1

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Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule[1]

Measure	Pre-Rule	Post-Rule	Change	Percent Change
Number of Days	189	668		
Average Daily Aggregate Fails (millions)	810.7	643.0	-167.7	-20.7%
Average Daily Number of Securities	2735.5	2654.1	-81.4	-3.0%
Average Daily Number of Fail Positions	10747.1	9501.2	-1245.9	-11.6%
Average Age per Position (days)	35.7	25.1	-10.6	-29.7%
Average Daily New Fail Shares (millions)	98.9	117.9	19.0	19.2%
Average Daily New Fail Positions	3011.8	3066.7	54.2	1.8%
Average Daily Number of Securities on Threshold List	298.2	197.7	-100.5	-33.7%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	131.6	74.3	-57.3	-43.5%

Source: DTCC

[1] Includes securities with aggregate daily fails to deliver of 10,000 shares or more.

SEC_OEA_FCIC_000810

Table 2A

Average Daily Number of Securities on the Published Threshold Lists
January 2005 to August 2007

Year	Month	Number of Days	Number of Securities	Percent Change from January
2005	1	16	424.31	
2005	2	19	385.26	-9.20
2005	3	22	359.36	-15.31
2005	4	21	317.57	-25.16
2005	5	21	296.00	-30.24
2005	6	22	287.68	-32.20
2005	7	20	298.80	-29.58
2005	8	23	307.48	-27.53
2005	9	21	289.95	-31.67
2005	10	20	275.05	-35.18
2005	11	20	270.70	-36.20
2005	12	21	281.67	-33.62
2006	1	20	274.35	-35.34
2006	2	19	324.20	-23.60
2006	3	23	324.61	-23.50
2006	4	19	308.80	-27.22
2006	5	22	297.70	-29.84
2006	6	22	252.00	-40.61
2006	7	20	254.75	-40.00
2006	8	23	230.90	-45.60
2006	9	20	238.90	-43.70
2006	10	21	264.80	-37.60
2006	11	21	277.05	-34.71
2006	12	20	294.75	-30.53
2007	1	20	256.45	-39.56
2007	2	19	270.89	-36.15
2007	3	22	311.04	-26.70
2007	4	20	317.60	-25.15
2007	5	22	361.20	-14.90
2007	6	21	373.00	-12.10
2007	7	21	416.00	-3.90
2007	8	23	459.52	+8.30

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Notes:
1) The first threshold lists were calculated on January 7, 2005.
2) The data includes the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.
3) Excludes NASD Rule 3210 threshold securities.

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SEC_OEA_FCIC_000812

Table
Average Daily Threshold Securities by Mark
August 20

Market Class	Number of Threshold Issu
NYSE	1
Amex	1
Archipelago	
Nasdaq NM and Global	1
Nasdaq SC	
All Exchanges*	3
OTCBB	
Exchanges + OTCBB*	4
Other OTC**	
Total**	4
OTCBB + Other OTC**	1
Rule 3210 issues	
Exchange+OTCBB + Other OTC**+ Rule 3210 issues	5

Sources: Nasdaq, NASD, NYSE, Amex, and Archipelago.
*Dually listed issues are counted twice in the total number of securities.
**The total number of issues includes securities not covered by Rule. The
NASD is unable to determine the covered securities for this market class.
Excludes NASD Rule 3210 Threshold Securities.

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Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule[1]

Measure	Pre-Rule	Post-Rule	Change	Percent Change
Number of Days	189	645		
Average Daily Aggregate Fails (millions)	810.7	619.7	-191.0	-23.6%
Average Daily Number of Securities	2735.5	2629.7	-105.8	-3.9%
Average Daily Number of Fail Positions	10747.1	9371.6	-1375.5	-12.8%
Average Age per Position (days)	35.7	25.4	-10.3	-28.9%
Average Daily New Fail Shares (millions)	98.9	115.7	16.8	17.0%
Average Daily New Fail Positions	3011.8	3011.4	-0.4	0.0%
Average Daily Number of Securities on Threshold List	298.2	193.1	-105.1	-35.2%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	131.6	71.3	-60.3	-45.8%

Source: DTCC

[1] Includes securities with aggregate daily fails to deliver of 10,000 shares or more.

SEC_OEA_FCIC_000815

Table 2A

Average Daily Number of Securities on the Published Threshold Lists
January 2005 to May 2007

Year	Month	Number of Days	Number of Securities	Percent Change from January
2005	1	16	424.31	
2005	2	19	385.26	-9.20
2005	3	22	359.36	-15.31
2005	4	21	317.57	-25.16
2005	5	21	296.00	-30.24
2005	6	22	287.68	-32.20
2005	7	20	298.80	-29.58
2005	8	23	307.48	-27.53
2005	9	21	289.95	-31.67
2005	10	20	275.05	-35.18
2005	11	20	270.70	-36.20
2005	12	21	281.67	-33.62
2006	1	20	274.35	-35.34
2006	2	19	324.20	-23.60
2006	3	23	324.61	-23.50
2006	4	19	308.80	-27.22
2006	5	22	297.70	-29.84
2006	6	22	252.00	-40.61
2006	7	20	254.75	-40.00
2006	8	23	230.90	-45.60
2006	9	20	238.90	-43.70
2006	10	21	264.80	-37.60
2006	11	21	277.05	-34.71
2006	12	20	294.75	-30.53
2007	1	20	256.45	-39.56
2007	2	19	270.89	-36.15
2007	3	22	311.04	-26.70
2007	4	20	317.60	-25.15
2007	5	22	361.20	-14.90
2007	6	21	373.00	-12.10
2007	7	21	416.00	-3.90

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Notes:
1) The first threshold lists were calculated on January 7, 2005.
2) The data includes the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.
3) Excludes NASD Rule 3210 threshold securities.

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SEC_OEA_FCIC_000817

Table
Average Daily Threshold Securities by Mark
July 20

Market Class	Number of Threshold Issu
NYSE	
Amex	1
Archipelago	
Nasdaq NM and Global	
Nasdaq SC	
All Exchanges*	3
OTCBB	
Exchanges + OTCBB*	3
Other OTC**	
Total**	4
OTCBB + Other OTC**	1
Rule 3210 issues	
Exchange+OTCBB + Other OTC**+ Rule 3210 issues	4

Sources: Nasdaq, NASD, NYSE, Amex, and Archipelago.
*Dually listed issues are counted twice in the total number of securities.
**The total number of issues includes securities not covered by Rule. The
NASD is unable to determine the covered securities for this market class.
Excludes NASD Rule 3210 Threshold Securities.

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O E A M E M O R A N D U M

TO: Distribution List

FROM: Tom Dowling
Peter Martin
Office of Economic Analysis

DATE: April 12, 2007

SUBJECT: Fails to Deliver Pre- and Post-Regulation SHO - Update

This memorandum updates summary data on fails to deliver through March 2007. It examines fails to deliver before and after the implementation of the Rule 203 of Regulation SHO. The data, as reported by NSCC, covers all stocks with aggregate fails to deliver of 10,000 shares or more. The period from April 1, 2004 to December 31, 2004 is defined as the pre-Rule period.[1] The period from January 1, 2005 to March 30, 2007 is defined as the post-Rule period.[2] The primary results are as follows:

- The average daily aggregate fails to deliver declined by 29.5% after the effective date of Regulation SHO.
- The average daily number of securities with aggregate fails of at least 10,000 shares declined by 5.8% after the effective date of Regulation SHO.
- The average daily number of fails to deliver positions declined by 15.1%.
- The average age of a fail position declined by 25.5% after the effective date of Regulation SHO.
- The average daily aggregate new fails to deliver increased by 7.8%.[3]
- The average daily number of new fails to deliver positions declined by 3.4%.
- The average daily number of threshold securities declined by 39.0% from the pre- to post-Rule periods. The average daily number of threshold securities declined by 26.70% since January 2005.[4]

[1] August 9, November 3 and November 4, 2004 were missing from the dataset. The previous day's fails data was used to fill-in the missing data for these dates.
[2] Due to data problems caused by the fact that the NASDAQ and Archipelago exchanges did not generate threshhold lists on 1/2/2007, our report excludes all data from this day.
[3] New fails are defined as fail positions with age equal to 1 day. The NSCC data only shows the oldest age position for each clearing identifier. Thus, these numbers potentially undercount new fails. However, if anything, there is less undercounting after the Rule since the number of clearing positions declined by 15% after the Rule. Thus, the bias works against finding a decline in new fails after the Rule.
[4] To be included on the threshold security list a security needs to have aggregate fails to deliver of 10,000 shares or more and at least 0.5% of total shares outstanding for five consecutive settlement days. A security remains on the list until it has five consecutive settlement days with fails below these criteria.

SEC_OEA_FCIC_000819

- The average daily fails of threshold securities declined by 52.9 %.
- Comparing March 2007 to January 2005, average daily fails increased by 4.6%.
- A total of 10304 securities "graduated" from the threshold list since January 10, 2005 representing 7.5 billion shares in fails.

Table 1 shows the average daily fails to deliver statistics pre- and post-Rule for all securities with aggregate fails to deliver of 10,000 shares or more. Seven of the eight measures show declines after Rule 203 was implemented.

Figure 1 shows the average daily aggregate fails to deliver from April 2004 to March 2007. During the first three quarters of the post-Rule period (from the first quarter of 2005 to the third quarter of 2005) average daily fails showed a downward trend. However, from the fourth quarter of 2005 to the present average daily fails appears to be on the increase.

Table 2 shows the summary statistics for the securities that were on the published threshold lists from January 10, 2005 to March 30, 2007. On an average day, there were about 312 securities on the threshold list. These threshold lists securities had average of 1282 fails positions representing 188 million shares.

Given that any open fails prior to a security's addition to the threshold list are exempt from the close-out provisions of the Rule (grandfathered) and that the mandatory close-out requirements do not apply until day 14 for any new fails, it makes sense to examine how fast the fails are resolved for these threshold securities. The average security spent about 27 days on the threshold list during this period. About 50% of securities remain on the threshold lists after 10 days of their addition. About 30% of securities remain on the threshold list after 20 days and about 21% of securities remain on the threshold list after 30 days.

Tables 2A and 2B compare first month of Regulation SHO to the current month. The average daily number of threshold list securities has declined 26.70% from January 2005 to March 2007. During the same period, the average daily shares of fails of threshold securities increased by 8.7%. Lastly, average daily shares of fails for all securities increased by 4.6%..

To answer the question of whether inclusion on the threshold list has any impact on a securities fails to deliver, we examine the change in fails from the first day on the threshold list to the last day on the threshold list.[5] We find that an average of 311.8 fails positions representing 22.4 million shares are closed out each day for threshold list securities. Figure 2 shows that securities see net reductions in the number of fail positions the longer they are on the threshold list both in the pre- and post-Rule periods.

[5] We assume that a stock that drops from the threshold list has a drop in fails equal to its fails on its last threshold list.

These declines include new fails positions being added and resolved. Since these numbers are net of new fail positions, they are a lower bound for the number of grandfathered positions resolved.

More importantly, Figure 2 shows that fail positions are getting closed out more quickly during the post-Rule period than in the pre-Rule period. In the post-Rule period, about 40% of fail positions in threshold list securities get resolved after 5 days, about 60% after 8 days and about 70% after 11 days. In the pre-Rule period, about 40% of fail positions in threshold list securities get resolved after 9 days, about 60% after 20 days and about 70% after 28 days. Thus, threshold securities fails get resolved 4 to 17 days quicker after the Rule. This evidence is consistent with the mandatory close-out provisions of the Rule (and the anticipation of the mandatory close-out provisions) and the publication of the threshold lists being effective at resolving large fails situations.

Table 3 displays average daily threshold securities by market. Across all exchanges 2.45% of issues were on the threshold list.

Distribution List:

Alexandra Albright
James Brigagliano
Jerry Carpenter
Victoria Crane
Bill Dale
Amy Edwards
Laura Magyar
Elizabeth Marino
Stewart Mayhew
Jim Mayo
Tim McCormick
John Polise
Matthew Shimkus
Jonathan Sokobin
Chester Spatt
Josephine Tao
Brendon Weiss

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Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule[6]

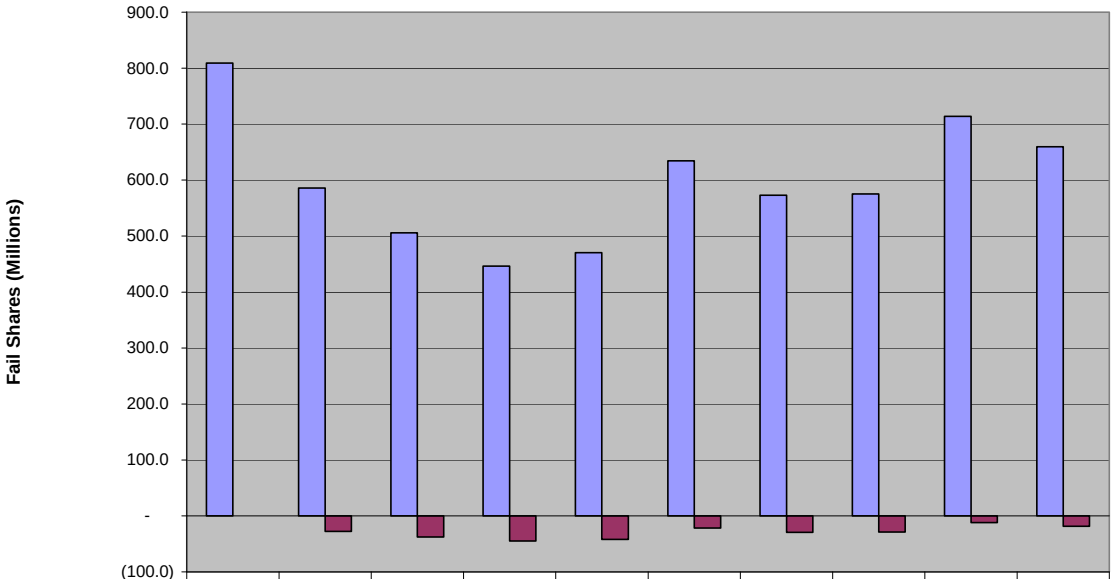
Measure	Pre-Rule	Post-Rule	Change	Percent Change
Number of Days	189	561		
Average Daily Aggregate Fails (millions)	810.7	571.6	-239.1	-29.5%
Average Daily Number of Securities	2735.5	2577.7	-157.8	-5.8%
Average Daily Number of Fail Positions	10747.1	9129.1	-1618.0	-15.1%
Average Age per Position (days)	35.7	26.6	-9.1	-25.5%
Average Daily New Fail Shares (millions)	98.9	106.6	7.7	7.8%
Average Daily New Fail Positions	3011.8	2909.7	-102.1	-3.4%
Average Daily Number of Securities on Threshold List	298.2	181.9	-116.3	-39.0%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	131.6	62.0	-69.6	-52.9%

Source: DTCC

[6] Includes securities with aggregate daily fails to deliver of 10,000 shares or more.

SEC_OEA_FCIC_000822

Average Daily Fails to Delivery



	Apr-Dec 2004	1Q, 2005	2Q, 2005	3Q, 2005	4Q, 2005	1Q, 2006	2Q,2006	3Q,2006	4Q,2006	1Q,2007
Fails Shares	808.9	585.8	505.7	446.4	470.2	634.3	572.9	575.2	713.9	659.8
Percent Changes		(27.58)	(37.49)	(44.82)	(41.87)	(21.59)	(29.18)	(28.89)	(11.75)	(18.44)

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Table 2
Summary Statistics for Securities on the Published Threshold List
January 10, 2005 to March 30, 2007

Measure	Listed	All
Average Daily Number of Stocks	192.7	312.4
Average Daily Aggregate Fails (millions)	73.7	187.8
Average Daily Number of Positions	919.0	1282.3
Average Age per Position (days)	17.0	20.7
Average Days on List	28.9	26.7
Average Number of Securities on List for More Than 10 Days	100.0	156.0
Average Number of Securities on List for More Than 20 Days	61.7	93.2
Average Number of Securities on List for More Than 30 Days	44.7	66.1
Average Daily Fail Shares for New Additions (millions)	10.3	25.9
Average Daily Change in Fail Shares (millions)	-9.3	-22.4
Average Daily Fail Positions for New Additions	279.3	371.3
Average Daily Change in Fails Positions	-233.8	-311.8
Number of Adds to Threshold List[7]	5742	9803
Total Initial Fails of Adds to Threshold List (millions)	2384.8	7242.7
Number of Graduates from Threshold List[8]	5960	10304
Total Initial Fails of Graduates from Threshold List (millions)	2471.8	7496.8
Number of Persistent Threshold List Securities[9]	0	0
Total Initial Fails of Persistent Threshold List Securities (millions)	0	0
Total Current Fails of Persistent Threshold List Securities (millions)	0	0
Change in Fails for Persistent Threshold List Securities	0.0%	0.0%

Sources: Market center web sites.

[7] An "add" is any security that was added to the threshold list after January 10, 2005.
[8] A "graduate" is a security that dropped from the threshold list during this period.
[9] A "persistent" threshold list security is any security symbol that was continuously on the list during the entire period. There are no securities on the threshold list any more.

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SEC_OEA_FCIC_000824

Table 2A

Average Daily Number of Securities on the Published Threshold Lists
January 2005 to March 2007

Year	Month	Number of Days	Number of Securities	Percent Change from January
2005	1	16	424.31	
2005	2	19	385.26	-9.20
2005	3	22	359.36	-15.31
2005	4	21	317.57	-25.16
2005	5	21	296.00	-30.24
2005	6	22	287.68	-32.20
2005	7	20	298.80	-29.58
2005	8	23	307.48	-27.53
2005	9	21	289.95	-31.67
2005	10	20	275.05	-35.18
2005	11	20	270.70	-36.20
2005	12	21	281.67	-33.62
2006	1	20	274.35	-35.34
2006	2	19	324.20	-23.60
2006	3	23	324.61	-23.50
2006	4	19	308.80	-27.22
2006	5	22	297.70	-29.84
2006	6	22	252.00	-40.61
2006	7	20	254.75	-40.00
2006	8	23	230.90	-45.60
2006	9	20	238.90	-43.70
2006	10	21	264.80	-37.60
2006	11	21	277.05	-34.71
2006	12	20	294.75	-30.53
2007	1	20	256.45	-39.56
2007	2	19	270.89	-36.15
2007	3	22	311.04	-26.70

Notes:
1) The first threshold lists were calculated on January 7, 2005.
2) The data includes the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.
3) Excludes NASD Rule 3210 threshold securities.

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SEC_OEA_FCIC_000825

Table 2B
Summary Statistics on Fails to Deliver

Measure	Jan-05	Mar-07	Change	Percent Change
Number of Days	16	22		
Average Daily Aggregate Fails (millions)	683.7	715	31.3	4.6%
Average Daily Number of Securities	2627.9	2822.5	194.6	7.4%
Average Daily Number of Fail Positions	9794.4	10407.1	612.7	6.3%
Average Age per Position (days)	33	17.5	-15.5	-47.0%
Average Daily New Fail Shares (millions)	96.3	158.4	62.1	64.5%
Average Daily New Fail Positions	2832.1	3477.8	645.7	22.8%
Average Daily Number of Securities on Threshold List	424.3	311	-113.3	-26.7%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	219.4	238.5	19.1	8.7%
Threshold Securities as % of Total Securities	0.54%	0.48%	-0.06%	-11.1%

Source: DTCC.

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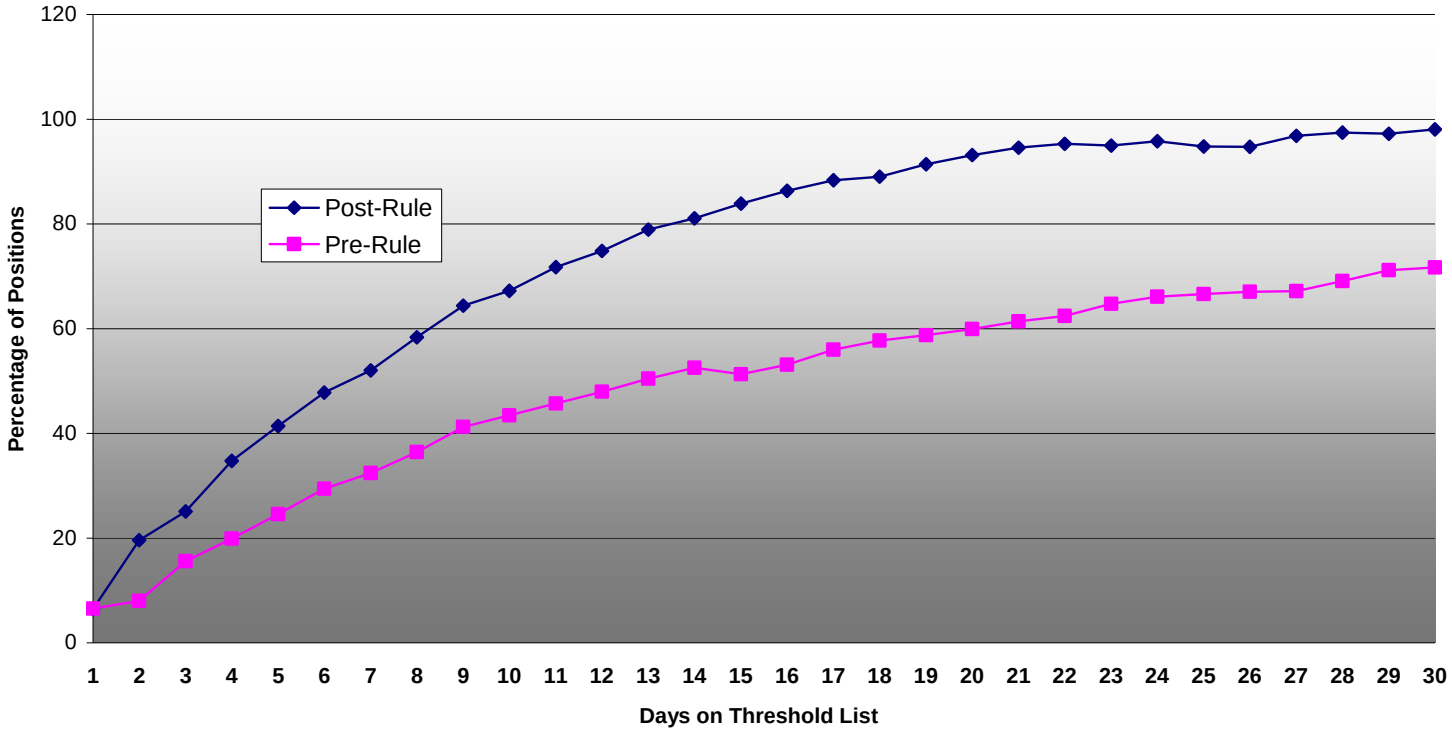
SEC_OEA_FCIC_000826

Figure 2
Cumulative Percentage Reduction in Fails Positions for Threshold List Securities
(Relative to Fails Positions at Day 1)
Pre-Rule and Post-Rule



Note: Threshold list securities are estimated in the pre-rule period.

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SEC_OEA_FCIC_000827

Table 3
Average Daily Threshold Securities by Market
March 2007

Market Class	Number of Threshold Issues	Total Number of Issues	% of Total Issues
NYSE	52	3,570	1.46%
Amex	71	1,526	4.65%
Archipelago	4	32	12.50%
Nasdaq NM and Global	65	2,786	2.33%
Nasdaq SC	15	540	2.78%
All Exchanges*	207	8,454	2.45%
OTCBB	71	3,492	2.03%
Exchanges + OTCBB*	278	11,946	2.33%
Other OTC**	34	67,879	0.05%
Total**	312	79,825	0.39%
OTCBB + Other OTC**	105	71,371	0.15%
Rule 3210 issues	68	67,879	0.10%
Exchange+OTCBB + Other OTC**+ Rule 3210 issues	380	79,825	0.48%

Sources: Nasdaq, NASD, NYSE, Amex, and Archipelago.
*Dually listed issues are counted twice in the total number of securities.
**The total number of issues includes securities not covered by Rule. The
NASD is unable to determine the covered securities for this market class.
Excludes NASD Rule 3210 Threshold Securities.

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SEC_OEA_FCIC_000829

O E A M E M O R A N D U M

TO: Distribution List

FROM: Tom Dowling
Peter Martin
Office of Economic Analysis

DATE: June 14, 2007

SUBJECT: Fails to Deliver Pre- and Post-Regulation SHO - Update

This memorandum updates summary data on fails to deliver through May 2007. It examines fails to deliver before and after the implementation of the Rule 203 of Regulation SHO. The data, as reported by NSCC, covers all stocks with aggregate fails to deliver of 10,000 shares or more. The period from April 1, 2004 to December 31, 2004 is defined as the pre-Rule period.[1] The period from January 1, 2005 to May 31, 2007 is defined as the post-Rule period.[2] The primary results are as follows:

- The average daily aggregate fails to deliver declined by 27.0% after the effective date of Regulation SHO.
- The average daily number of securities with aggregate fails of at least 10,000 shares declined by 4.8% after the effective date of Regulation SHO.
- The average daily number of fails to deliver positions declined by 14.0%.
- The average age of a fail position declined by 27.4% after the effective date of Regulation SHO.
- The average daily aggregate new fails to deliver increased by 12.6%.[3]
- The average daily number of new fails to deliver positions declined by 2.0%.
- The average daily number of threshold securities declined by 38.0% from the pre- to post-Rule periods. The average daily number of threshold securities declined by 14.9% since January 2005.[4]

[1] August 9, November 3 and November 4, 2004 were missing from the dataset. The previous day's fails data was used to fill-in the missing data for these dates.
[2] Due to data problems caused by the fact that the NASDAQ and Archipelago exchanges did not generate threshhold lists on 1/2/2007, our report excludes all data from this day.
[3] New fails are defined as fail positions with age equal to 1 day. The NSCC data only shows the oldest age position for each clearing identifier. Thus, these numbers potentially undercount new fails. However, if anything, there is less undercounting after the Rule since the number of clearing positions declined by 15% after the Rule. Thus, the bias works against finding a decline in new fails after the Rule.

SEC_OEA_FCIC_000830

- The average daily fails of threshold securities declined by 50.8 %.
- Comparing May 2007 to January 2005, average daily fails increased by 41.6%.
- A total of 11345 securities "graduated" from the threshold list since January 10, 2005 representing 8.2 billion shares in fails.

Table 1 shows the average daily fails to deliver statistics pre- and post-Rule for all securities with aggregate fails to deliver of 10,000 shares or more. Seven of the eight measures show declines after Rule 203 was implemented.

Figure 1 shows the average daily aggregate fails to deliver from April 2004 to May 2007. During the first three quarters of the post-Rule period (from the first quarter of 2005 to the third quarter of 2005) average daily fails showed a downward trend. However, from the fourth quarter of 2005 to the present average daily fails appears to be on the increase.

Table 2 shows the summary statistics for the securities that were on the published threshold lists from January 10, 2005 to May 31, 2007. On an average day, there were about 320 securities on the threshold list. These threshold lists securities had average of 1309 fails positions representing 195 million shares.

Given that any open fails prior to a security's addition to the threshold list are exempt from the close-out provisions of the Rule (grandfathered) and that the mandatory close-out requirements do not apply until day 14 for any new fails, it makes sense to examine how fast the fails are resolved for these threshold securities. The average security spent about 26 days on the threshold list during this period. About 50% of securities remain on the threshold lists after 10 days of their addition. About 30% of securities remain on the threshold list after 20 days and about 21% of securities remain on the threshold list after 30 days.

Tables 2A and 2B compare first month of Regulation SHO to the current month. The average daily number of threshold list securities has declined 14.90% from January 2005 to May 2007. During the same period, the average daily shares of fails of threshold securities increased by 12.4%. Lastly, average daily shares of fails for all securities increased by 41.6%..

To answer the question of whether inclusion on the threshold list has any impact on a securities fails to deliver, we examine the change in fails from the first day on the threshold list to the last day on the threshold list.[5] We find that an average of 321.9 fails positions representing 23.0 million shares are closed out each day for threshold list

[4] To be included on the threshold security list a security needs to have aggregate fails to deliver of 10,000 shares or more and at least 0.5% of total shares outstanding for five consecutive settlement days. A security remains on the list until it has five consecutive settlement days with fails below these criteria.
[5] We assume that a stock that drops from the threshold list has a drop in fails equal to its fails on its last threshold list.

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SEC_OEA_FCIC_000831

securities. Figure 2 shows that securities see net reductions in the number of fail positions the longer they are on the threshold list both in the pre- and post-Rule periods. These declines include new fails positions being added and resolved. Since these numbers are net of new fail positions, they are a lower bound for the number of grandfathered positions resolved.

More importantly, Figure 2 shows that fail positions are getting closed out more quickly during the post-Rule period than in the pre-Rule period. In the post-Rule period, about 40% of fail positions in threshold list securities get resolved after 5 days, about 60% after 8 days and about 70% after 11 days. In the pre-Rule period, about 40% of fail positions in threshold list securities get resolved after 9 days, about 60% after 20 days and about 70% after 28 days. Thus, threshold securities fails get resolved 4 to 17 days quicker after the Rule. This evidence is consistent with the mandatory close-out provisions of the Rule (and the anticipation of the mandatory close-out provisions) and the publication of the threshold lists being effective at resolving large fails situations.

Table 3 displays average daily threshold securities by market. Across all exchanges 2.90% of issues were on the threshold list.

Distribution List:
James Brigagliano
Jerry Carpenter
Victoria Crane
Bill Dale
Amy Edwards
Laura Magyar
Stewart Mayhew
Jim Mayo
Tim McCormick
John Polise
Matthew Shimkus
Jonathan Sokobin
Chester Spatt
Josephine Tao
Brendon Weiss

SEC_OEA_FCIC_000832

Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule[6]

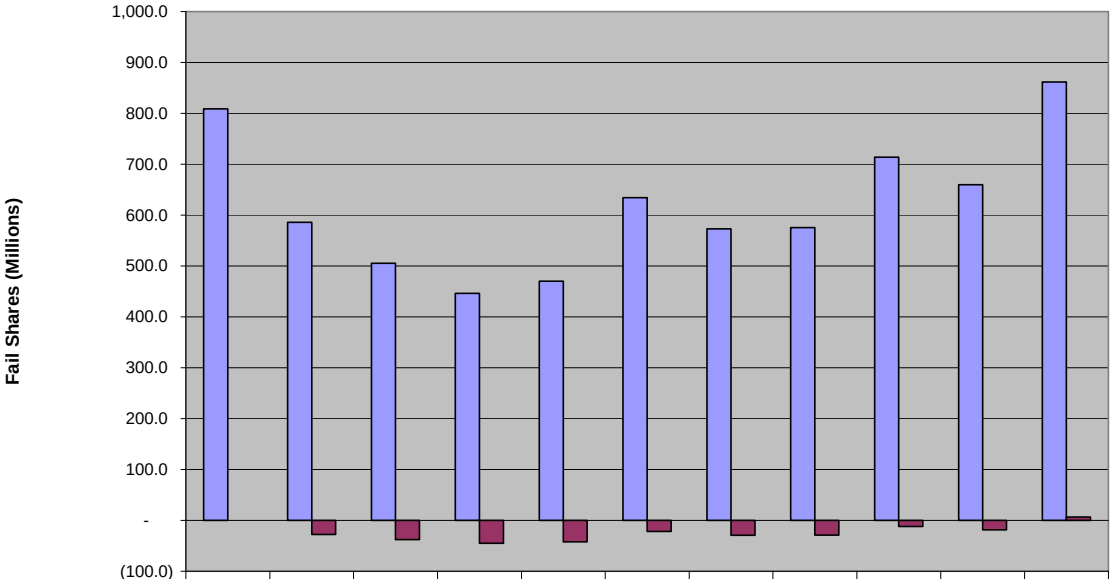
Measure	Pre-Rule	Post-Rule	Change	Percent Change
Number of Days	189	603		
Average Daily Aggregate Fails (millions)	810.7	592.1	-218.6	-27.0%
Average Daily Number of Securities	2735.5	2603.0	-132.5	-4.8%
Average Daily Number of Fail Positions	10747.1	9246.2	-1500.9	-14.0%
Average Age per Position (days)	35.7	25.9	-9.8	-27.5%
Average Daily New Fail Shares (millions)	98.9	111.4	12.5	12.6%
Average Daily New Fail Positions	3011.8	2951.8	-60.0	-2.0%
Average Daily Number of Securities on Threshold List	298.2	184.9	-113.3	-38.0%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	131.6	64.7	-66.9	-50.8%

Source: DTCC

[6] Includes securities with aggregate daily fails to deliver of 10,000 shares or more.

SEC_OEA_FCIC_000833

Average Daily Fails to Delivery



	Apr-Dec 2004	1Q, 2005	2Q, 2005	3Q, 2005	4Q, 2005	1Q, 2006	2Q,2006	3Q,2006	4Q,2006	1Q,2007	Apr-May,2007
Fails Shares	808.9	585.8	505.7	446.4	470.2	634.3	572.9	575.2	713.9	659.8	861.7
Percent Changes		(27.58)	(37.49)	(44.82)	(41.87)	(21.59)	(29.18)	(28.89)	(11.75)	(18.44)	6.52

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Table 2
Summary Statistics for Securities on the Published Threshold List
January 10, 2005 to May 31, 2007

Measure	Listed	All
Average Daily Number of Stocks	192.8	319.7
Average Daily Aggregate Fails (millions)	80.3	195.2
Average Daily Number of Positions	942.2	1308.6
Average Age per Position (days)	16.7	20.1
Average Days on List	28.7	26.3
Average Number of Securities on List for More Than 10 Days	102.8	159.2
Average Number of Securities on List for More Than 20 Days	63.3	94.6
Average Number of Securities on List for More Than 30 Days	45.7	66.9
Average Daily Fail Shares for New Additions (millions)	10.9	26.7
Average Daily Change in Fail Shares (millions)	-9.8	-23.0
Average Daily Fail Positions for New Additions	288.9	383.2
Average Daily Change in Fails Positions	-242.3	-321.9
Number of Adds to Threshold List[7]	6379	10844
Total Initial Fails of Adds to Threshold List (millions)	2679.3	7986.8
Number of Graduates from Threshold List[8]	6597	11435
Total Initial Fails of Graduates from Threshold List (millions)	2766.4	8240.9
Number of Persistent Threshold List Securities[9]	0	0
Total Initial Fails of Persistent Threshold List Securities (millions)	0	0
Total Current Fails of Persistent Threshold List Securities (millions)	0	0
Change in Fails for Persistent Threshold List Securities	0.0%	0.0%

Sources: Market center web sites.

[7] An "add" is any security that was added to the threshold list after January 10, 2005.
[8] A "graduate" is a security that dropped from the threshold list during this period.
[9] A "persistent" threshold list security is any security symbol that was continuously on the list during the entire period. There are no securities on the threshold list any more.

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SEC_OEA_FCIC_000835

Table 2A

Average Daily Number of Securities on the Published Threshold Lists
January 2005 to May 2007

Year	Month	Number of Days	Number of Securities	Percent Change from January
2005	1	16	424.31	
2005	2	19	385.26	-9.20
2005	3	22	359.36	-15.31
2005	4	21	317.57	-25.16
2005	5	21	296.00	-30.24
2005	6	22	287.68	-32.20
2005	7	20	298.80	-29.58
2005	8	23	307.48	-27.53
2005	9	21	289.95	-31.67
2005	10	20	275.05	-35.18
2005	11	20	270.70	-36.20
2005	12	21	281.67	-33.62
2006	1	20	274.35	-35.34
2006	2	19	324.20	-23.60
2006	3	23	324.61	-23.50
2006	4	19	308.80	-27.22
2006	5	22	297.70	-29.84
2006	6	22	252.00	-40.61
2006	7	20	254.75	-40.00
2006	8	23	230.90	-45.60
2006	9	20	238.90	-43.70
2006	10	21	264.80	-37.60
2006	11	21	277.05	-34.71
2006	12	20	294.75	-30.53
2007	1	20	256.45	-39.56
2007	2	19	270.89	-36.15
2007	3	22	311.04	-26.70
2007	4	20	317.60	-25.15
2007	5	22	361.20	-14.90

Notes:
1) The first threshold lists were calculated on January 7, 2005.
2) The data includes the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.

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SEC_OEA_FCIC_000836

3) Excludes NASD Rule 3210 threshold securities.

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SEC_OEA_FCIC_000837

Table 2B
Summary Statistics on Fails to Deliver

Measure	Jan-05	May-07	Change	Percent Change
Number of Days	16	22		
Average Daily Aggregate Fails (millions)	683.7	968.5	284.8	41.7%
Average Daily Number of Securities	2627.9	3121.9	494	18.8%
Average Daily Number of Fail Positions	9794.4	11712.7	1918.3	19.6%
Average Age per Position (days)	33	17	-16	-48.5%
Average Daily New Fail Shares (millions)	96.3	181.2	84.9	88.2%
Average Daily New Fail Positions	2832.1	3847.2	1015.1	35.8%
Average Daily Number of Securities on Threshold List	424.3	361.2	-63.1	-14.9%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	219.4	246.6	27.2	12.4%
Threshold Securities as % of Total Securities	0.54%	0.55%	0.01%	1.9%

Source: DTCC.

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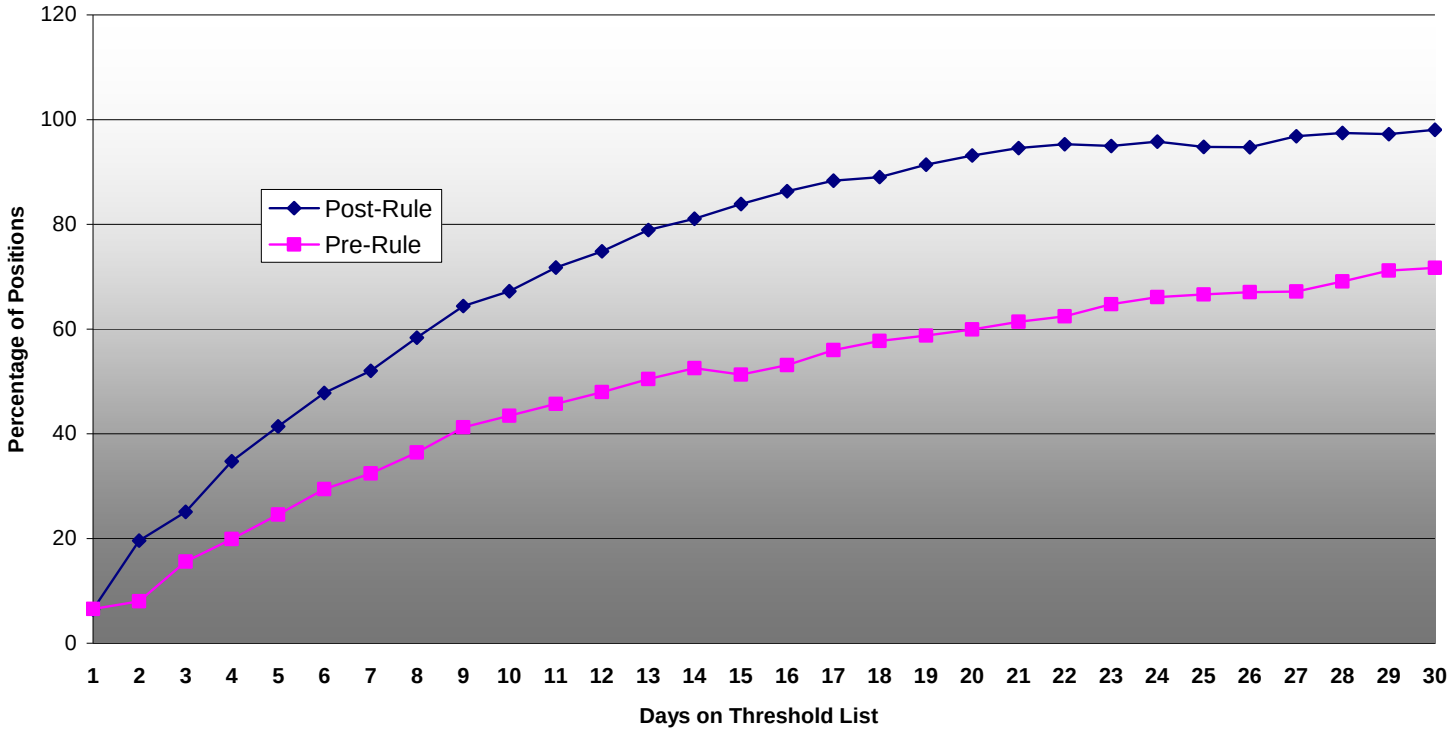
SEC_OEA_FCIC_000838

Figure 2
Cumulative Percentage Reduction in Fails Positions for Threshold List Securities
(Relative to Fails Positions at Day 1)
Pre-Rule and Post-Rule



Note: Threshold list securities are estimated in the pre-rule period.

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Table 3
Average Daily Threshold Securities by Market
May 2007

Market Class	Number of Threshold Issues	Total Number of Issues	% of Total Issues
NYSE	67	3,577	1.87%
Amex	76	1,560	4.87%
Archipelago	4	41	9.76%
Nasdaq NM and Global	77	2,776	2.77%
Nasdaq SC	22	542	4.06%
All Exchanges*	246	8,496	2.90%
OTCBB	74	3,443	2.15%
Exchanges + OTCBB*	320	11,939	2.68%
Other OTC**	41	68,236	0.06%
Total**	361	80,175	0.45%
OTCBB + Other OTC**	115	71,679	0.16%
Rule 3210 issues	80	68,236	0.12%
Exchange+OTCBB + Other OTC**+ Rule 3210 issues	441	80,175	0.55%

Sources: Nasdaq, NASD, NYSE, Amex, and Archipelago.
*Dually listed issues are counted twice in the total number of securities.
**The total number of issues includes securities not covered by Rule. The NASD is unable to determine the covered securities for this market class.

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SEC_OEA_FCIC_000840

Excludes NASD Rule 3210 Threshold Securities.

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1

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Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule[1]

Measure	Pre-Rule	Post-Rule	Change	Percent Change
Number of Days	189	687		
Average Daily Aggregate Fails (millions)	810.7	655.2	-155.5	-19.2%
Average Daily Number of Securities	2735.5	2659.2	-76.3	-2.8%
Average Daily Number of Fail Positions	10747.1	9521.4	-1225.7	-11.4%
Average Age per Position (days)	35.7	24.9	-10.8	-30.3%
Average Daily New Fail Shares (millions)	98.9	120.2	21.3	21.5%
Average Daily New Fail Positions	3011.8	3076.9	65.1	2.2%
Average Daily Number of Securities on Threshold List	298.2	199.0	-99.2	-33.3%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	131.6	74.8	-56.8	-43.2%

Source: DTCC

[1] Includes securities with aggregate daily fails to deliver of 10,000 shares or more.

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SEC_OEA_FCIC_000843

Table 2A

Average Daily Number of Securities on the Published Threshold Lists
January 2005 to September 2007

Year	Month	Number of Days	Number of Securities	Percent Change from January
2005	1	16	424.31	
2005	2	19	385.26	-9.20
2005	3	22	359.36	-15.31
2005	4	21	317.57	-25.16
2005	5	21	296.00	-30.24
2005	6	22	287.68	-32.20
2005	7	20	298.80	-29.58
2005	8	23	307.48	-27.53
2005	9	21	289.95	-31.67
2005	10	20	275.05	-35.18
2005	11	20	270.70	-36.20
2005	12	21	281.67	-33.62
2006	1	20	274.35	-35.34
2006	2	19	324.20	-23.60
2006	3	23	324.61	-23.50
2006	4	19	308.80	-27.22
2006	5	22	297.70	-29.84
2006	6	22	252.00	-40.61
2006	7	20	254.75	-40.00
2006	8	23	230.90	-45.60
2006	9	20	238.90	-43.70
2006	10	21	264.80	-37.60
2006	11	21	277.05	-34.71
2006	12	20	294.75	-30.53
2007	1	20	256.45	-39.56
2007	2	19	270.89	-36.15
2007	3	22	311.04	-26.70
2007	4	20	317.60	-25.15
2007	5	22	361.20	-14.90
2007	6	21	373.00	-12.10
2007	7	21	416.00	-3.90
2007	8	23	459.52	+8.30
2007	9	19	337.9	-20.36

Notes:
1) The first threshold lists were calculated on January 7, 2005.
2) The data includes the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.

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SEC_OEA_FCIC_000844

3) Excludes NASD Rule 3210 threshold securities.

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SEC_OEA_FCIC_000845

Table 3
Average Daily Threshold Securities by Market
September 2007

Market Class	Number of Threshold Issues	Total Nu
NYSE	74	
Amex	76	
Archipelago	7	
Nasdaq NM and Global	56	
Nasdaq SC	15	
All Exchanges*	228	
OTCBB	65	
Exchanges + OTCBB*	293	
Other OTC**	45	
Total**	338	
OTCBB + Other OTC**	110	
Rule 3210 issues	45	
Exchange+OTCBB + Other OTC**+ Rule 3210 issues	383	

Sources: Nasdaq, NASD, NYSE, Amex, and Archipelago.
*Dually listed issues are counted twice in the total number of securities.
**The total number of issues includes securities not covered by Rule. The
NASD is unable to determine the covered securities for this market class.
Excludes NASD Rule 3210 Threshold Securities.

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Table 2
Summary Statistics for Securities on the Published Threshold List
January 10, 2005 to September 29, 2007

Measure	Listed	All
Average Daily Number of Stocks	197.8	309.3
Average Daily Aggregate Fails (millions)	69.2	223.3
Average Daily Number of Positions	983.6	1,326.5
Average Age per Position (days)	16.0	19.3
Average Days on List	27.8	25.4
Average Number of Securities on List for More Than 10 Days	101.9	153.8
Average Number of Securities on List for More Than 20 Days	62.7	90.6
Average Number of Securities on List for More Than 30 Days	45.1	63.1
Average Daily Fail Shares for New Additions (millions)	9.7	28.7
Average Daily Change in Fail Shares (millions)	-8.8	-25.5
Average Daily Fail Positions for New Additions	306.8	393.7
Average Daily Change in Fails Positions	-256.9	-332.1
Number of Adds to Threshold List[2]	7,368	11,968
Total Initial Fails of Adds to Threshold List (millions)	2,612.0	9,725.2
Number of Graduates from Threshold List[3]	7,592	12,475
Total Initial Fails of Graduates from Threshold List (millions)	2,706.8	9,987.1
Number of Persistent Threshold List Securities[4]	0	0
Total Initial Fails of Persistent Threshold List Securities (millions)	0	0
Total Current Fails of Persistent Threshold List Securities (millions)	0	0
Change in Fails for Persistent Threshold List Securities	0.0%	0.0%

Sources: Market center web sites.

[2] An "add" is any security that was added to the threshold list after January 10, 2005.
[3] A "graduate" is a security that dropped from the threshold list during this period.
[4] A "persistent" threshold list security is any security symbol that was continuously on the list during the entire period. There are no securities on the threshold list any more.

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SEC_OEA_FCIC_000847

M E M O R A N D U M

TO: File

FROM: Office of Economic Analysis

DATE: July 21, 2006

SUBJECT: Fails to Deliver Pre- and Post-Regulation SHO

This memorandum provides summary data on fails to deliver through May 2006. It examines fails to deliver before and after the implementation of the Rule 203 of Regulation SHO. The data, as reported by DTCC, cover all stocks with aggregate fails to deliver of 10,000 shares or more.

Table 1 shows the average daily fails to deliver statistics pre- and post-Rule for all stocks with aggregate fails to deliver of 10,000 shares or more. All six measures show declines after Rule 203 was implemented. The period from April 1, 2004 to December 31, 2004 is defined as the pre-rule period.[1] The period from January 1, 2005 to May 31, 2006 is defined as the post-rule period.

- The average daily aggregate fails to deliver declined by 34.0% after the effective date of Regulation SHO.
- The average daily number of securities with aggregate fails of at least 10,000 shares declined by 6.5% after the effective date of Regulation SHO.
- The average daily number of fails to deliver positions declined by 15.3%.
- The average age of a fail position declined by 13.4% after the effective date of Regulation SHO.
- The average daily number of threshold securities declined by 38.2% from the pre- to post-rule periods.
- The average daily fails of threshold securities declined by 52.4 %.

Table 2 shows the summary statistics for the securities that were on the published threshold lists from January 10, 2005 to May 31, 2006. On an average day, there were about 312 securities on the threshold list. These threshold lists securities had an average of 1,346 fails positions representing 189 million shares.

- The average daily number of threshold securities declined by 29.8% from January 2005 to May 2006.

Table 3 displays average daily threshold securities by market.

[1] August 9, November 3 and November 4, 2004 were missing from the dataset. The previous day's fails data was used to fill-in the missing data for these dates.

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SEC_OEA_FCIC_000848

- For exchange-listed issues, the average daily number of threshold securities during May 2006 was about 2.18% of all issues.
- For all issues traded in the U.S. (including OTCBB and Pink Sheets), the average daily number of threshold securities during May 2006 was about 0.38% of all issues.

Table 4 shows additional summary statistics for securities on the published threshold lists from January 10, 2005 to May 31, 2006.

- Over this period, the average daily number of threshold list securities was about 312 representing about 189 million shares in fails in 1,347 fail positions.
- A total of 6,223 securities "graduated" from the threshold list since January 10, 2005 representing 4.5 billion shares in initial fails.[2]
- The 6 securities that have "persisted" on the threshold list since January 10, 2005 have seen their fails drop by 68.6%.

We also estimate the amount of grandfathered fails relative to total fails for threshold list securities for the period from January 7, 2005 to December 31, 2005. Since the DTCC fails data do not allow us to definitively identify new fails or grandfathered fails and when they are closed out, we need to make a number of assumptions to estimate this number. We assume any increase in fails for a particular clearing firm on a given day represents a new fail created on that day. We estimate the percentage of grandfathered fails relative to total fails for each day during our period and then average those percentages.

- The average daily percentage of grandfathered fails to total fails for stocks on the threshold list is estimated to be about 48%.

We also estimate how many fails that existed prior to the implementation of the Regulation SHO continue to persist. We compare the fails on January 3, 2005 to fails on March 31, 2006 for all stocks with aggregate fails to deliver of 10,000 shares or more.

- 99.2% of the fails that existed on January 3, 2005 are no longer outstanding as of March 31, 2006.

[2] Initial fails are the number of fails on the first day a security is included on the threshold list.

Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule

Measure	Pre-Rule	Post-Rule	Change	Percent Change
Number of Days	189	353		
Average Daily Aggregate Fails (millions)	810.7	534.7	-276.0	-34.0%
Average Daily Number of Securities	2,735.5	2,557.3	-178.2	-6.5%
Average Daily Number of Fail Positions	10,747.1	9,106.5	-1,640.6	-15.3%
Average Age per Position (days)	35.7	30.9	-4.8	-13.4%
Average Daily Number of Securities on Threshold List	298.2	184.4	-113.8	-38.2%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	131.6	62.7	-68.9	-52.4%

Notes:
1) Statistics are estimated using raw Continuous Net Settlement fails data from the DTCC that include securities with aggregate daily fails to deliver of 10,000 shares or more.
2) Threshold list figures include only NYSE, Amex and NASDAQ securities that meet the threshold list requirements. Since no threshold lists were published prior to January 10, 2005, the threshold list securities are estimated. To be consistent, the threshold list estimates for the post-Rule period is also used. Our estimates of the post-Rule threshold list securities are consistent with the threshold lists published by the NYSE, Amex and NASDAQ.
4) The pre-Rule period is from April 1, 2004 to December 31, 2004. The post-Rule period is from January 1, 2005 to May 31, 2006.

Produced by OEA

SEC_OEA_FCIC_000850

Table 2

Average Daily Number of Securities on the Published Threshold Lists
January 2005 to May 2006

Year	Month	Number of Days	Number of Securities	Percent Change from January
2005	1	16	424.31	
2005	2	19	385.26	-9.2
2005	3	22	359.36	-15.31
2005	4	21	317.57	-25.16
2005	5	21	296	-30.24
2005	6	22	287.68	-32.2
2005	7	20	298.8	-29.58
2005	8	23	307.48	-27.53
2005	9	21	289.95	-31.67
2005	10	20	275.05	-35.18
2005	11	20	270.7	-36.2
2005	12	21	281.67	-33.62
2006	1	20	274.35	-35.34
2006	2	19	324.2	-23.6
2006	3	23	324.61	-23.5
2006	4	19	308.8	-27.22
2006	5	22	297.7	-29.84

Notes:
1) The first threshold lists were calculated for the January 7, 2005 settlement date. This threshold list became effective on January 10, 2005.
2) Statistics are calculated using data from the threshold lists published by NYSE, Amex, NASDAQ, and Archipelago.

Produced by OEA

SEC_OEA_FCIC_000851

Table 3
Average Daily Threshold Securities by Market
May 2006

Market Class	Number of Threshold Issues	Total Number of Issues	% of Total Issues
NYSE	51	3,598	1.42%
Amex	52	1,376	3.78%
Archipelago	1	194	0.52%
Nasdaq NM	55	2,766	1.99%
Nasdaq SC	27	585	4.62%
All Exchanges	186	8,519	2.18%
OTCBB	74.6	3,287	2.27%
Exchanges + OTCBB	260.6	11,806	2.21%
Other OTC	37.4	66,681	0.06%
Total	298	78,487	0.38%
OTCBB + Other OTC**	112	69,968	0.16%

Notes:
1) Statistics are calculated using data from the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.
2) Dually listed securities are counted twice in the total number of issues for all exchanges (8,519). However, the number of dually listed securities is small. For example, there are approximately 11 securities dually listed on NASDAQ and the NYSE.
3) The total number of issues for Other OTC (66,681) includes non-reporting issues. NASD Rule 3210, which became effective July 3, 2006, applies the Regulation SHO close-out framework to non-reporting OTC equity securities.

SEC_OEA_FCIC_000852

Table 4
Summary Statistics for Securities on the Published Threshold List
January 10, 2005 to May 31, 2006

Measure	Value
Average Daily Number of Stocks	311.6
Average Daily Aggregate Fails (millions)	188.6
Average Daily Number of Positions	1,346.6
Number of Graduates from Threshold List	6,223
Total Initial Fails of Graduates from Threshold List (millions)	4,454.4
Number of Persistent Threshold List Securities	6
Total Initial Fails of Persistent Threshold List Securities (millions)	15.3
Total Current Fails of Persistent Threshold List Securities (millions)	4.8
Change in Fails for Persistent Threshold List Securities	-68.6%

Notes:
1) Statistics are estimated using two data sources: (1) raw CNS fails data from the DTCC that include securities with aggregate daily fails to deliver of 10,000 shares or more; and (2) the threshold lists published by NYSE, Amex, NASDAQ, and Archipelago.
2) A "graduate" is a security that dropped from the threshold list during this period.
3) A "persistent" threshold list security is any security symbol that was continuously on the list during the entire period.

SEC_OEA_FCIC_000853

Privileged and Confidential

From: Martin, Peter G.
Sent: Monday, April 10, 2006 9:34 AM
To: Tao, Josephine J.
Cc: Albright, Alexandra; Brigagliano, James A.; Carpenter, Jerry W.; Crane, Victoria L.; Edwards, Amy K.; Magyar, Laura J.; Marino, Elizabeth; Mayhew, Stewart; Mayo, James R.; McCormick, Tim; Polise, John S.; Sokobin, Jonathan; Spatt, Chester S.; Dowling, Thomas F.
Subject: RE: Fails to Deliver Pre- and Post-Regulation SHO - Update

The 17.7 decrease applies to aggregate fails in all securities.

In the case of aggregate fails in threshold securities there were two issues, GSPC and PLCK which had an unusually high number of failed shares. If we remove these two issues from the tabulations then the number of fails in threshold securities becomes 206.7 million, a decrease of 12.7 million shares or 5.8% from January 2005. These numbers are also very close to those recorded for February 2006.

It is also worth noting that the distribution of both aggregate fails in all securities and aggregate fails in threshold securities tend to be positively skewed. This means that even lacking specific outliers such as those identified above, the top several observations will tend to have a very strong influence on the summary figures.

From: Tao, Josephine J.
Sent: Thursday, April 06, 2006 3:15 PM
To: Martin, Peter G.
Cc: Brigagliano, James A.
Subject: RE: Fails to Deliver Pre- and Post-Regulation SHO - Update

Thanks -- would this 17.7% decrease be in average aggregate fails for all securities, or just in threshold fails, and what would be the figure for the other type? Thanks.

From: Martin, Peter G.
Sent: Thursday, April 06, 2006 3:10 PM
To: Tao, Josephine J.
Cc: Albright, Alexandra; Brigagliano, James A.; Carpenter, Jerry W.; Crane, Victoria L.; Edwards, Amy K.; Magyar, Laura J.; Marino, Elizabeth; Mayhew, Stewart; Mayo, James R.; McCormick, Tim; Polise, John S.; Sokobin, Jonathan; Spatt, Chester S.
Subject: RE: Fails to Deliver Pre- and Post-Regulation SHO - Update

Tom Dowling, the programmer on this project, generated a list of average daily fails by security, sorted in descending order. This revealed that five securities had an unusually large number of fails: RSHN, GSPG, PLKC, PHBT and GWBT. To see the impact of these five securities on the statistics, consider the figures reported for

"average daily aggregate fails" in Table 2B. If these five securities are removed from consideration, the new figure for March 2006 is 562.6 million shares, a decrease of 121.1 million shares or 17.7% from January 2005.

From: Tao, Josephine J.
Sent: Thursday, April 06, 2006 1:48 PM
To: Martin, Peter G.
Cc: Brigagliano, James A.
Subject: RE: Fails to Deliver Pre- and Post-Regulation SHO - Update

Hi Peter,

Are there particular reasons that you know of regarding why some of the Table 2B figures have spiked up?

In particular, the average daily aggregate fails is up 10%

and the average daily aggregate fails for threshold securities is up 31.1%

(In January, they were down 30.5% and 26.1% respectively, so this is quite a leap)

Thanks,

Josephine J. Tao | Branch Chief
Division of Market Regulation
U.S. Securities and Exchange Commission
100 F Street N.E. | Washington, D.C. 20549-3561
202.551.5730 | 202.772.9355 Fax | TaoJ@sec.gov

From: Martin, Peter G.
Sent: Thursday, April 06, 2006 12:31 PM
To: Albright, Alexandra; Brigagliano, James A.; Carpenter, Jerry W.; Crane, Victoria L.; Edwards, Amy K.; Magyar, Laura J.; Marino, Elizabeth; Mayhew, Stewart; Mayo, James R.; McCormick, Tim; Polise, John S.; Sokobin, Jonathan; Spatt, Chester S.; Tao, Josephine J.; Dowling, Thomas F.
Subject: Fails to Deliver Pre- and Post-Regulation SHO - Update

Table 2
Summary Statistics for Securities on the Published Threshold List
January 10, 2005 to June 30, 2006

Measure	Listed	All
Average Daily Number of Stocks	184.4	308.1
Average Daily Aggregate Fails (millions)	56.6	188.2
Average Daily Number of Positions	932.5	1,330.8
Average Age per Position (days)	18.0	23.9
Average Days on List	28.8	28.3
Average Number of Securities on List for More Than 10 Days	97.6	160.6
Average Number of Securities on List for More Than 20 Days	61.2	99.8
Average Number of Securities on List for More Than 30 Days	45.0	72.9
Average Daily Fail Shares for New Additions (millions)	7.9	24.8
Average Daily Change in Fail Shares (millions)	-6.9	-20.8
Average Daily Fail Positions for New Additions	277.2	375.5
Average Daily Change in Fails Positions	-228.9	-311.0
Number of Adds to Threshold List[1]	3,508	6,025
Total Initial Fails of Adds to Threshold List (millions)	1,231.1	4,419.1
Number of Graduates from Threshold List[2]	3,732	6,532
Total Initial Fails of Graduates from Threshold List (millions)	1,320.6	4,675.7
Number of Persistent Threshold List Securities[3]	4	4
Total Initial Fails of Persistent Threshold List Securities (millions)	8.2	8.2
Total Current Fails of Persistent Threshold List Securities (millions)	1.0	1.0

[1] An “add” is any security that was added to the threshold list after January 10, 2005.
[2] A “graduate” is a security that dropped from the threshold list during this period.
[3] A “persistent” threshold list security is any security symbol that was continuously on the list during the entire period. The persistent threshold list securities were GLBC, KRBPRC, MSO and TASR.

Change in Fails for Persistent Threshold List Securities	-87.87%	-87.87%

Sources: Market center web sites.

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Summary Statistics for Securities on the Published Threshold List
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[2] A “graduate” is a security that dropped from the threshold list during this period.
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Change in Fails for Persistent Threshold List Securities	-87.87%	-87.87%

Sources: Market center web sites.

Threshold Stocks

ClearingID	NumberOfNewPositions	NewPositionShares	PositionsLasting14Days	PositionsLasting17Days	PositionsLasting20Days
0161A	2341	71093466	46	36	22
0690A	1264	37111056	31	20	14
0671A	663	8063341	22	17	14
5099A	432	6574845	19	12	8
0549A	458	4876210	16	9	9
0226A	781	33721395	15	8	5
0501A	1909	52298557	14	5	2
0418A	899	45319217	14	5	3
0573A	796	18113606	14	5	2
0005A	703	54659195	13	8	6
0050A	800	67768306	12	6	4
0443A	766	113365516	11	4	3
0632A	647	46193869	11	5	3
5058A	91	6774676	10	9	3
0385A	732	11649718	9	4	4
0633A	488	2342285	9	2	0
0352A	1059	39397422	8	4	3
0647A	84	8252454	7	2	0
0221A	621	13123801	6	4	3
0052A	103	1487046	6	3	0
5065A	21	453308	6	6	5
0642A	632	15121600	5	1	0
0705A	434	10300160	5	3	3
0534A	175	350751	5	2	0
0188A	1185	17393807	4	1	0
0355A	595	12040606	4	2	2
0019A	532	11692117	4	1	0
0126A	30	731950	4	3	3
0141A	571	106073310	3	1	0
0074A	538	13915455	3	3	3
0437A	491	3176372	3	2	2
0235A	360	17266735	3	2	1
0015A	300	6816793	3	1	1
0773A	249	9680648	3	0	0
2767A	249	4634225	3	2	0
0067A	189	3500185	3	1	0
0311A	131	500070	3	1	0
0309A	120	1221311	3	2	1
0201A	117	656670	3	3	1
0234A	942	13292806	2	1	1
0164A	644	6160976	2	0	0
0286A	226	2095717	2	2	2
0100A	180	2438403	2	1	0
0265A	152	9416724	2	1	1
0740A	85	472732	2	1	1
0180A	71	733163	2	2	1
5025A	39	1426698	2	1	0
5028A	36	1785629	2	2	1
5118A	16	430708	2	2	2
0044A	526	2958191	1	1	1
0279A	249	8663809	1	1	1
0064A	242	2582296	1	0	0
0407A	213	961771	1	1	0
0438A	175	1891090	1	1	0
0103A	168	1712440	1	1	0
0020A	130	314427	1	0	0
5043A	126	925977	1	0	0
0725A	120	51100098	1	0	0
0696A	119	1598913	1	1	1
5030A	106	1628684	1	0	0
0012A	99	1993402	1	1	0
0551A	79	1266682	1	1	1
0695A	78	273600	1	1	1

Threshold Stocks

0283A	74	3004565	1	1	0
5008A	73	1920265	1	0	0
0133A	59	491007	1	1	0
0364A	54	355540	1	0	0
0010A	49	407446	1	0	0
0039A	49	57574	1	0	0
0215A	45	3393070	1	1	1
8072A	34	336019	1	1	1
0574A	28	25967	1	1	0
0045A	26	203453	1	1	0
0793A	26	44802	1	0	0
3511A	23	8396	1	0	0
0701A	21	15299	1	1	0
0816A	21	58464	1	0	0
0031A	20	146844	1	1	1
0013A	19	391782	1	1	0
0727A	19	37337	1	0	0
2424A	19	419609	1	1	1
0702A	17	184267	1	1	0
0361A	16	133213	1	1	1
0771A	16	50614	1	1	1
0308A	5	713680	1	0	0
0157A	1150	14181261	0	0	0
0571A	369	8822163	0	0	0
5063A	323	3387700	0	0	0
0750A	312	8054017	0	0	0
0158A	261	1166826	0	0	0
0060A	167	4619008	0	0	0
0756A	140	604001	0	0	0
0646A	129	203115	0	0	0
0688A	105	94593	0	0	0
0155A	104	2487660	0	0	0
0210A	99	600930	0	0	0
0569A	89	4380631	0	0	0
0775A	84	996502	0	0	0
0049A	80	647480	0	0	0
0749A	79	4409897	0	0	0
0780A	75	1349475	0	0	0
5048A	73	219432	0	0	0
0057A	68	70942	0	0	0
0442A	68	396571	0	0	0
3720A	68	44495	0	0	0
0055A	65	456083	0	0	0
0374A	56	171248	0	0	0
0271A	54	26301	0	0	0
0733A	54	595325	0	0	0
0799A	46	121182	0	0	0
5036A	44	510443	0	0	0
0623A	42	254012	0	0	0
0216A	39	144341	0	0	0
0238A	38	130460	0	0	0
0250A	37	1449354	0	0	0
0075A	35	54850	0	0	0
0651A	35	713072	0	0	0
3550A	35	27641	0	0	0
0547A	34	482899	0	0	0
5029A	34	1249251	0	0	0
5011A	33	302488	0	0	0
0785A	32	98168	0	0	0
0784A	29	61054	0	0	0
0371A	28	251296	0	0	0
3780A	25	9000	0	0	0
3735A	24	19078	0	0	0
5039A	24	95838	0	0	0

Threshold Stocks

3502A	21	29337	0	0	0
3650A	21	2817	0	0	0
0030A	19	75755	0	0	0
0274A	19	5192849	0	0	0
0608A	19	25409	0	0	0
0796A	19	10792	0	0	0
3675A	19	10935	0	0	0
3851A	19	1012	0	0	0
0116A	18	72433	0	0	0
0512A	18	128233	0	0	0
0018A	17	1166790	0	0	0
0312A	17	107619	0	0	0
0288A	16	9063	0	0	0
0213A	14	13561	0	0	0
5046A	14	543746	0	0	0
5101A	14	102823	0	0	0
0568A	13	26404	0	0	0
0294A	12	209800	0	0	0
0768A	12	5293	0	0	0
5002A	12	61149	0	0	0
5177A	12	549877	0	0	0
0703A	11	8067	0	0	0
2357A	11	21895	0	0	0
3750A	11	3070	0	0	0
0152A	9	558308	0	0	0
0541A	9	2440	0	0	0
0650A	9	6128	0	0	0
3653A	9	27785	0	0	0
0436A	8	11931	0	0	0
3895A	8	21936	0	0	0
0297A	5	22175	0	0	0
0314A	5	13095	0	0	0
0419A	5	21800	0	0	0
0367A	4	2399	0	0	0
0380A	4	15738	0	0	0
8144A	4	7501	0	0	0
0124A	3	6070	0	0	0
0284A	3	102500	0	0	0
0425A	3	5981	0	0	0
0887A	3	8	0	0	0
8006A	3	7800	0	0	0
8086A	3	400	0	0	0
0078A	2	2200	0	0	0
0096A	2	80771	0	0	0
0173A	2	4100	0	0	0
0280A	2	9006	0	0	0
0445A	2	3200	0	0	0
0446A	2	386114	0	0	0
0494A	2	2352	0	0	0
0536A	2	4875	0	0	0
0728A	2	4057	0	0	0
0732A	2	12	0	0	0
0743A	2	2229	0	0	0
0746A	2	6200	0	0	0
5022A	2	2940	0	0	0
5027A	2	100000	0	0	0
7311A	2	12500	0	0	0
0017A	1	5000	0	0	0
0022A	1	7300	0	0	0
0043A	1	700	0	0	0
0136A	1	521	0	0	0
0148A	1	20800	0	0	0
0269A	1	2400	0	0	0
0370A	1	1000	0	0	0

Threshold Stocks

0439A	1	5200	0	0	0
0491A	1	37800	0	0	0
0493A	1	1374	0	0	0
0581A	1	500	0	0	0
0627A	1	1700	0	0	0
0655A	1	5000	0	0	0
0712A	1	6000	0	0	0
0715A	1	1	0	0	0
3501A	1	50	0	0	0
5016A	1	1000	0	0	0
5017A	1	24090	0	0	0
7031A	1	500	0	0	0
7253A	1	7000	0	0	0
7607A	1	500	0	0	0
8065A	1	2000	0	0	0
8082A	1	700	0	0	0
8105A	1	1000	0	0	0
8192A	1	1680	0	0	0
0025A	0	0	0	0	0
0306A	0	0	0	0	0
0476A	0	0	0	0	0
0613A	0	0	0	0	0
0624A	0	0	0	0	0

Raw Fails Data of Longstanding Fails in Threshold Stocks

date	Symbol	SecurityName	MarketCategory	RegSHOThresholdFlag	DaysOnThreshold	cusip	CNS_Name	Failed_Amount_in_Shares	ClearingID	NewFails	CumNewThresholdFails	CloseOutDays
20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	92616	0005A	92616	0	0
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	22971	0005A	22971	22971	1
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	15400	0005A	-7571	15400	2
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	24484	0005A	24484	24484	1
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	15941	0005A	-8543	15941	2
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	20820	0005A	4879	20820	3
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	54209	0005A	33389	54209	4
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	46842	0005A	-7367	46842	5
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	31068	0005A	-15774	31068	6
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	99836	0005A	68768	99836	7
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	139559	0005A	39723	139559	8
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	184236	0005A	44677	184236	9
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	313677	0005A	129441	313677	10
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	297677	0005A	-16000	297677	11
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	259290	0005A	-38387	259290	12
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	258221	0005A	-1069	258221	13
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	237280	0005A	-20941	237280	14
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	273775	0005A	36495	273775	15
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	271425	0005A	-2350	271425	16
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	269459	0005A	-1966	269459	17
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	215124	0005A	-54335	215124	18
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	110688	0005A	110688	110688	1
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	41441	0005A	-69247	41441	2
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	18554	0005A	18554	18554	1
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	1927	0005A	1927	1927	1
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	88799	0005A	88799	88799	1
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	206660	0005A	117861	206660	2
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	246719	0005A	40059	246719	3
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	259112	0005A	12393	259112	4
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	269021	0005A	9909	269021	5
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	250509	0005A	-18512	250509	6
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	294713	0005A	44204	294713	7
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	339673	0005A	44960	339673	8
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	334445	0005A	-5228	334445	9
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	430241	0005A	95796	430241	10
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	447371	0005A	17130	447371	11
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	446274	0005A	-1097	446274	12
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	414110	0005A	-32164	414110	13
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	407547	0005A	-6563	407547	14
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	356735	0005A	-50812	356735	15
20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	321943	0005A	-34792	321943	16
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	259504	0005A	-62439	259504	17
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	259254	0005A	-250	259254	18
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	281678	0005A	22424	281678	19
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	231818	0005A	-49860	231818	20
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	277460	0005A	45642	277460	21
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	212715	0005A	-64745	212715	22
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	190849	0005A	-21866	190849	23
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	99637	0005A	-91212	99637	24
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	64509	0005A	-35128	64509	25
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	35754	0005A	-28755	35754	26
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	38456	0005A	2702	38456	27
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	39653	0005A	1197	39653	28
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	11186	0005A	-28467	11186	29
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	8100	0005A	-3086	8100	30
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	5100	0005A	-3000	5100	31
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP	308646	0005A	308646	308646	1
20050127	ALD	Allied Capital Corporation	NYSE	Y	14	01903Q108	ALLIED CAPITAL CORP	243180	0005A	-65466	243180	2
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP	198180	0005A	-45000	198180	3
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	374310	0005A	176130	374310	4
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	143065	0005A	-231245	143065	5
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	120565	0005A	-22500	120565	6
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	85576	0005A	-34989	85576	7
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	56425	0005A	-29151	56425	8
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	50085	0005A	-6340	50085	9
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	3761	0005A	3761	3761	1
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	254328	0005A	254328	254328	1
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	256828	0005A	2500	256828	2
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	271618	0005A	14790	271618	3
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	224818	0005A	-46800	224818	4
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	236031	0005A	11213	236031	5
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	222862	0005A	-13169	222862	6
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	262360	0005A	39498	262360	7
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	241717	0005A	-20643	241717	8
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	128183	0005A	-113534	128183	9
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	140783	0005A	12600	140783	10
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	170541	0005A	29758	170541	11
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	229021	0005A	58480	229021	12
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	269621	0005A	40600	269621	13
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	161721	0005A	-107900	161721	14
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	162518	0005A	797	162518	15
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	175572	0005A	13054	175572	16
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	420972	0005A	245400	420972	17
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	516066	0005A	95094	516066	18
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	620072	0005A	104006	620072	19
20050323	ALD	Allied Capital Corporation	NYSE	Y	52	01903Q108	ALLIED CAPITAL CORP	874628	0005A	254556	874628	20
20050324	ALD	Allied Capital Corporation	NYSE	Y	53	01903Q108	ALLIED CAPITAL CORP	811917	0005A	-62711	811917	21
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP	794797	0005A	-17120	794797	22
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP	773397	0005A	-21400	773397	23
20050330	ALD	Allied Capital Corporation	NYSE	Y	56	01903Q108	ALLIED CAPITAL CORP	1280497	0005A	507100	1280497	24
20050331	ALD	Allied Capital Corporation	NYSE	Y	57	01903Q108	ALLIED CAPITAL CORP	1273977	0005A	-6520	1273977	25
20050401	ALD	Allied Capital Corporation	NYSE	Y	58	01903Q108	ALLIED CAPITAL CORP	1237444	0005A	-36533	1237444	26
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP	1193906	0005A	-43538	1193906	27
20050405	ALD	Allied Capital Corporation	NYSE	Y	60	01903Q108	ALLIED CAPITAL CORP	1182946	0005A	-10960	1182946	28
20050107	ECST	ECOST.COM INC	Q	Y	1	27922W107	ECOST.COM INC	37692	0005A	37692	0	0
20050110	ECST	ECOST.COM INC	Q	Y	2	27922W107	ECOST.COM INC	30192	0005A	-7500	0	0
20050111	ECST	ECOST.COM INC	Q	Y	3	27922W107	ECOST.COM INC	20666	0005A	-9526	0	0
20050112	ECST	ECOST.COM INC	Q	Y	4	27922W107	ECOST.COM INC	16742	0005A	-3924	0	0
20050113	ECST	ECOST.COM INC	Q	Y	5	27922W107	ECOST.COM INC	9057	0005A	-7685	0	0
20050114	ECST	ECOST.COM INC	Q	Y	6	27922W107	ECOST.COM INC	9157	0005A	100	100	1
20050118	ECST	ECOST.COM INC	Q	Y	7	27922W107	ECOST.COM INC	9457	0005A	300	400	2
20050119	ECST	ECOST.COM INC	Q	Y	8	27922W107	ECOST.COM INC	9357	0005A	-100	300	3
20050131	ECST	ECOST.COM INC	Q	Y	16	27922W107	ECOST.COM INC	10655	0005A	10655	10655	1
20050201	ECST	ECOST.COM INC	Q	Y	17	27922W107	ECOST.COM INC	22775	0005A	12120	22775	2
20050211	ECST	ECOST.COM INC	Q	Y	25	27922W107	ECOST.COM INC	5926	0005A	5926	5926	1
20050214	ECST	ECOST.COM INC	Q	Y	26	27922W107	ECOST.COM INC	3445	0005A	-2481	3445	2
20050215	ECST	ECOST.COM INC	Q	Y	27	27922W107	ECOST.COM INC	4056	0005A	611	4056	3
20050216	ECST	ECOST.COM INC	Q	Y	28	27922W107	ECOST.COM INC	19586	0005A	15530	19586	4
20050217	ECST	ECOST.COM INC	Q	Y	29	27922W107	ECOST.COM INC	10931	0005A	-8655	10931	5
20050218	ECST	ECOST.COM INC	Q	Y	30	27922W107	ECOST.COM INC	73995	0005A	63064	73995	6
20050222	ECST	ECOST.COM INC	Q	Y	31	27922W107	ECOST.COM INC	90780	0005A	16785	90780	7
20050223	ECST	ECOST.COM INC	Q	Y	32	27922W107	ECOST.COM INC	86516	0005A	-4264	86516	8
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	127124	0005A	40608	127124	9
20050225	ECST	ECOST.COM INC	Q	Y	34	27922W107	ECOST.COM INC	157357	0005A	30233	157357	10
20050228	ECST	ECOST.COM INC	Q	Y	35	27922W107	ECOST.COM INC	148257	0005A	-9100	148257	11
20050301	ECST	ECOST.COM INC	Q	Y	36	27922W107	ECOST.COM INC	146307	0005A	-1950	146307	12
20050302	ECST	ECOST.COM INC	Q	Y	37	27922W107	ECOST.COM INC	134407	0005A	-11900	134407	13
20050303	ECST	ECOST.COM INC	Q	Y	38	27922W107	ECOST.COM INC	133807	0005A	-600	133807	14
20050304	ECST	ECOST.COM INC	Q	Y	39	27922W107	ECOST.COM INC	133457	0005A	-350	133457	15
20050307	ECST	ECOST.COM INC	Q	Y	40	27922W107	ECOST.COM INC	115380	0005A	-18077	115380	16
20050308	ECST	ECOST.COM INC	Q	Y	41	27922W107	ECOST.COM INC	108277	0005A	-7103	108277	17
20050309	ECST	ECOST.COM INC	Q	Y	42	27922W107	ECOST.COM INC	75227	0005A	-33050	75227	18
20050310	ECST	ECOST.COM INC	Q	Y	43	27922W107	ECOST.COM INC	44191	0005A	-31036	44191	19
20050311	ECST	ECOST.COM INC	Q	Y	44	27922W107	ECOST.COM INC	28261	0005A	-15930	28261	20
20050314	ECST	ECOST.COM INC	Q	Y	45	27922W107	ECOST.COM INC	28911	0005A	650	28911	21
20050315	ECST	ECOST.COM INC	Q	Y	46	27922W107	ECOST.COM INC	27736	0005A	-1175	27736	22
20050316	ECST	ECOST.COM INC	Q	Y	47	27922W107	ECOST.COM INC	27711	0005A	-25	27711	23
20050322	ECST	ECOST.COM INC	Q	Y	51	27922W107	ECOST.COM INC	90000	0005A	90000	90000	1
20050323	ECST	ECOST.COM INC	Q	Y	52	27922W107	ECOST.COM INC	34350	0005A	-55650	34350	2
20050107	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	1	M87245102	SYNERON MEDICAL LTD ORD SHARES	202497	0005A	202497	0	0
20050110	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	2	M87245102	SYNERON MEDICAL LTD ORD SHARES	216309	0005A	13812	0	0
20050111	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	3	M87245102	SYNERON MEDICAL LTD ORD SHARES	210250	0005A	-6059	0	0
20050112	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	4	M87245102	SYNERON MEDICAL LTD ORD SHARES	183540	0005A	-26710	0	0
20050113	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	5	M87245102	SYNERON MEDICAL LTD ORD SHARES	182430	0005A	-1110	0	0
20050114	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	6	M87245102	SYNERON MEDICAL LTD ORD SHARES	184712	0005A	2282	2282	1
20050118	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	7	M87245102	SYNERON MEDICAL LTD ORD SHARES	189341	0005A	4629	6911	2
20050119	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	8	M87245102	SYNERON MEDICAL LTD ORD SHARES	203641	0005A	14300	21211	3
20050120	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	9	M87245102	SYNERON MEDICAL LTD ORD SHARES	205281	0005A	1640	22851	4
20050121	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	10	M87245102	SYNERON MEDICAL LTD ORD SHARES	205413	0005A	132	22983	5
20050124	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	11	M87245102	SYNERON MEDICAL LTD ORD SHARES	204153	0005A	-1260	21723	6

20050125	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	12	M87245102	SYNERON MEDICAL LTD ORD SHARES	203941	0005A	-212	21511	7
20050126	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	13	M87245102	SYNERON MEDICAL LTD ORD SHARES	206941	0005A	3000	24511	8
20050127	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	14	M87245102	SYNERON MEDICAL LTD ORD SHARES	201626	0005A	-5315	19196	9
20050128	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	15	M87245102	SYNERON MEDICAL LTD ORD SHARES	201041	0005A	-585	18611	10
20050131	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	16	M87245102	SYNERON MEDICAL LTD ORD SHARES	202950	0005A	1909	20520	11
20050201	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	17	M87245102	SYNERON MEDICAL LTD ORD SHARES	199208	0005A	-3742	16778	12
20050202	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	18	M87245102	SYNERON MEDICAL LTD ORD SHARES	190708	0005A	-8500	8278	13
20050203	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	19	M87245102	SYNERON MEDICAL LTD ORD SHARES	190874	0005A	166	8444	14
20050204	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	20	M87245102	SYNERON MEDICAL LTD ORD SHARES	180465	0005A	-10409	0	0
20050207	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	21	M87245102	SYNERON MEDICAL LTD ORD SHARES	167125	0005A	-13340	0	0
20050208	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	22	M87245102	SYNERON MEDICAL LTD ORD SHARES	166956	0005A	-169	0	0
20050209	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	23	M87245102	SYNERON MEDICAL LTD ORD SHARES	167537	0005A	581	581	1
20050210	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	24	M87245102	SYNERON MEDICAL LTD ORD SHARES	136766	0005A	-30771	0	0
20050211	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	25	M87245102	SYNERON MEDICAL LTD ORD SHARES	135690	0005A	-1076	0	0
20050214	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	26	M87245102	SYNERON MEDICAL LTD ORD SHARES	135690	0005A	0	0	0
20050215	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	27	M87245102	SYNERON MEDICAL LTD ORD SHARES	134790	0005A	-900	0	0
20050216	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	28	M87245102	SYNERON MEDICAL LTD ORD SHARES	133991	0005A	-799	0	0
20050217	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	29	M87245102	SYNERON MEDICAL LTD ORD SHARES	107726	0005A	-26265	0	0
20050218	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	30	M87245102	SYNERON MEDICAL LTD ORD SHARES	98126	0005A	-9600	0	0
20050222	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	31	M87245102	SYNERON MEDICAL LTD ORD SHARES	88126	0005A	-10000	0	0
20050223	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	32	M87245102	SYNERON MEDICAL LTD ORD SHARES	87440	0005A	-686	0	0
20050224	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	33	M87245102	SYNERON MEDICAL LTD ORD SHARES	83364	0005A	-4076	0	0
20050225	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	34	M87245102	SYNERON MEDICAL LTD ORD SHARES	84107	0005A	743	743	1
20050228	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	35	M87245102	SYNERON MEDICAL LTD ORD SHARES	90326	0005A	6219	6962	2
20050301	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	36	M87245102	SYNERON MEDICAL LTD ORD SHARES	117089	0005A	26763	33725	3
20050302	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	37	M87245102	SYNERON MEDICAL LTD ORD SHARES	157232	0005A	40143	73868	4
20050303	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	38	M87245102	SYNERON MEDICAL LTD ORD SHARES	175334	0005A	18102	91970	5
20050304	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	39	M87245102	SYNERON MEDICAL LTD ORD SHARES	176333	0005A	999	92969	6
20050307	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	40	M87245102	SYNERON MEDICAL LTD ORD SHARES	178435	0005A	2102	95071	7
20050308	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	41	M87245102	SYNERON MEDICAL LTD ORD SHARES	157435	0005A	-21000	74071	8
20050309	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	42	M87245102	SYNERON MEDICAL LTD ORD SHARES	151335	0005A	-6100	67971	9
20050310	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	43	M87245102	SYNERON MEDICAL LTD ORD SHARES	147835	0005A	-3500	64471	10
20050311	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	44	M87245102	SYNERON MEDICAL LTD ORD SHARES	152655	0005A	4820	69291	11
20050314	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	45	M87245102	SYNERON MEDICAL LTD ORD SHARES	43492	0005A	-109163	0	0
20050107	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	1	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	179728	0005A	179728	0	0
20050110	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	2	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	174538	0005A	-5190	0	0
20050111	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	3	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59242	0005A	-115296	0	0
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29932	0005A	-29310	0	0
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	44166	0005A	14234	14234	1
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	162384	0005A	118218	132452	2
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146650	0005A	-15734	116718	3
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	10197	0005A	10197	10197	1
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2034	0005A	-8163	2034	2
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	26944	0005A	24910	26944	3
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	52120	0005A	25176	52120	4
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	45010	0005A	-7110	45010	5
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	74280	0005A	29270	74280	6
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	74280	0005A	0	74280	7
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	133546	0005A	59266	133546	8
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	179560	0005A	46014	179560	9
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	177438	0005A	-2122	177438	10
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	179788	0005A	2350	179788	11
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	188225	0005A	8437	188225	12
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	222525	0005A	34300	222525	13
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	226425	0005A	3900	226425	14
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	236625	0005A	10200	236625	15
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	223151	0005A	-13474	223151	16
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	229401	0005A	6250	229401	17
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	226728	0005A	-2673	226728	18
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	223228	0005A	-3500	223228	19
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	180198	0005A	-43030	180198	20
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	203997	0005A	23799	203997	21
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	190597	0005A	-13400	190597	22
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	154769	0005A	-35828	154769	23
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	190519	0005A	35750	190519	24
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	255397	0005A	64878	255397	25
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	236673	0005A	-18724	236673	26
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	236573	0005A	-100	236573	27
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	235973	0005A	-600	235973	28
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	236073	0005A	100	236073	29
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	142405	0005A	-93668	142405	30
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	143705	0005A	1300	143705	31
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	143845	0005A	140	143845	32
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	144073	0005A	228	144073	33
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	159873	0005A	15800	159873	34
20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	132273	0005A	-27600	132273	35
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	104273	0005A	-28000	104273	36
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	103733	0005A	-540	103733	37
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	53680	0005A	-50053	53680	38
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	686	0005A	-52994	686	39
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	111980	0005A	111980	111980	1
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	116080	0005A	4100	116080	2
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	90780	0005A	-25300	90780	3
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	58480	0005A	-32300	58480	4
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	58156	0005A	-324	58156	5
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	47430	0005A	-10726	47430	6
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	49130	0005A	1700	49130	7
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	49879	0005A	749	49879	8
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	50118	0005A	239	50118	9
20050228	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	16	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	11000	11000	1
20050301	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	17	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	2
20050302	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	18	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	3
20050303	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	19	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	4
20050304	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	20	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	5
20050307	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	21	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	6
20050308	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	22	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	7
20050309	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	23	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	8
20050310	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	24	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	9
20050311	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	25	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	10
20050314	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	26	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	11
20050315	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	27	89376P103	TRANSMEDIA ASIA PACIFIC INC	8300	0005A	-2700	8300	12
20050316	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	28	89376P103	TRANSMEDIA ASIA PACIFIC INC	8300	0005A	0	8300	13
20050317	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	29	89376P103	TRANSMEDIA ASIA PACIFIC INC	8300	0005A	0	8300	14
20050112	ONSM	ONSTREAM MEDIA CORP	S	Y	1	682875109	ONSTREAM MEDIA CORP	25669	0005A	25669	0	0
20050113	ONSM	ONSTREAM MEDIA CORP	S	Y	2	682875109	ONSTREAM MEDIA CORP	25069	0005A	-600	0	0
20050114	ONSM	ONSTREAM MEDIA CORP	S	Y	3	682875109	ONSTREAM MEDIA CORP	25069	0005A	0	0	0
20050118	ONSM	ONSTREAM MEDIA CORP	S	Y	4	682875109	ONSTREAM MEDIA CORP	28069	0005A	3000	3000	1
20050119	ONSM	ONSTREAM MEDIA CORP	S	Y	5	682875109	ONSTREAM MEDIA CORP	37269	0005A	9200	12200	2
20050120	ONSM	ONSTREAM MEDIA CORP	S	Y	6	682875109	ONSTREAM MEDIA CORP	23369	0005A	-13900	0	0
20050121	ONSM	ONSTREAM MEDIA CORP	S	Y	7	682875109	ONSTREAM MEDIA CORP	32941	0005A	9572	9572	1
20050124	ONSM	ONSTREAM MEDIA CORP	S	Y	8	682875109	ONSTREAM MEDIA CORP	45441	0005A	12500	22072	2
20050125	ONSM	ONSTREAM MEDIA CORP	S	Y	9	682875109	ONSTREAM MEDIA CORP	49441	0005A	4000	26072	3
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	51241	0005A	1800	27872	4
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	55041	0005A	3800	31672	5
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	57041	0005A	2000	33672	6
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	59541	0005A	2500	36172	7
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	59641	0005A	100	36272	8
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	64141	0005A	4500	40772	9
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	70126	0005A	5985	46757	10
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	66443	0005A	-3683	43074	11
20050207	ONSM	ONSTREAM MEDIA CORP	S	Y	18	682875109	ONSTREAM MEDIA CORP	66543	0005A	100	43174	12
20050208	ONSM	ONSTREAM MEDIA CORP	S	Y	19	682875109	ONSTREAM MEDIA CORP	51043	0005A	-15500	27674	13
20050209	ONSM	ONSTREAM MEDIA CORP	S	Y	20	682875109	ONSTREAM MEDIA CORP	47643	0005A	-3400	24274	14
20050210	ONSM	ONSTREAM MEDIA CORP	S	Y	21	682875109	ONSTREAM MEDIA CORP	51210	0005A	3567	27841	15
20050211	ONSM	ONSTREAM MEDIA CORP	S	Y	22	682875109	ONSTREAM MEDIA CORP	51210	0005A	0	27841	16
20050214	ONSM	ONSTREAM MEDIA CORP	S	Y	23	682875109	ONSTREAM MEDIA CORP	44510	0005A	-6700	21141	17
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	38725	0005A	-5785	15356	18
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	38725	0005A	0	15356	19
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	38725	0005A	0	15356	20
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	34050	0005A	-4675	10681	21
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	33950	0005A	-100	10581	22
20050223	ONSM	ONSTREAM MEDIA CORP	S	Y	29	682875109	ONSTREAM MEDIA CORP	39750	0005A	5800	16381	23
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	35350	0005A	-4400	11981	24
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	39250	0005A	3900	15881	25
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	47950	0005A	8700	24581	26
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	45450	0005A	-2500	22081	27
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	55350	0005A	9900	31981	28
20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	54650	0005A	-700	31281	29
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	63550	0005A	8900	40181	30
20050307	ONSM	ONSTREAM MEDIA CORP	S	Y	37	682875109	ONSTREAM MEDIA CORP	71550	0005A	8000	48181	31
20050308	ONSM	ONSTREAM MEDIA CORP	S	Y	38	682875109	ONSTREAM MEDIA CORP	75150	0005A	3600	51781	32

20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	75750	0005A	600	52381	33
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	75750	0005A	0	52381	34
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	79750	0005A	4000	56381	35
20050317	ONSM	ONSTREAM MEDIA CORP	S	Y	45	682875109	ONSTREAM MEDIA CORP	512	0005A	512	512	1
20050318	ONSM	ONSTREAM MEDIA CORP	S	Y	46	682875109	ONSTREAM MEDIA CORP	412	0005A	-100	412	2
20050321	ONSM	ONSTREAM MEDIA CORP	S	Y	47	682875109	ONSTREAM MEDIA CORP	812	0005A	400	812	3
20050322	ONSM	ONSTREAM MEDIA CORP	S	Y	48	682875109	ONSTREAM MEDIA CORP	712	0005A	-100	712	4
20050323	ONSM	ONSTREAM MEDIA CORP	S	Y	49	682875109	ONSTREAM MEDIA CORP	15879	0005A	15167	15879	5
20050324	ONSM	ONSTREAM MEDIA CORP	S	Y	50	682875109	ONSTREAM MEDIA CORP	18379	0005A	2500	18379	6
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	18379	0005A	0	18379	7
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	18279	0005A	-100	18279	8
20050330	ONSM	ONSTREAM MEDIA CORP	S	Y	53	682875109	ONSTREAM MEDIA CORP	17979	0005A	-300	17979	9
20050331	ONSM	ONSTREAM MEDIA CORP	S	Y	54	682875109	ONSTREAM MEDIA CORP	17979	0005A	0	17979	10
20050401	ONSM	ONSTREAM MEDIA CORP	S	Y	55	682875109	ONSTREAM MEDIA CORP	20979	0005A	3000	20979	11
20050404	ONSM	ONSTREAM MEDIA CORP	S	Y	56	682875109	ONSTREAM MEDIA CORP	20979	0005A	0	20979	12
20050405	ONSM	ONSTREAM MEDIA CORP	S	Y	57	682875109	ONSTREAM MEDIA CORP	28546	0005A	7567	28546	13
20050128	TCHC	21ST CENTURY HLDGS CO.	Q	Y	11	90136Q100	21ST CENTURY HLDGS CO.	7800	0005A	7800	7800	1
20050131	TCHC	21ST CENTURY HLDGS CO.	Q	Y	12	90136Q100	21ST CENTURY HLDGS CO.	12700	0005A	4900	12700	2
20050201	TCHC	21ST CENTURY HLDGS CO.	Q	Y	13	90136Q100	21ST CENTURY HLDGS CO.	19600	0005A	6900	19600	3
20050202	TCHC	21ST CENTURY HLDGS CO.	Q	Y	14	90136Q100	21ST CENTURY HLDGS CO.	17300	0005A	-2300	17300	4
20050203	TCHC	21ST CENTURY HLDGS CO.	Q	Y	15	90136Q100	21ST CENTURY HLDGS CO.	13700	0005A	-3600	13700	5
20050204	TCHC	21ST CENTURY HLDGS CO.	Q	Y	16	90136Q100	21ST CENTURY HLDGS CO.	36549	0005A	22849	36549	6
20050207	TCHC	21ST CENTURY HLDGS CO.	Q	Y	17	90136Q100	21ST CENTURY HLDGS CO.	37100	0005A	551	37100	7
20050208	TCHC	21ST CENTURY HLDGS CO.	Q	Y	18	90136Q100	21ST CENTURY HLDGS CO.	32300	0005A	-4800	32300	8
20050209	TCHC	21ST CENTURY HLDGS CO.	Q	Y	19	90136Q100	21ST CENTURY HLDGS CO.	33700	0005A	1400	33700	9
20050210	TCHC	21ST CENTURY HLDGS CO.	Q	Y	20	90136Q100	21ST CENTURY HLDGS CO.	46800	0005A	13100	46800	10
20050211	TCHC	21ST CENTURY HLDGS CO.	Q	Y	21	90136Q100	21ST CENTURY HLDGS CO.	54877	0005A	8077	54877	11
20050214	TCHC	21ST CENTURY HLDGS CO.	Q	Y	22	90136Q100	21ST CENTURY HLDGS CO.	52477	0005A	-2400	52477	12
20050215	TCHC	21ST CENTURY HLDGS CO.	Q	Y	23	90136Q100	21ST CENTURY HLDGS CO.	51277	0005A	-1200	51277	13
20050216	TCHC	21ST CENTURY HLDGS CO.	Q	Y	24	90136Q100	21ST CENTURY HLDGS CO.	36087	0005A	-15190	36087	14
20050217	TCHC	21ST CENTURY HLDGS CO.	Q	Y	25	90136Q100	21ST CENTURY HLDGS CO.	34224	0005A	-1863	34224	15
20050218	TCHC	21ST CENTURY HLDGS CO.	Q	Y	26	90136Q100	21ST CENTURY HLDGS CO.	15339	0005A	-18885	15339	16
20050126	UALAQ	UAL CORP(NEW)	U	Y	4	902549500	UAL CORP(NEW)	1669600	0005A	1669600	1669600	1
20050127	UALAQ	UAL CORP(NEW)	U	Y	5	902549500	UAL CORP(NEW)	1669690	0005A	90	1669690	2
20050128	UALAQ	UAL CORP(NEW)	U	Y	6	902549500	UAL CORP(NEW)	1454690	0005A	-215000	1454690	3
20050131	UALAQ	UAL CORP(NEW)	U	Y	7	902549500	UAL CORP(NEW)	1295001	0005A	-159689	1295001	4
20050201	UALAQ	UAL CORP(NEW)	U	Y	8	902549500	UAL CORP(NEW)	1237098	0005A	-57903	1237098	5
20050202	UALAQ	UAL CORP(NEW)	U	Y	9	902549500	UAL CORP(NEW)	797098	0005A	-440000	797098	6
20050203	UALAQ	UAL CORP(NEW)	U	Y	10	902549500	UAL CORP(NEW)	916998	0005A	119900	916998	7
20050204	UALAQ	UAL CORP(NEW)	U	Y	11	902549500	UAL CORP(NEW)	572998	0005A	-344000	572998	8
20050207	UALAQ	UAL CORP(NEW)	U	Y	12	902549500	UAL CORP(NEW)	571872	0005A	-1126	571872	9
20050208	UALAQ	UAL CORP(NEW)	U	Y	13	902549500	UAL CORP(NEW)	249084	0005A	-322788	249084	10
20050209	UALAQ	UAL CORP(NEW)	U	Y	14	902549500	UAL CORP(NEW)	248547	0005A	-537	248547	11
20050210	UALAQ	UAL CORP(NEW)	U	Y	15	902549500	UAL CORP(NEW)	241739	0005A	-6808	241739	12
20050211	UALAQ	UAL CORP(NEW)	U	Y	16	902549500	UAL CORP(NEW)	99439	0005A	-142300	99439	13
20050214	UALAQ	UAL CORP(NEW)	U	Y	17	902549500	UAL CORP(NEW)	38115	0005A	-61324	38115	14
20050217	UALAQ	UAL CORP(NEW)	U	Y	20	902549500	UAL CORP(NEW)	27490	0005A	27490	27490	1
20050218	UALAQ	UAL CORP(NEW)	U	Y	21	902549500	UAL CORP(NEW)	20990	0005A	-6500	20990	2
20050222	UALAQ	UAL CORP(NEW)	U	Y	22	902549500	UAL CORP(NEW)	10501	0005A	-10489	10501	3
20050302	UALAQ	UAL CORP(NEW)	U	Y	28	902549500	UAL CORP(NEW)	15800	0005A	15800	15800	1
20050303	UALAQ	UAL CORP(NEW)	U	Y	29	902549500	UAL CORP(NEW)	51300	0005A	35500	51300	2
20050304	UALAQ	UAL CORP(NEW)	U	Y	30	902549500	UAL CORP(NEW)	51300	0005A	0	51300	3
20050307	UALAQ	UAL CORP(NEW)	U	Y	31	902549500	UAL CORP(NEW)	119200	0005A	67900	119200	4
20050308	UALAQ	UAL CORP(NEW)	U	Y	32	902549500	UAL CORP(NEW)	200823	0005A	81623	200823	5
20050309	UALAQ	UAL CORP(NEW)	U	Y	33	902549500	UAL CORP(NEW)	62723	0005A	-138100	62723	6
20050310	UALAQ	UAL CORP(NEW)	U	Y	34	902549500	UAL CORP(NEW)	58861	0005A	-3862	58861	7
20050311	UALAQ	UAL CORP(NEW)	U	Y	35	902549500	UAL CORP(NEW)	36361	0005A	-22500	36361	8
20050314	UALAQ	UAL CORP(NEW)	U	Y	36	902549500	UAL CORP(NEW)	29949	0005A	-6412	29949	9
20050315	UALAQ	UAL CORP(NEW)	U	Y	37	902549500	UAL CORP(NEW)	29949	0005A	0	29949	10
20050316	UALAQ	UAL CORP(NEW)	U	Y	38	902549500	UAL CORP(NEW)	29949	0005A	0	29949	11
20050317	UALAQ	UAL CORP(NEW)	U	Y	39	902549500	UAL CORP(NEW)	24049	0005A	-5900	24049	12
20050318	UALAQ	UAL CORP(NEW)	U	Y	40	902549500	UAL CORP(NEW)	24049	0005A	0	24049	13
20050321	UALAQ	UAL CORP(NEW)	U	Y	41	902549500	UAL CORP(NEW)	24049	0005A	0	24049	14
20050322	UALAQ	UAL CORP(NEW)	U	Y	42	902549500	UAL CORP(NEW)	24049	0005A	0	24049	15
20050323	UALAQ	UAL CORP(NEW)	U	Y	43	902549500	UAL CORP(NEW)	24749	0005A	700	24749	16
20050324	UALAQ	UAL CORP(NEW)	U	Y	44	902549500	UAL CORP(NEW)	49679	0005A	24930	49679	17
20050328	UALAQ	UAL CORP(NEW)	U	Y	45	902549500	UAL CORP(NEW)	49679	0005A	0	49679	18
20050329	UALAQ	UAL CORP(NEW)	U	Y	46	902549500	UAL CORP(NEW)	35979	0005A	-13700	35979	19
20050330	UALAQ	UAL CORP(NEW)	U	Y	47	902549500	UAL CORP(NEW)	35979	0005A	0	35979	20
20050331	UALAQ	UAL CORP(NEW)	U	Y	48	902549500	UAL CORP(NEW)	23479	0005A	-12500	23479	21
20050401	UALAQ	UAL CORP(NEW)	U	Y	49	902549500	UAL CORP(NEW)	19479	0005A	-4000	19479	22
20050404	UALAQ	UAL CORP(NEW)	U	Y	50	902549500	UAL CORP(NEW)	19479	0005A	0	19479	23
20050405	UALAQ	UAL CORP(NEW)	U	Y	51	902549500	UAL CORP(NEW)	19479	0005A	0	19479	24
20050118	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	3	903849107	ULTIMATE ELECTRONICS INC	199313	0005A	199313	0	0
20050119	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	4	903849107	ULTIMATE ELECTRONICS INC	100108	0005A	-99205	0	0
20050120	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	5	903849107	ULTIMATE ELECTRONICS INC	109504	0005A	9396	9396	1
20050121	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	6	903849107	ULTIMATE ELECTRONICS INC	43810	0005A	-65694	0	0
20050124	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	7	903849107	ULTIMATE ELECTRONICS INC	32704	0005A	-11106	0	0
20050125	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	8	903849107	ULTIMATE ELECTRONICS INC	36604	0005A	3900	3900	1
20050125	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	8	903849107	ULTIMATE ELECTRONICS INC	150000	0005A	150000	150000	1
20050126	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	9	903849107	ULTIMATE ELECTRONICS INC	263244	0005A	113244	263244	2
20050127	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	10	903849107	ULTIMATE ELECTRONICS INC	218244	0005A	-45000	218244	3
20050128	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	11	903849107	ULTIMATE ELECTRONICS INC	259810	0005A	41566	259810	4
20050131	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	12	903849107	ULTIMATE ELECTRONICS INC	249810	0005A	-10000	249810	5
20050201	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	13	903849107	ULTIMATE ELECTRONICS INC	240510	0005A	-9300	240510	6
20050202	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	14	903849107	ULTIMATE ELECTRONICS INC	180510	0005A	-60000	180510	7
20050203	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	15	903849107	ULTIMATE ELECTRONICS INC	180477	0005A	-33	180477	8
20050204	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	16	903849107	ULTIMATE ELECTRONICS INC	146377	0005A	-34100	146377	9
20050207	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	17	903849107	ULTIMATE ELECTRONICS INC	163170	0005A	16793	163170	10
20050208	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	18	903849107	ULTIMATE ELECTRONICS INC	146720	0005A	-16450	146720	11
20050209	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	19	903849107	ULTIMATE ELECTRONICS INC	137437	0005A	-9283	137437	12
20050210	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	20	903849107	ULTIMATE ELECTRONICS INC	91337	0005A	-46100	91337	13
20050211	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	21	903849107	ULTIMATE ELECTRONICS INC	87737	0005A	-3600	87737	14
20050214	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	22	903849107	ULTIMATE ELECTRONICS INC	55737	0005A	-32000	55737	15
20050215	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	23	903849107	ULTIMATE ELECTRONICS INC	46737	0005A	-9000	46737	16
20050324	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	49	903849107	ULTIMATE ELECTRONICS INC	2000	0005A	2000	2000	1
20050328	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	50	903849107	ULTIMATE ELECTRONICS INC	28000	0005A	26000	28000	2
20050329	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	51	903849107	ULTIMATE ELECTRONICS INC	16031	0005A	-11969	16031	3
20050107	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	1	G7303A109	QIAO XING UNIV TELEPHONE INC	155459	0005A	155459	0	0
20050110	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	2	G7303A109	QIAO XING UNIV TELEPHONE INC	146489	0005A	-8970	0	0
20050111	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	3	G7303A109	QIAO XING UNIV TELEPHONE INC	131258	0005A	-15231	0	0
20050112	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	4	G7303A109	QIAO XING UNIV TELEPHONE INC	131258	0005A	0	0	0
20050113	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	5	G7303A109	QIAO XING UNIV TELEPHONE INC	131258	0005A	0	0	0
20050114	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	6	G7303A109	QIAO XING UNIV TELEPHONE INC	135218	0005A	3960	3960	1
20050118	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	7	G7303A109	QIAO XING UNIV TELEPHONE INC	153495	0005A	18277	22237	2
20050119	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	8	G7303A109	QIAO XING UNIV TELEPHONE INC	147395	0005A	-6100	16137	3
20050120	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	9	G7303A109	QIAO XING UNIV TELEPHONE INC	131395	0005A	-16000	137	4
20050121	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	10	G7303A109	QIAO XING UNIV TELEPHONE INC	50148	0005A	-81247	0	0
20050124	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	11	G7303A109	QIAO XING UNIV TELEPHONE INC	25448	0005A	-24700	0	0
20050125	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	12	G7303A109	QIAO XING UNIV TELEPHONE INC	17448	0005A	-8000	0	0
20050126	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	13	G7303A109	QIAO XING UNIV TELEPHONE INC	12548	0005A	-4900	0	0
20050127	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	14	G7303A109	QIAO XING UNIV TELEPHONE INC	7210	0005A	-5338	0	0
20050224	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	12	G7303A109	QIAO XING UNIV TELEPHONE INC	9000	0005A	9000	9000	1
20050225	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	13	G7303A109	QIAO XING UNIV TELEPHONE INC	2000	0005A	-7000	2000	2
20050228	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	14	G7303A109	QIAO XING UNIV TELEPHONE INC	19800	0005A	17800	19800	3
20050301	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	15	G7303A109	QIAO XING UNIV TELEPHONE INC	17800	0005A	-2000	17800	4
20050302	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	16	G7303A109	QIAO XING UNIV TELEPHONE INC	30240	0005A	12440	30240	5
20050303	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	17	G7303A109	QIAO XING UNIV TELEPHONE INC	66597	0005A	36357	66597	6
20050304	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	18	G7303A109	QIAO XING UNIV TELEPHONE INC	130948	0005A	64351	130948	7
20050307	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	19	G7303A109	QIAO XING UNIV TELEPHONE INC	129748	0005A	-1200	129748	8
20050308	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	20	G7303A109	QIAO XING UNIV TELEPHONE INC	120925	0005A	-8823	120925	9
20050309	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	21	G7303A109	QIAO XING UNIV TELEPHONE INC	116844	0005A	-4081	116844	10
20050310	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	22	G7303A109	QIAO XING UNIV TELEPHONE INC	116844	0005A	0	116844	11
20050311	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	23	G7303A109	QIAO XING UNIV TELEPHONE INC	116744	0005A	-100	116744	12
20050314	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	24	G7303A109	QIAO XING UNIV TELEPHONE INC	111744	0005A	-5000	111744	13
20050315	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	25	G7303A109	QIAO XING UNIV TELEPHONE INC	104744	0005A	-7000	104744	14
20050316	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	26	G7303A109	QIAO XING UNIV TELEPHONE INC	97744	0005A	-7000	97744	15
20050317	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	27	G7303A109	QIAO XING UNIV TELEPHONE INC	32744	0005A	-65000	32744	16
20050318	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	28	G7303A109	QIAO XING UNIV TELEPHONE INC	23444	0005A	-9300	23444	17
20050321	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	29	G7303A109	QIAO XING UNIV TELEPHONE INC	13444	0005A	-10000	13444	18
20050322	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	30	G7303A109	QIAO XING UNIV TELEPHONE INC	13744	0005A	300	13744	19
20050111	ARWR	ARROWHEAD RESEARCH CORP	S	Y	3	42797100	ARROWHEAD RESEARCH CORP	7250	0010A	7250	0	0
20050112	ARWR	ARROWHEAD RESEARCH CORP	S	Y	4	42797100	ARROWHEAD RESEARCH CORP	10000	0010A	2750	2750	1
20050113	ARWR	ARROWHEAD RESEARCH CORP	S	Y	5	42797100	ARROWHEAD RESEARCH CORP	20000	0010A	10000	12750	2
20050114	ARWR	ARROWHEAD RESEARCH CORP	S	Y	6	42797100	ARROWHEAD RESEARCH CORP	20000	0010A	0	12750	3
20050118	ARWR	ARROWHEAD RESEARCH CORP	S	Y	7	42797100	ARROWHEAD RESEARCH CORP	19450	0010A	-550	12200	4
20050119	ARWR	ARROWHEAD RESEARCH CORP	S	Y	8	42797100	ARROWHEAD RESEARCH CORP	19450	0010A	0	12200	5
20050120	ARWR	ARROWHEAD RESEARCH CORP	S	Y	9	42797100	ARROWHEAD RESEARCH CORP	24450	0010A	5000	17200	6
20050121	ARWR	ARROWHEAD RESEARCH CORP	S	Y	10	42797100	ARROWHEAD RESEARCH CORP	34450	0010A	10000	27200	7
20050124	ARWR	ARROWHEAD RESEARCH CORP	S	Y	11	42797100	ARROWHEAD RESEARCH CORP	38850	0010A	4400	31600	8
20050125	ARWR	ARROWHEAD RESEARCH CORP	S	Y	12	42797100	ARROWHEAD RESEARCH CORP	43810	0010A	4960	36560	9

20050126	ARWR	ARROWHEAD RESEARCH CORP	S	Y	13	42797100	ARROWHEAD RESEARCH CORP	45000	0010A	1190	37750	10
20050127	ARWR	ARROWHEAD RESEARCH CORP	S	Y	14	42797100	ARROWHEAD RESEARCH CORP	43500	0010A	-1500	36250	11
20050202	ARWR	ARROWHEAD RESEARCH CORP	S	Y	18	42797100	ARROWHEAD RESEARCH CORP	3350	0010A	3350	3350	1
20050203	ARWR	ARROWHEAD RESEARCH CORP	S	Y	19	42797100	ARROWHEAD RESEARCH CORP	3350	0010A	0	3350	2
20050204	ARWR	ARROWHEAD RESEARCH CORP	S	Y	20	42797100	ARROWHEAD RESEARCH CORP	3335	0010A	-15	3335	3
20050207	ARWR	ARROWHEAD RESEARCH CORP	S	Y	21	42797100	ARROWHEAD RESEARCH CORP	10000	0010A	6665	10000	4
20050208	ARWR	ARROWHEAD RESEARCH CORP	S	Y	22	42797100	ARROWHEAD RESEARCH CORP	9860	0010A	-140	9860	5
20050209	ARWR	ARROWHEAD RESEARCH CORP	S	Y	23	42797100	ARROWHEAD RESEARCH CORP	9860	0010A	0	9860	6
20050210	ARWR	ARROWHEAD RESEARCH CORP	S	Y	24	42797100	ARROWHEAD RESEARCH CORP	55000	0010A	45140	55000	7
20050211	ARWR	ARROWHEAD RESEARCH CORP	S	Y	25	42797100	ARROWHEAD RESEARCH CORP	72500	0010A	17500	72500	8
20050214	ARWR	ARROWHEAD RESEARCH CORP	S	Y	26	42797100	ARROWHEAD RESEARCH CORP	37500	0010A	-35000	37500	9
20050215	ARWR	ARROWHEAD RESEARCH CORP	S	Y	27	42797100	ARROWHEAD RESEARCH CORP	37500	0010A	0	37500	10
20050216	ARWR	ARROWHEAD RESEARCH CORP	S	Y	28	42797100	ARROWHEAD RESEARCH CORP	22500	0010A	-15000	22500	11
20050217	ARWR	ARROWHEAD RESEARCH CORP	S	Y	29	42797100	ARROWHEAD RESEARCH CORP	40000	0010A	17500	40000	12
20050218	ARWR	ARROWHEAD RESEARCH CORP	S	Y	30	42797100	ARROWHEAD RESEARCH CORP	17500	0010A	-22500	17500	13
20050222	ARWR	ARROWHEAD RESEARCH CORP	S	Y	31	42797100	ARROWHEAD RESEARCH CORP	17500	0010A	0	17500	14
20050223	ARWR	ARROWHEAD RESEARCH CORP	S	Y	32	42797100	ARROWHEAD RESEARCH CORP	2500	0010A	-15000	2500	15
20050224	ARWR	ARROWHEAD RESEARCH CORP	S	Y	33	42797100	ARROWHEAD RESEARCH CORP	2500	0010A	0	2500	16
20050309	ARWR	ARROWHEAD RESEARCH CORP	S	Y	42	42797100	ARROWHEAD RESEARCH CORP	500	0010A	500	500	1
20050310	ARWR	ARROWHEAD RESEARCH CORP	S	Y	43	42797100	ARROWHEAD RESEARCH CORP	1500	0010A	1000	1500	2
20050311	ARWR	ARROWHEAD RESEARCH CORP	S	Y	44	42797100	ARROWHEAD RESEARCH CORP	5000	0010A	3500	5000	3
20050314	ARWR	ARROWHEAD RESEARCH CORP	S	Y	45	42797100	ARROWHEAD RESEARCH CORP	4645	0010A	-355	4645	4
20050315	ARWR	ARROWHEAD RESEARCH CORP	S	Y	46	42797100	ARROWHEAD RESEARCH CORP	4645	0010A	0	4645	5
20050316	ARWR	ARROWHEAD RESEARCH CORP	S	Y	47	42797100	ARROWHEAD RESEARCH CORP	4645	0010A	0	4645	6
20050322	ARWR	ARROWHEAD RESEARCH CORP	S	Y	51	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	7500	7500	1
20050323	ARWR	ARROWHEAD RESEARCH CORP	S	Y	52	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	0	7500	2
20050324	ARWR	ARROWHEAD RESEARCH CORP	S	Y	53	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	0	7500	3
20050328	ARWR	ARROWHEAD RESEARCH CORP	S	Y	54	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	0	7500	4
20050329	ARWR	ARROWHEAD RESEARCH CORP	S	Y	55	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	0	7500	5
20050330	ARWR	ARROWHEAD RESEARCH CORP	S	Y	56	42797100	ARROWHEAD RESEARCH CORP	5000	0010A	-2500	5000	6
20050405	ARWR	ARROWHEAD RESEARCH CORP	S	Y	60	42797100	ARROWHEAD RESEARCH CORP	5000	0010A	5000	5000	1
20050121	TKER	TASKER CAPITAL CORPORATION	U	Y	1	87652D109	TASKER CAPITAL CORPORATION	900	0012A	900	0	0
20050124	TKER	TASKER CAPITAL CORPORATION	U	Y	2	87652D109	TASKER CAPITAL CORPORATION	900	0012A	0	0	0
20050125	TKER	TASKER CAPITAL CORPORATION	U	Y	3	87652D109	TASKER CAPITAL CORPORATION	37100	0012A	36200	0	0
20050126	TKER	TASKER CAPITAL CORPORATION	U	Y	4	87652D109	TASKER CAPITAL CORPORATION	50000	0012A	12900	12900	1
20050127	TKER	TASKER CAPITAL CORPORATION	U	Y	5	87652D109	TASKER CAPITAL CORPORATION	50000	0012A	0	12900	2
20050128	TKER	TASKER CAPITAL CORPORATION	U	Y	6	87652D109	TASKER CAPITAL CORPORATION	50000	0012A	0	12900	3
20050131	TKER	TASKER CAPITAL CORPORATION	U	Y	7	87652D109	TASKER CAPITAL CORPORATION	52000	0012A	2000	14900	4
20050201	TKER	TASKER CAPITAL CORPORATION	U	Y	8	87652D109	TASKER CAPITAL CORPORATION	100000	0012A	48000	62900	5
20050202	TKER	TASKER CAPITAL CORPORATION	U	Y	9	87652D109	TASKER CAPITAL CORPORATION	115500	0012A	15500	78400	6
20050203	TKER	TASKER CAPITAL CORPORATION	U	Y	10	87652D109	TASKER CAPITAL CORPORATION	135000	0012A	19500	97900	7
20050204	TKER	TASKER CAPITAL CORPORATION	U	Y	11	87652D109	TASKER CAPITAL CORPORATION	135000	0012A	0	97900	8
20050207	TKER	TASKER CAPITAL CORPORATION	U	Y	12	87652D109	TASKER CAPITAL CORPORATION	155000	0012A	20000	117900	9
20050208	TKER	TASKER CAPITAL CORPORATION	U	Y	13	87652D109	TASKER CAPITAL CORPORATION	226400	0012A	71400	189300	10
20050209	TKER	TASKER CAPITAL CORPORATION	U	Y	14	87652D109	TASKER CAPITAL CORPORATION	265000	0012A	38600	227900	11
20050210	TKER	TASKER CAPITAL CORPORATION	U	Y	15	87652D109	TASKER CAPITAL CORPORATION	275000	0012A	10000	237900	12
20050211	TKER	TASKER CAPITAL CORPORATION	U	Y	16	87652D109	TASKER CAPITAL CORPORATION	275000	0012A	0	237900	13
20050214	TKER	TASKER CAPITAL CORPORATION	U	Y	17	87652D109	TASKER CAPITAL CORPORATION	276200	0012A	1200	239100	14
20050215	TKER	TASKER CAPITAL CORPORATION	U	Y	18	87652D109	TASKER CAPITAL CORPORATION	276200	0012A	0	239100	15
20050216	TKER	TASKER CAPITAL CORPORATION	U	Y	19	87652D109	TASKER CAPITAL CORPORATION	355000	0012A	78800	317900	16
20050217	TKER	TASKER CAPITAL CORPORATION	U	Y	20	87652D109	TASKER CAPITAL CORPORATION	379940	0012A	24940	342840	17
20050218	TKER	TASKER CAPITAL CORPORATION	U	Y	21	87652D109	TASKER CAPITAL CORPORATION	379940	0012A	0	342840	18
20050209	FFH	Fairfax Financial Holdings Limited	NYSE	Y	23	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	0013A	1000	1000	1
20050210	FFH	Fairfax Financial Holdings Limited	NYSE	Y	24	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2000	0013A	1000	2000	2
20050211	FFH	Fairfax Financial Holdings Limited	NYSE	Y	25	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	-100	1900	3
20050214	FFH	Fairfax Financial Holdings Limited	NYSE	Y	26	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	4
20050215	FFH	Fairfax Financial Holdings Limited	NYSE	Y	27	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	5
20050216	FFH	Fairfax Financial Holdings Limited	NYSE	Y	28	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	6
20050217	FFH	Fairfax Financial Holdings Limited	NYSE	Y	29	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	7
20050218	FFH	Fairfax Financial Holdings Limited	NYSE	Y	30	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	8
20050222	FFH	Fairfax Financial Holdings Limited	NYSE	Y	31	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	9
20050223	FFH	Fairfax Financial Holdings Limited	NYSE	Y	32	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	10
20050224	FFH	Fairfax Financial Holdings Limited	NYSE	Y	33	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	11
20050225	FFH	Fairfax Financial Holdings Limited	NYSE	Y	34	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	12
20050228	FFH	Fairfax Financial Holdings Limited	NYSE	Y	35	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	13
20050301	FFH	Fairfax Financial Holdings Limited	NYSE	Y	36	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	14
20050302	FFH	Fairfax Financial Holdings Limited	NYSE	Y	37	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	15
20050303	FFH	Fairfax Financial Holdings Limited	NYSE	Y	38	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1826	0013A	-74	1826	16
20050304	FFH	Fairfax Financial Holdings Limited	NYSE	Y	39	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	74	1900	17
20050307	FFH	Fairfax Financial Holdings Limited	NYSE	Y	40	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	18
20050308	FFH	Fairfax Financial Holdings Limited	NYSE	Y	41	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	19
20050210	DTOI	DTOMI INC NEW	U	Y	4	26250P205	DTOMI INC NEW	25000	0015A	25000	25000	1
20050211	DTOI	DTOMI INC NEW	U	Y	5	26250P205	DTOMI INC NEW	25000	0015A	0	25000	2
20050214	DTOI	DTOMI INC NEW	U	Y	6	26250P205	DTOMI INC NEW	10000	0015A	-15000	10000	3
20050215	DTOI	DTOMI INC NEW	U	Y	7	26250P205	DTOMI INC NEW	85000	0015A	75000	85000	4
20050216	DTOI	DTOMI INC NEW	U	Y	8	26250P205	DTOMI INC NEW	120000	0015A	35000	120000	5
20050217	DTOI	DTOMI INC NEW	U	Y	9	26250P205	DTOMI INC NEW	95000	0015A	-25000	95000	6
20050218	DTOI	DTOMI INC NEW	U	Y	10	26250P205	DTOMI INC NEW	175000	0015A	80000	175000	7
20050222	DTOI	DTOMI INC NEW	U	Y	11	26250P205	DTOMI INC NEW	222000	0015A	47000	222000	8
20050223	DTOI	DTOMI INC NEW	U	Y	12	26250P205	DTOMI INC NEW	342000	0015A	120000	342000	9
20050224	DTOI	DTOMI INC NEW	U	Y	13	26250P205	DTOMI INC NEW	402000	0015A	60000	402000	10
20050225	DTOI	DTOMI INC NEW	U	Y	14	26250P205	DTOMI INC NEW	496082	0015A	94082	496082	11
20050228	DTOI	DTOMI INC NEW	U	Y	15	26250P205	DTOMI INC NEW	84082	0015A	-412000	84082	12
20050301	DTOI	DTOMI INC NEW	U	Y	16	26250P205	DTOMI INC NEW	84082	0015A	0	84082	13
20050302	DTOI	DTOMI INC NEW	U	Y	17	26250P205	DTOMI INC NEW	84082	0015A	0	84082	14
20050303	DTOI	DTOMI INC NEW	U	Y	18	26250P205	DTOMI INC NEW	84082	0015A	0	84082	15
20050126	IFLB	INFINIUM LABS INC	U	Y	4	45665U104	INFINIUM LABS INC	6964	0015A	6964	6964	1
20050202	IFLB	INFINIUM LABS INC	U	Y	9	45665U104	INFINIUM LABS INC	10948	0015A	10948	10948	1
20050203	IFLB	INFINIUM LABS INC	U	Y	10	45665U104	INFINIUM LABS INC	13204	0015A	2256	13204	2
20050207	IFLB	INFINIUM LABS INC	U	Y	12	45665U104	INFINIUM LABS INC	42500	0015A	42500	42500	1
20050208	IFLB	INFINIUM LABS INC	U	Y	13	45665U104	INFINIUM LABS INC	39700	0015A	-2800	39700	2
20050209	IFLB	INFINIUM LABS INC	U	Y	14	45665U104	INFINIUM LABS INC	57700	0015A	18000	57700	3
20050210	IFLB	INFINIUM LABS INC	U	Y	15	45665U104	INFINIUM LABS INC	42700	0015A	-15000	42700	4
20050211	IFLB	INFINIUM LABS INC	U	Y	16	45665U104	INFINIUM LABS INC	32700	0015A	-10000	32700	5
20050214	IFLB	INFINIUM LABS INC	U	Y	17	45665U104	INFINIUM LABS INC	27700	0015A	-5000	27700	6
20050215	IFLB	INFINIUM LABS INC	U	Y	18	45665U104	INFINIUM LABS INC	14256	0015A	-13444	14256	7
20050216	IFLB	INFINIUM LABS INC	U	Y	19	45665U104	INFINIUM LABS INC	7956	0015A	-6300	7956	8
20050217	IFLB	INFINIUM LABS INC	U	Y	20	45665U104	INFINIUM LABS INC	17456	0015A	9500	17456	9
20050218	IFLB	INFINIUM LABS INC	U	Y	21	45665U104	INFINIUM LABS INC	66256	0015A	48800	66256	10
20050222	IFLB	INFINIUM LABS INC	U	Y	22	45665U104	INFINIUM LABS INC	70256	0015A	4000	70256	11
20050223	IFLB	INFINIUM LABS INC	U	Y	23	45665U104	INFINIUM LABS INC	45256	0015A	-25000	45256	12
20050224	IFLB	INFINIUM LABS INC	U	Y	24	45665U104	INFINIUM LABS INC	39256	0015A	-6000	39256	13
20050225	IFLB	INFINIUM LABS INC	U	Y	25	45665U104	INFINIUM LABS INC	9000	0015A	-30256	9000	14
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	15700	0015A	15700	15700	1
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	14700	0015A	-1000	14700	2
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	832800	0015A	832800	832800	1
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	833300	0015A	500	833300	2
20050329	IFLB	INFINIUM LABS INC	U	Y	46	45665U104	INFINIUM LABS INC	836300	0015A	3000	836300	3
20050330	IFLB	INFINIUM LABS INC	U	Y	47	45665U104	INFINIUM LABS INC	836300	0015A	0	836300	4
20050331	IFLB	INFINIUM LABS INC	U	Y	48	45665U104	INFINIUM LABS INC	836300	0015A	0	836300	5
20050202	TIDE	TIDELANDS OIL & GAS CORP	U	Y	1	886405109	TIDELANDS OIL & GAS CORP	79000	0015A	79000	0	0
20050203	TIDE	TIDELANDS OIL & GAS CORP	U	Y	2	886405109	TIDELANDS OIL & GAS CORP	88000	0015A	9000	0	0
20050204	TIDE	TIDELANDS OIL & GAS CORP	U	Y	3	886405109	TIDELANDS OIL & GAS CORP	97000	0015A	9000	0	0
20050207	TIDE	TIDELANDS OIL & GAS CORP	U	Y	4	886405109	TIDELANDS OIL & GAS CORP	107500	0015A	10500	10500	1
20050208	TIDE	TIDELANDS OIL & GAS CORP	U	Y	5	886405109	TIDELANDS OIL & GAS CORP	107500	0015A	0	10500	2
20050209	TIDE	TIDELANDS OIL & GAS CORP	U	Y	6	886405109	TIDELANDS OIL & GAS CORP	137500	0015A	30000	40500	3
20050210	TIDE	TIDELANDS OIL & GAS CORP	U	Y	7	886405109	TIDELANDS OIL & GAS CORP	142000	0015A	4500	45000	4
20050211	TIDE	TIDELANDS OIL & GAS CORP	U	Y	8	886405109	TIDELANDS OIL & GAS CORP	152000	0015A	10000	55000	5
20050214	TIDE	TIDELANDS OIL & GAS CORP	U	Y	9	886405109	TIDELANDS OIL & GAS CORP	162000	0015A	10000	65000	6
20050215	TIDE	TIDELANDS OIL & GAS CORP	U	Y	10	886405109	TIDELANDS OIL & GAS CORP	158900	0015A	-3100	61900	7
20050216	TIDE	TIDELANDS OIL & GAS CORP	U	Y	11	886405109	TIDELANDS OIL & GAS CORP	168730	0015A	9830	71730	8
20050217	TIDE	TIDELANDS OIL & GAS CORP	U	Y	12	886405109	TIDELANDS OIL & GAS CORP	169230	0015A	500	72230	9
20050218	TIDE	TIDELANDS OIL & GAS CORP	U	Y	13	886405109	TIDELANDS OIL & GAS CORP	191230	0015A	22000	94230	10
20050222	TIDE	TIDELANDS OIL & GAS CORP	U	Y	14	886405109	TIDELANDS OIL & GAS CORP	202350	0015A	11120	105350	11
20050223	TIDE	TIDELANDS OIL & GAS CORP	U	Y	15	886405109	TIDELANDS OIL & GAS CORP	202350	0015A	0	105350	12
20050224	TIDE	TIDELANDS OIL & GAS CORP	U	Y	16	886405109	TIDELANDS OIL & GAS CORP	224350	0015A	22000	127350	13
20050225	TIDE	TIDELANDS OIL & GAS CORP	U	Y	17	886405109	TIDELANDS OIL & GAS CORP	222150	0015A	-2200	125150	14
20050228	TIDE	TIDELANDS OIL & GAS CORP	U	Y	18	886405109	TIDELANDS OIL & GAS CORP	222150	0015A	0	125150	15
20050301	TIDE	TIDELANDS OIL & GAS CORP	U	Y	19	886405109	TIDELANDS OIL & GAS CORP	217150	0015A	-5000	120150	16
20050302	TIDE	TIDELANDS OIL & GAS CORP	U	Y	20	886405109	TIDELANDS OIL & GAS CORP	217150	0015A	0	120150	17
20050303	TIDE	TIDELANDS OIL & GAS CORP	U	Y	21	886405109	TIDELANDS OIL & GAS CORP	217650	0015A	500	120650	18
20050304	TIDE	TIDELANDS OIL & GAS CORP	U	Y	22	886405109	TIDELANDS OIL & GAS CORP	192650	0015A	-25000	95650	19
20050307	TIDE	TIDELANDS OIL & GAS CORP	U	Y	23	886405109	TIDELANDS OIL & GAS CORP	187740	0015A	-4910	90740	20
20050308	TIDE	TIDELANDS OIL & GAS CORP	U	Y	24	886405109	TIDELANDS OIL & GAS CORP	187740	0015A	0	90740	21
20050309	TIDE	TIDELANDS OIL & GAS CORP	U	Y	25	886405109	TIDELANDS OIL & GAS CORP	55940	0015A	-131800	0	0
20050310	TIDE	TIDELANDS OIL & GAS CORP	U	Y	26	886405109	TIDELANDS OIL & GAS CORP	61240	0015A	5300	5300	1
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	91500	0019A	91500	0	0
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	260864	0019A	169364	0	0
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	6724	0019A	-254140	0	0
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	25422	0019A	18698	18698	1
20050128	DAL	Delta Air Lines, Inc.	NYSE	Y	15	247361108	DELTA AIR LINES INC DEL	97	0019A	97	97	1

20050302	DAL	Delta Air Lines, Inc.	NYSE	Y	37	247361108	DELTA AIR LINES INC DEL	1799	0019A	1799	1799	1		
20050303	DAL	Delta Air Lines, Inc.	NYSE	Y	38	247361108	DELTA AIR LINES INC DEL	8899	0019A	7100	8899	2		
20050304	DAL	Delta Air Lines, Inc.	NYSE	Y	39	247361108	DELTA AIR LINES INC DEL	90029	0019A	81130	90029	3		
20050307	DAL	Delta Air Lines, Inc.	NYSE	Y	40	247361108	DELTA AIR LINES INC DEL	83957	0019A	-6072	83957	4		
20050315	DAL	Delta Air Lines, Inc.	NYSE	Y	46	247361108	DELTA AIR LINES INC DEL	7501	0019A	7501	7501	1		
20050316	DAL	Delta Air Lines, Inc.	NYSE	Y	47	247361108	DELTA AIR LINES INC DEL	7501	0019A	0	7501	2		
20050317	DAL	Delta Air Lines, Inc.	NYSE	Y	48	247361108	DELTA AIR LINES INC DEL	7501	0019A	0	7501	3		
20050318	DAL	Delta Air Lines, Inc.	NYSE	Y	49	247361108	DELTA AIR LINES INC DEL	7476	0019A	-25	7476	4		
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	3276	0019A	-4200	3276	5		
20050322	DAL	Delta Air Lines, Inc.	NYSE	Y	51	247361108	DELTA AIR LINES INC DEL	241871	0019A	238595	241871	6		
20050323	DAL	Delta Air Lines, Inc.	NYSE	Y	52	247361108	DELTA AIR LINES INC DEL	939652	0019A	697781	939652	7		
20050324	DAL	Delta Air Lines, Inc.	NYSE	Y	53	247361108	DELTA AIR LINES INC DEL	910299	0019A	-29353	910299	8		
20050328	DAL	Delta Air Lines, Inc.	NYSE	Y	54	247361108	DELTA AIR LINES INC DEL	908189	0019A	-2110	908189	9		
20050329	DAL	Delta Air Lines, Inc.	NYSE	Y	55	247361108	DELTA AIR LINES INC DEL	718370	0019A	-189819	718370	10		
20050330	DAL	Delta Air Lines, Inc.	NYSE	Y	56	247361108	DELTA AIR LINES INC DEL	480076	0019A	-238294	480076	11		
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	433237	0019A	-46839	433237	12		
20050401	DAL	Delta Air Lines, Inc.	NYSE	Y	58	247361108	DELTA AIR LINES INC DEL	372231	0019A	-61006	372231	13		
20050404	DAL	Delta Air Lines, Inc.	NYSE	Y	59	247361108	DELTA AIR LINES INC DEL	152169	0019A	-220062	152169	14		
20050207	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	6	256058108	DOBI MEDICAL INTERNATIONAL INC	2698	0019A	2698	2698	1		
20050208	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	7	256058108	DOBI MEDICAL INTERNATIONAL INC	2698	0019A	0	2698	2		
20050209	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	8	256058108	DOBI MEDICAL INTERNATIONAL INC	198	0019A	-2500	198	3		
20050210	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	9	256058108	DOBI MEDICAL INTERNATIONAL INC	5198	0019A	5000	5198	4		
20050211	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	10	256058108	DOBI MEDICAL INTERNATIONAL INC	39898	0019A	34700	39898	5		
20050214	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	11	256058108	DOBI MEDICAL INTERNATIONAL INC	35498	0019A	-4400	35498	6		
20050215	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	12	256058108	DOBI MEDICAL INTERNATIONAL INC	37498	0019A	2000	37498	7		
20050216	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	13	256058108	DOBI MEDICAL INTERNATIONAL INC	39998	0019A	2500	39998	8		
20050217	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	14	256058108	DOBI MEDICAL INTERNATIONAL INC	38998	0019A	-1000	38998	9		
20050218	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	15	256058108	DOBI MEDICAL INTERNATIONAL INC	33248	0019A	-5750	33248	10		
20050222	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	16	256058108	DOBI MEDICAL INTERNATIONAL INC	35748	0019A	2500	35748	11		
20050223	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	17	256058108	DOBI MEDICAL INTERNATIONAL INC	38248	0019A	2500	38248	12		
20050224	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	18	256058108	DOBI MEDICAL INTERNATIONAL INC	40748	0019A	2500	40748	13		
20050225	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	19	256058108	DOBI MEDICAL INTERNATIONAL INC	9248	0019A	-31500	9248	14		
20050228	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	20	256058108	DOBI MEDICAL INTERNATIONAL INC	24344	0019A	15096	24344	15		
20050209	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	1	26745T101	DYADIC INTERNATIONAL, INC.	49722	0019A	49722	0	0		
20050210	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	2	26745T101	DYADIC INTERNATIONAL, INC.	50722	0019A	1000	0	0		
20050211	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	3	26745T101	DYADIC INTERNATIONAL, INC.	70222	0019A	19500	0	0		
20050214	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	4	26745T101	DYADIC INTERNATIONAL, INC.	71222	0019A	1000	1000	1		
20050215	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	5	26745T101	DYADIC INTERNATIONAL, INC.	71722	0019A	500	1500	2		
20050216	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	6	26745T101	DYADIC INTERNATIONAL, INC.	71722	0019A	0	1500	3		
20050217	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	7	26745T101	DYADIC INTERNATIONAL, INC.	72022	0019A	300	1800	4		
20050218	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	8	26745T101	DYADIC INTERNATIONAL, INC.	74022	0019A	2000	3800	5		
20050222	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	9	26745T101	DYADIC INTERNATIONAL, INC.	74022	0019A	0	3800	6		
20050223	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	10	26745T101	DYADIC INTERNATIONAL, INC.	74022	0019A	0	3800	7		
20050224	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	11	26745T101	DYADIC INTERNATIONAL, INC.	74222	0019A	200	4000	8		
20050225	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	12	26745T101	DYADIC INTERNATIONAL, INC.	74222	0019A	0	4000	9		
20050228	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	13	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	2000	6000	10		
20050301	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	14	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	11		
20050302	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	15	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	12		
20050303	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	16	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	13		
20050304	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	17	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	14		
20050307	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	18	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	15		
20050308	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	19	26745T101	DYADIC INTERNATIONAL, INC.	77222	0019A	1000	7000	16		
20050309	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	20	26745T101	DYADIC INTERNATIONAL, INC.	8647	0019A	-68575	0	0		
20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	53354	0019A	53354	0	0		
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	41365	0019A	-11989	0	0		
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	65	0019A	65	65	1		
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	36394	0019A	36394	36394	1		
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	36694	0019A	300	36694	2		
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	107642	0019A	70948	107642	3		
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	103342	0019A	-4300	103342	4		
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	41458	0019A	-61884	41458	5		
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	82458	0019A	41000	82458	6		
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	44958	0019A	-37500	44958	7		
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	16558	0019A	-28400	16558	8		
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	2900	0019A	2900	2900	1		
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	11800	0019A	8900	11800	2		
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	5800	0019A	-6000	5800	3		
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	100	0019A	100	100	1		
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	60558	0019A	60558	60558	1		
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	53203	0019A	-7355	53203	2		
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	53203	0019A	0	53203	3		
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	59983	0019A	6780	59983	4		
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	59983	0019A	0	59983	5		
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	39660	0019A	-20323	39660	6		
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	39660	0019A	0	39660	7		
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	32458	0019A	-7202	32458	8		
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	32358	0019A	-100	32358	9		
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	31438	0019A	-920	31438	10		
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	76301	0019A	44863	76301	11		
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	114578	0019A	38277	114578	12		
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	101556	0019A	-13022	101556	13		
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	80556	0019A	-21000	80556	14		
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	76278	0019A	-4278	76278	15		
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	74678	0019A	-1600	74678	16		
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	74678	0019A	0	74678	17		
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	31591	0019A	-43087	31591	18		
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	13480	0019A	13480	13480	1		
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	15680	0019A	2200	15680	2		
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	16080	0019A	400	16080	3		
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	3478	0019A	-12602	3478	4		
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	23939	0019A	23939	23939	1		
20050107	ALD	Allied Capital Corporation	NYSE	Y	1	01903Q108	ALLIED CAPITAL CORP	3281	0020A	3281	0	0		
20050110	ALD	Allied Capital Corporation	NYSE	Y	2	01903Q108	ALLIED CAPITAL CORP	667	0020A	-2614	0	0		
20050111	ALD	Allied Capital Corporation	NYSE	Y	3	01903Q108	ALLIED CAPITAL CORP	2687	0020A	2020	0	0		
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP	1143	0020A	-1544	0	0		
20050113	ALD	Allied Capital Corporation	NYSE	Y	5	01903Q108	ALLIED CAPITAL CORP	50	0020A	-1093	0	0		
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP	3543	0020A	3543	3543	1		
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP	6080	0020A	2537	6080	2		
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	5481	0020A	-599	5481	3		
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	3464	0020A	3464	3464	1		
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	11435	0020A	7971	11435	2		
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	6165	0020A	-5270	6165	3		
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	144	0020A	-6021	144	4		
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	7144	0020A	7000	7144	5		
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	7097	0020A	-47	7097	6		
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	8158	0020A	1061	8158	7		
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	4663	0020A	-3495	4663	8		
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	13773	0020A	9110	13773	9		
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	3985	0020A	-9788	3985	10		
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	1799	0020A	-2186	1799	11		
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	3495	0020A	1696	3495	12		
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	588	0020A	-2907	588	13		
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	4558	0020A	3970	4558	14		
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	1851	0020A	-2707	1851	15		
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	353	0020A	353	353	1		
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	2047	0020A	1694	2047	2		
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	5307	0020A	3260	5307	3		
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	6544	0020A	1237	6544	4		
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	39	0020A	-6505	39	5		
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	2762	0020A	2723	2762	6		
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	3051	0020A	289	3051	7		
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	175	0020A	-2876	175	8		
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	4847	0020A	4847	4847	1		
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	125	0020A	-4722	125	2		
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	1555	0020A	1430	1555	3		
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	3898	0020A	2343	3898	4		
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	164	0020A	164	164	1		
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	17329	0020A	17165	17329	2		
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	1454	0020A	1454	1454	1		
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP	1400	0020A	1400	1400	1		
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP	2197	0020A	797	2197	2		
20050331	ALD	Allied Capital Corporation	NYSE	Y	57	01903Q108	ALLIED CAPITAL CORP	4293	0020A	4293	4293	1		
20050401	ALD	Allied Capital Corporation	NYSE	Y	58	01903Q108	ALLIED CAPITAL CORP	2474	0020A	-1819	2474	2		
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP	2255	0020A	-219	2255	3		
20050405	ALD	Allied Capital Corporation	NYSE	Y	60	01903Q108	ALLIED CAPITAL CORP	8979	0020A	6724	8979	4		
20050204	JSDA	JONES SODA CO	U	Y	1	48023P106	JONES SODA CO	113500	0031A	113500	0	0		
20050207	JSDA	JONES SODA CO	U	Y	2	48023P106	JONES SODA CO	113500	0031A	0	0	0		
20050208	JSDA	JONES SODA CO	U	Y	3	48023P106	JONES SODA CO	116000	0031A	2500	0	0		
20050209	JSDA	JONES SODA CO	U	Y	4	48023P106	JONES SODA CO	119500	0031A	3500	3500	1		
20050210	JSDA	JONES SODA CO	U	Y	5	48023P106	JONES SODA CO	132500	0031A	13000	16500	2		
20050211	JSDA	JONES SODA CO	U	Y	6	48023P106	JONES SODA CO	142500	0031A	10000	26500	3		

20050214	JSDA	JONES SODA CO	U	Y	7	48023P106	JONES SODA CO	142500	0031A	0	26500	4
20050215	JSDA	JONES SODA CO	U	Y	8	48023P106	JONES SODA CO	142500	0031A	0	26500	5
20050216	JSDA	JONES SODA CO	U	Y	9	48023P106	JONES SODA CO	142500	0031A	0	26500	6
20050217	JSDA	JONES SODA CO	U	Y	10	48023P106	JONES SODA CO	142500	0031A	0	26500	7
20050218	JSDA	JONES SODA CO	U	Y	11	48023P106	JONES SODA CO	142500	0031A	0	26500	8
20050222	JSDA	JONES SODA CO	U	Y	12	48023P106	JONES SODA CO	142500	0031A	0	26500	9
20050223	JSDA	JONES SODA CO	U	Y	13	48023P106	JONES SODA CO	142500	0031A	0	26500	10
20050224	JSDA	JONES SODA CO	U	Y	14	48023P106	JONES SODA CO	142500	0031A	0	26500	11
20050225	JSDA	JONES SODA CO	U	Y	15	48023P106	JONES SODA CO	142500	0031A	0	26500	12
20050228	JSDA	JONES SODA CO	U	Y	16	48023P106	JONES SODA CO	142500	0031A	0	26500	13
20050301	JSDA	JONES SODA CO	U	Y	17	48023P106	JONES SODA CO	142500	0031A	0	26500	14
20050302	JSDA	JONES SODA CO	U	Y	18	48023P106	JONES SODA CO	142500	0031A	0	26500	15
20050303	JSDA	JONES SODA CO	U	Y	19	48023P106	JONES SODA CO	142500	0031A	0	26500	16
20050304	JSDA	JONES SODA CO	U	Y	20	48023P106	JONES SODA CO	142500	0031A	0	26500	17
20050307	JSDA	JONES SODA CO	U	Y	21	48023P106	JONES SODA CO	142500	0031A	0	26500	18
20050308	JSDA	JONES SODA CO	U	Y	22	48023P106	JONES SODA CO	142500	0031A	0	26500	19
20050309	JSDA	JONES SODA CO	U	Y	23	48023P106	JONES SODA CO	142500	0031A	0	26500	20
20050310	JSDA	JONES SODA CO	U	Y	24	48023P106	JONES SODA CO	142500	0031A	0	26500	21
20050311	JSDA	JONES SODA CO	U	Y	25	48023P106	JONES SODA CO	142500	0031A	0	26500	22
20050314	JSDA	JONES SODA CO	U	Y	26	48023P106	JONES SODA CO	142500	0031A	0	26500	23
20050315	JSDA	JONES SODA CO	U	Y	27	48023P106	JONES SODA CO	142500	0031A	0	26500	24
20050316	JSDA	JONES SODA CO	U	Y	28	48023P106	JONES SODA CO	142500	0031A	0	26500	25
20050317	JSDA	JONES SODA CO	U	Y	29	48023P106	JONES SODA CO	142500	0031A	0	26500	26
20050318	JSDA	JONES SODA CO	U	Y	30	48023P106	JONES SODA CO	167500	0031A	25000	51500	27
20050321	JSDA	JONES SODA CO	U	Y	31	48023P106	JONES SODA CO	190424	0031A	22924	74424	28
20050322	JSDA	JONES SODA CO	U	Y	32	48023P106	JONES SODA CO	190424	0031A	0	74424	29
20050323	JSDA	JONES SODA CO	U	Y	33	48023P106	JONES SODA CO	190424	0031A	0	74424	30
20050324	JSDA	JONES SODA CO	U	Y	34	48023P106	JONES SODA CO	190424	0031A	0	74424	31
20050328	JSDA	JONES SODA CO	U	Y	35	48023P106	JONES SODA CO	190424	0031A	0	74424	32
20050329	JSDA	JONES SODA CO	U	Y	36	48023P106	JONES SODA CO	190424	0031A	0	74424	33
20050330	JSDA	JONES SODA CO	U	Y	37	48023P106	JONES SODA CO	190424	0031A	0	74424	34
20050331	JSDA	JONES SODA CO	U	Y	38	48023P106	JONES SODA CO	190424	0031A	0	74424	35
20050401	JSDA	JONES SODA CO	U	Y	39	48023P106	JONES SODA CO	190424	0031A	0	74424	36
20050404	JSDA	JONES SODA CO	U	Y	40	48023P106	JONES SODA CO	190424	0031A	0	74424	37
20050405	JSDA	JONES SODA CO	U	Y	41	48023P106	JONES SODA CO	190424	0031A	0	74424	38
20050211	LBOH	LEGACY BANK (THE) (PA)	U	Y	5	52463U104	LEGACY BANK (THE) (PA)	25	0039A	25	25	1
20050214	LBOH	LEGACY BANK (THE) (PA)	U	Y	6	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	2
20050215	LBOH	LEGACY BANK (THE) (PA)	U	Y	7	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	3
20050216	LBOH	LEGACY BANK (THE) (PA)	U	Y	8	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	4
20050217	LBOH	LEGACY BANK (THE) (PA)	U	Y	9	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	5
20050218	LBOH	LEGACY BANK (THE) (PA)	U	Y	10	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	6
20050222	LBOH	LEGACY BANK (THE) (PA)	U	Y	11	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	7
20050223	LBOH	LEGACY BANK (THE) (PA)	U	Y	12	52463U104	LEGACY BANK (THE) (PA)	425	0039A	400	425	8
20050224	LBOH	LEGACY BANK (THE) (PA)	U	Y	13	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	9
20050225	LBOH	LEGACY BANK (THE) (PA)	U	Y	14	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	10
20050228	LBOH	LEGACY BANK (THE) (PA)	U	Y	15	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	11
20050301	LBOH	LEGACY BANK (THE) (PA)	U	Y	16	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	12
20050302	LBOH	LEGACY BANK (THE) (PA)	U	Y	17	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	13
20050303	LBOH	LEGACY BANK (THE) (PA)	U	Y	18	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	14
20050304	LBOH	LEGACY BANK (THE) (PA)	U	Y	19	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	15
20050131	PRNW	PROCERA NETWORKS INC	U	Y	7	74269U104	PROCERA NETWORKS INC	1251	0044A	1251	1251	1
20050201	PRNW	PROCERA NETWORKS INC	U	Y	8	74269U104	PROCERA NETWORKS INC	2451	0044A	1200	2451	2
20050202	PRNW	PROCERA NETWORKS INC	U	Y	9	74269U104	PROCERA NETWORKS INC	3951	0044A	1500	3951	3
20050204	PRNW	PROCERA NETWORKS INC	U	Y	11	74269U104	PROCERA NETWORKS INC	3401	0044A	3401	3401	1
20050207	PRNW	PROCERA NETWORKS INC	U	Y	12	74269U104	PROCERA NETWORKS INC	1270	0044A	-2131	1270	2
20050208	PRNW	PROCERA NETWORKS INC	U	Y	13	74269U104	PROCERA NETWORKS INC	16520	0044A	15250	16520	3
20050209	PRNW	PROCERA NETWORKS INC	U	Y	14	74269U104	PROCERA NETWORKS INC	13120	0044A	-3400	13120	4
20050210	PRNW	PROCERA NETWORKS INC	U	Y	15	74269U104	PROCERA NETWORKS INC	6920	0044A	-6200	6920	5
20050211	PRNW	PROCERA NETWORKS INC	U	Y	16	74269U104	PROCERA NETWORKS INC	7800	0044A	880	7800	6
20050214	PRNW	PROCERA NETWORKS INC	U	Y	17	74269U104	PROCERA NETWORKS INC	8334	0044A	534	8334	7
20050215	PRNW	PROCERA NETWORKS INC	U	Y	18	74269U104	PROCERA NETWORKS INC	2602	0044A	-5732	2602	8
20050216	PRNW	PROCERA NETWORKS INC	U	Y	19	74269U104	PROCERA NETWORKS INC	8252	0044A	5650	8252	9
20050217	PRNW	PROCERA NETWORKS INC	U	Y	20	74269U104	PROCERA NETWORKS INC	9684	0044A	1432	9684	10
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	3184	0044A	-6500	3184	11
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	35684	0044A	32500	35684	12
20050223	PRNW	PROCERA NETWORKS INC	U	Y	23	74269U104	PROCERA NETWORKS INC	54684	0044A	19000	54684	13
20050224	PRNW	PROCERA NETWORKS INC	U	Y	24	74269U104	PROCERA NETWORKS INC	44608	0044A	-10076	44608	14
20050225	PRNW	PROCERA NETWORKS INC	U	Y	25	74269U104	PROCERA NETWORKS INC	49608	0044A	5000	49608	15
20050228	PRNW	PROCERA NETWORKS INC	U	Y	26	74269U104	PROCERA NETWORKS INC	45608	0044A	-4000	45608	16
20050301	PRNW	PROCERA NETWORKS INC	U	Y	27	74269U104	PROCERA NETWORKS INC	55933	0044A	10325	55933	17
20050302	PRNW	PROCERA NETWORKS INC	U	Y	28	74269U104	PROCERA NETWORKS INC	43633	0044A	-12300	43633	18
20050303	PRNW	PROCERA NETWORKS INC	U	Y	29	74269U104	PROCERA NETWORKS INC	27509	0044A	-16124	27509	19
20050304	PRNW	PROCERA NETWORKS INC	U	Y	30	74269U104	PROCERA NETWORKS INC	48209	0044A	20700	48209	20
20050307	PRNW	PROCERA NETWORKS INC	U	Y	31	74269U104	PROCERA NETWORKS INC	33309	0044A	-14900	33309	21
20050308	PRNW	PROCERA NETWORKS INC	U	Y	32	74269U104	PROCERA NETWORKS INC	15699	0044A	-17610	15699	22
20050309	PRNW	PROCERA NETWORKS INC	U	Y	33	74269U104	PROCERA NETWORKS INC	25499	0044A	9800	25499	23
20050311	PRNW	PROCERA NETWORKS INC	U	Y	35	74269U104	PROCERA NETWORKS INC	999	0044A	999	999	1
20050314	PRNW	PROCERA NETWORKS INC	U	Y	36	74269U104	PROCERA NETWORKS INC	24	0044A	-975	24	2
20050317	PRNW	PROCERA NETWORKS INC	U	Y	39	74269U104	PROCERA NETWORKS INC	11844	0044A	11844	11844	1
20050318	PRNW	PROCERA NETWORKS INC	U	Y	40	74269U104	PROCERA NETWORKS INC	11544	0044A	-300	11544	2
20050321	PRNW	PROCERA NETWORKS INC	U	Y	41	74269U104	PROCERA NETWORKS INC	13144	0044A	1600	13144	3
20050322	PRNW	PROCERA NETWORKS INC	U	Y	42	74269U104	PROCERA NETWORKS INC	10144	0044A	-3000	10144	4
20050323	PRNW	PROCERA NETWORKS INC	U	Y	43	74269U104	PROCERA NETWORKS INC	12144	0044A	2000	12144	5
20050324	PRNW	PROCERA NETWORKS INC	U	Y	44	74269U104	PROCERA NETWORKS INC	10344	0044A	-1800	10344	6
20050328	PRNW	PROCERA NETWORKS INC	U	Y	45	74269U104	PROCERA NETWORKS INC	6844	0044A	-3500	6844	7
20050405	PRNW	PROCERA NETWORKS INC	U	Y	51	74269U104	PROCERA NETWORKS INC	35044	0044A	35044	35044	1
20050307	SUP	Superior Industries International, Inc.	NYSE	Y	4	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	20000	20000	1
20050308	SUP	Superior Industries International, Inc.	NYSE	Y	5	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	2
20050309	SUP	Superior Industries International, Inc.	NYSE	Y	6	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	3
20050310	SUP	Superior Industries International, Inc.	NYSE	Y	7	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	4
20050311	SUP	Superior Industries International, Inc.	NYSE	Y	8	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	5
20050314	SUP	Superior Industries International, Inc.	NYSE	Y	9	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	6
20050315	SUP	Superior Industries International, Inc.	NYSE	Y	10	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	7
20050316	SUP	Superior Industries International, Inc.	NYSE	Y	11	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	8
20050317	SUP	Superior Industries International, Inc.	NYSE	Y	12	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	9
20050318	SUP	Superior Industries International, Inc.	NYSE	Y	13	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	10
20050321	SUP	Superior Industries International, Inc.	NYSE	Y	14	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	11
20050322	SUP	Superior Industries International, Inc.	NYSE	Y	15	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	12
20050323	SUP	Superior Industries International, Inc.	NYSE	Y	16	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	20000	40000	13
20050324	SUP	Superior Industries International, Inc.	NYSE	Y	17	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	0	40000	14
20050328	SUP	Superior Industries International, Inc.	NYSE	Y	18	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	0	40000	15
20050329	SUP	Superior Industries International, Inc.	NYSE	Y	19	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	0	40000	16
20050330	SUP	Superior Industries International, Inc.	NYSE	Y	20	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	0	40000	17
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	20030	0050A	20030	20030	1
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	39457	0050A	39457	39457	1
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	47860	0050A	8403	47860	2
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	7116	0050A	7116	7116	1
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	65155	0050A	58039	65155	2
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	79667	0050A	14512	79667	3
20050208	AGEN	ANTIGENICS INC. (DEL)	Q	Y	22	37032109	ANTIGENICS INC. (DEL)	82631	0050A	2964	82631	4
20050209	AGEN	ANTIGENICS INC. (DEL)	Q	Y	23	37032109	ANTIGENICS INC. (DEL)	77763	0050A	-4868	77763	5
20050210	AGEN	ANTIGENICS INC. (DEL)	Q	Y	24	37032109	ANTIGENICS INC. (DEL)	91508	0050A	13745	91508	6
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	102177	0050A	10669	102177	7
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	82601	0050A	-19576	82601	8
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	81120	0050A	-1481	81120	9
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	76364	0050A	-4756	76364	10
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	81407	0050A	5043	81407	11
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	106878	0050A	25471	106878	12
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	109925	0050A	3047	109925	13
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	72342	0050A	-37583	72342	14
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	83052	0050A	10710	83052	15
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	90733	0050A	7681	90733	16
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	72573	0050A	-18160	72573	17
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	34168	0050A	-38405	34168	18
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	23209	0050A	-10959	23209	19
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	3966	0050A	3966	3966	1
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	41467	0050A	37501	41467	2
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	47299	0050A	5832	47299	3
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	33745	0050A	-13554	33745	4
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	31032	0050A	-2713	31032	5
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	31773	0050A	741	31773	6
20050203	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	10	00765G109	AEOLUS PHARMACEUTICALS INC	32500	0050A	32500	32500	1
20050204	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	11	00765G109	AEOLUS PHARMACEUTICALS INC	32500	0050A	0	32500	2
20050207	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	12	00765G109	AEOLUS PHARMACEUTICALS INC	52500	0050A	20000	52500	3
20050208	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	13	00765G109	AEOLUS PHARMACEUTICALS INC	62500	0050A	10000	62500	4
20050209	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	14	00765G109	AEOLUS PHARMACEUTICALS INC	62500	0050A	0	62500	5
20050210	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	15	00765G109	AEOLUS PHARMACEUTICALS INC	62500	0050A	0	62500	6
20050211	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	16	00765G109	AEOLUS PHARMACEUTICALS INC	72500	0050A	10000	72500	7
20050214	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	17	00765G109	AEOLUS PHARMACEUTICALS INC	92500	0050A	20000	92500	8
20050215	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	18	00765G109	AEOLUS PHARMACEUTICALS INC	122500	0050A	30000	122500	9
20050216	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	19	00765G109	AEOLUS PHARMACEUTICALS INC	132500	0050A	10000	132500	10

20050217	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	20	00765G109	AEOLUS PHARMACEUTICALS INC	162500	0050A	30000	162500	11
20050218	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	21	00765G109	AEOLUS PHARMACEUTICALS INC	162500	0050A	0	162500	12
20050222	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	22	00765G109	AEOLUS PHARMACEUTICALS INC	162500	0050A	0	162500	13
20050223	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	23	00765G109	AEOLUS PHARMACEUTICALS INC	167500	0050A	5000	167500	14
20050107	ECST	ECOST.COM INC	Q	Y	1	27922W107	ECOST.COM INC	113827	0050A	113827	0	0
20050110	ECST	ECOST.COM INC	Q	Y	2	27922W107	ECOST.COM INC	52155	0050A	-61672	0	0
20050111	ECST	ECOST.COM INC	Q	Y	3	27922W107	ECOST.COM INC	43255	0050A	-8900	0	0
20050112	ECST	ECOST.COM INC	Q	Y	4	27922W107	ECOST.COM INC	43676	0050A	421	421	1
20050113	ECST	ECOST.COM INC	Q	Y	5	27922W107	ECOST.COM INC	1917	0050A	-41759	0	0
20050114	ECST	ECOST.COM INC	Q	Y	6	27922W107	ECOST.COM INC	61239	0050A	59322	59322	1
20050118	ECST	ECOST.COM INC	Q	Y	7	27922W107	ECOST.COM INC	73485	0050A	12246	71568	2
20050119	ECST	ECOST.COM INC	Q	Y	8	27922W107	ECOST.COM INC	97385	0050A	23900	95468	3
20050120	ECST	ECOST.COM INC	Q	Y	9	27922W107	ECOST.COM INC	124100	0050A	26715	122183	4
20050121	ECST	ECOST.COM INC	Q	Y	10	27922W107	ECOST.COM INC	154950	0050A	30850	153033	5
20050124	ECST	ECOST.COM INC	Q	Y	11	27922W107	ECOST.COM INC	153750	0050A	-1200	151833	6
20050125	ECST	ECOST.COM INC	Q	Y	12	27922W107	ECOST.COM INC	151165	0050A	-2585	149248	7
20050126	ECST	ECOST.COM INC	Q	Y	13	27922W107	ECOST.COM INC	96852	0050A	-54313	94935	8
20050127	ECST	ECOST.COM INC	Q	Y	14	27922W107	ECOST.COM INC	85452	0050A	-11400	83535	9
20050128	ECST	ECOST.COM INC	Q	Y	15	27922W107	ECOST.COM INC	42952	0050A	-42500	41035	10
20050131	ECST	ECOST.COM INC	Q	Y	16	27922W107	ECOST.COM INC	62652	0050A	19700	60735	11
20050201	ECST	ECOST.COM INC	Q	Y	17	27922W107	ECOST.COM INC	76552	0050A	13900	74635	12
20050202	ECST	ECOST.COM INC	Q	Y	18	27922W107	ECOST.COM INC	111637	0050A	35085	109720	13
20050203	ECST	ECOST.COM INC	Q	Y	19	27922W107	ECOST.COM INC	129387	0050A	17750	127470	14
20050204	ECST	ECOST.COM INC	Q	Y	20	27922W107	ECOST.COM INC	110729	0050A	-18658	108812	15
20050207	ECST	ECOST.COM INC	Q	Y	21	27922W107	ECOST.COM INC	116788	0050A	6059	114871	16
20050208	ECST	ECOST.COM INC	Q	Y	22	27922W107	ECOST.COM INC	132296	0050A	15508	130379	17
20050209	ECST	ECOST.COM INC	Q	Y	23	27922W107	ECOST.COM INC	139766	0050A	7470	137849	18
20050210	ECST	ECOST.COM INC	Q	Y	24	27922W107	ECOST.COM INC	138766	0050A	-1000	136849	19
20050211	ECST	ECOST.COM INC	Q	Y	25	27922W107	ECOST.COM INC	156118	0050A	17352	154201	20
20050214	ECST	ECOST.COM INC	Q	Y	26	27922W107	ECOST.COM INC	143668	0050A	-12450	141751	21
20050215	ECST	ECOST.COM INC	Q	Y	27	27922W107	ECOST.COM INC	139368	0050A	-4300	137451	22
20050216	ECST	ECOST.COM INC	Q	Y	28	27922W107	ECOST.COM INC	89246	0050A	-50122	87329	23
20050217	ECST	ECOST.COM INC	Q	Y	29	27922W107	ECOST.COM INC	54878	0050A	-34368	52961	24
20050218	ECST	ECOST.COM INC	Q	Y	30	27922W107	ECOST.COM INC	28796	0050A	-26082	26879	25
20050222	ECST	ECOST.COM INC	Q	Y	31	27922W107	ECOST.COM INC	27596	0050A	-1200	25679	26
20050223	ECST	ECOST.COM INC	Q	Y	32	27922W107	ECOST.COM INC	4332	0050A	-23264	2415	27
20050322	ECST	ECOST.COM INC	Q	Y	51	27922W107	ECOST.COM INC	1200	0050A	1200	1200	1
20050323	ECST	ECOST.COM INC	Q	Y	52	27922W107	ECOST.COM INC	2007	0050A	807	2007	2
20050121	IMM	Immtech International, Inc	Amex	Y	10	452519101	IMMTECH INT'L INC	4219	0050A	4219	4219	1
20050124	IMM	Immtech International, Inc	Amex	Y	11	452519101	IMMTECH INT'L INC	21219	0050A	17000	21219	2
20050125	IMM	Immtech International, Inc	Amex	Y	12	452519101	IMMTECH INT'L INC	31019	0050A	9800	31019	3
20050126	IMM	Immtech International, Inc	Amex	Y	13	452519101	IMMTECH INT'L INC	68119	0050A	37100	68119	4
20050127	IMM	Immtech International, Inc	Amex	Y	14	452519101	IMMTECH INT'L INC	76519	0050A	8400	76519	5
20050128	IMM	Immtech International, Inc	Amex	Y	15	452519101	IMMTECH INT'L INC	77719	0050A	1200	77719	6
20050131	IMM	Immtech International, Inc	Amex	Y	16	452519101	IMMTECH INT'L INC	65485	0050A	-12234	65485	7
20050201	IMM	Immtech International, Inc	Amex	Y	17	452519101	IMMTECH INT'L INC	66957	0050A	1472	66957	8
20050202	IMM	Immtech International, Inc	Amex	Y	18	452519101	IMMTECH INT'L INC	66457	0050A	-500	66457	9
20050203	IMM	Immtech International, Inc	Amex	Y	19	452519101	IMMTECH INT'L INC	66457	0050A	0	66457	10
20050204	IMM	Immtech International, Inc	Amex	Y	20	452519101	IMMTECH INT'L INC	74157	0050A	7700	74157	11
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	101538	0050A	27381	101538	12
20050208	IMM	Immtech International, Inc	Amex	Y	22	452519101	IMMTECH INT'L INC	104338	0050A	2800	104338	13
20050209	IMM	Immtech International, Inc	Amex	Y	23	452519101	IMMTECH INT'L INC	97125	0050A	-7213	97125	14
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	97228	0050A	103	97228	15
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	77119	0050A	-20109	77119	16
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	77119	0050A	0	77119	17
20050215	IMM	Immtech International, Inc	Amex	Y	27	452519101	IMMTECH INT'L INC	36138	0050A	-40981	36138	18
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	33738	0050A	-2400	33738	19
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	32238	0050A	-1500	32238	20
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	42738	0050A	10500	42738	21
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	42738	0050A	0	42738	22
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	29938	0050A	-12800	29938	23
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	12838	0050A	-17100	12838	24
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	12838	0050A	0	12838	25
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	12838	0050A	0	12838	26
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	12138	0050A	-700	12138	27
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	11338	0050A	-800	11338	28
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	10938	0050A	-400	10938	29
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	10138	0050A	-800	10138	30
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	4038	0050A	-6100	4038	31
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	3438	0050A	-600	3438	32
20050110	INCX	INTERCHANGE CORPORATION	S	Y	2	45845K109	INTERCHANGE CORPORATION	9821	0050A	9821	0	0
20050111	INCX	INTERCHANGE CORPORATION	S	Y	3	45845K109	INTERCHANGE CORPORATION	14063	0050A	4242	0	0
20050124	INCX	INTERCHANGE CORPORATION	S	Y	11	45845K109	INTERCHANGE CORPORATION	2090	0050A	2090	2090	1
20050125	INCX	INTERCHANGE CORPORATION	S	Y	12	45845K109	INTERCHANGE CORPORATION	58	0050A	-2032	58	2
20050126	INCX	INTERCHANGE CORPORATION	S	Y	13	45845K109	INTERCHANGE CORPORATION	5879	0050A	5821	5879	3
20050127	INCX	INTERCHANGE CORPORATION	S	Y	14	45845K109	INTERCHANGE CORPORATION	17470	0050A	11591	17470	4
20050128	INCX	INTERCHANGE CORPORATION	S	Y	15	45845K109	INTERCHANGE CORPORATION	22133	0050A	4663	22133	5
20050131	INCX	INTERCHANGE CORPORATION	S	Y	16	45845K109	INTERCHANGE CORPORATION	27218	0050A	5085	27218	6
20050201	INCX	INTERCHANGE CORPORATION	S	Y	17	45845K109	INTERCHANGE CORPORATION	18368	0050A	-8850	18368	7
20050202	INCX	INTERCHANGE CORPORATION	S	Y	18	45845K109	INTERCHANGE CORPORATION	22998	0050A	4630	22998	8
20050203	INCX	INTERCHANGE CORPORATION	S	Y	19	45845K109	INTERCHANGE CORPORATION	32298	0050A	9300	32298	9
20050204	INCX	INTERCHANGE CORPORATION	S	Y	20	45845K109	INTERCHANGE CORPORATION	46098	0050A	13800	46098	10
20050207	INCX	INTERCHANGE CORPORATION	S	Y	21	45845K109	INTERCHANGE CORPORATION	41649	0050A	-4449	41649	11
20050208	INCX	INTERCHANGE CORPORATION	S	Y	22	45845K109	INTERCHANGE CORPORATION	57335	0050A	15686	57335	12
20050209	INCX	INTERCHANGE CORPORATION	S	Y	23	45845K109	INTERCHANGE CORPORATION	89816	0050A	32481	89816	13
20050210	INCX	INTERCHANGE CORPORATION	S	Y	24	45845K109	INTERCHANGE CORPORATION	110966	0050A	21150	110966	14
20050211	INCX	INTERCHANGE CORPORATION	S	Y	25	45845K109	INTERCHANGE CORPORATION	147396	0050A	36430	147396	15
20050214	INCX	INTERCHANGE CORPORATION	S	Y	26	45845K109	INTERCHANGE CORPORATION	193776	0050A	46380	193776	16
20050215	INCX	INTERCHANGE CORPORATION	S	Y	27	45845K109	INTERCHANGE CORPORATION	187692	0050A	-6084	187692	17
20050216	INCX	INTERCHANGE CORPORATION	S	Y	28	45845K109	INTERCHANGE CORPORATION	174121	0050A	-13571	174121	18
20050217	INCX	INTERCHANGE CORPORATION	S	Y	29	45845K109	INTERCHANGE CORPORATION	164440	0050A	-9681	164440	19
20050218	INCX	INTERCHANGE CORPORATION	S	Y	30	45845K109	INTERCHANGE CORPORATION	82188	0050A	-82252	82188	20
20050222	INCX	INTERCHANGE CORPORATION	S	Y	31	45845K109	INTERCHANGE CORPORATION	38946	0050A	-43242	38946	21
20050223	INCX	INTERCHANGE CORPORATION	S	Y	32	45845K109	INTERCHANGE CORPORATION	8836	0050A	-30110	8836	22
20050401	INCX	INTERCHANGE CORPORATION	S	Y	58	45845K109	INTERCHANGE CORPORATION	20294	0050A	20294	20294	1
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	162516	0050A	162516	162516	1
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	250000	0050A	87484	250000	2
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	387497	0050A	137497	387497	3
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	396088	0050A	8591	396088	4
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	323708	0050A	-72380	323708	5
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	50000	0050A	-273708	50000	6
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	200791	0050A	200791	200791	1
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	441189	0050A	240398	441189	2
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	401038	0050A	-40151	401038	3
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	414955	0050A	13917	414955	4
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	451200	0050A	36245	451200	5
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	571296	0050A	120096	571296	6
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	909157	0050A	337861	909157	7
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	1046966	0050A	137809	1046966	8
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	1084720	0050A	37754	1084720	9
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	775778	0050A	-308942	775778	10
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	570915	0050A	-204863	570915	11
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	752931	0050A	182016	752931	12
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	717195	0050A	-35736	717195	13
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	350686	0050A	-366509	350686	14
20050310	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	34	519485106	LAW ENFORCEMENT ASSOC CORP	1000	0050A	1000	1000	1
20050311	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	35	519485106	LAW ENFORCEMENT ASSOC CORP	3500	0050A	2500	3500	2
20050314	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	36	519485106	LAW ENFORCEMENT ASSOC CORP	6000	0050A	2500	6000	3
20050315	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	37	519485106	LAW ENFORCEMENT ASSOC CORP	7500	0050A	1500	7500	4
20050316	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	38	519485106	LAW ENFORCEMENT ASSOC CORP	7500	0050A	0	7500	5
20050317	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	39	519485106	LAW ENFORCEMENT ASSOC CORP	7200	0050A	-300	7200	6
20050318	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	40	519485106	LAW ENFORCEMENT ASSOC CORP	14200	0050A	7000	14200	7
20050321	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	41	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	5000	19200	8
20050322	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	42	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	0	19200	9
20050323	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	43	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	0	19200	10
20050324	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	44	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	0	19200	11
20050328	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	45	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	0	19200	12
20050329	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	46	519485106	LAW ENFORCEMENT ASSOC CORP	15700	0050A	-3500	15700	13
20050330	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	47	519485106	LAW ENFORCEMENT ASSOC CORP	15700	0050A	0	15700	14
20050331	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	48	519485106	LAW ENFORCEMENT ASSOC CORP	9200	0050A	-6500	9200	15
20050401	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	49	519485106	LAW ENFORCEMENT ASSOC CORP	6200	0050A	-3000	6200	16
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	9236	0050A	9236	9236	1
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	7381	0050A	-1855	7381	2
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	8926	0050A	1545	8926	3
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	14982	0050A	14982	14982	1
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	30564	0050A	30564	30564	1
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	68750	0050A	38186	68750	2
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	20133	0050A	-48617	20133	3
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	107398	0050A	87265	107398	4
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	57941	0050A	-49457	57941	5
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	84995	0050A	27054	84995	6

20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	89482	0050A	4487	89482	7
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	80958	0050A	-8524	80958	8
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	101723	0050A	20765	101723	9
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	65978	0050A	-35745	65978	10
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	67978	0050A	2000	67978	11
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	79744	0050A	11766	79744	12
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	83210	0050A	3466	83210	13
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	91710	0050A	8500	91710	14
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	79663	0050A	-12047	79663	15
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	72363	0050A	-7300	72363	16
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	53163	0050A	-19200	53163	17
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	19703	0050A	-33460	19703	18
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	100020	0050A	100020	100020	1
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	128226	0050A	28206	128226	2
20050215	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	14	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	118820	118820	1
20050216	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	15	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	2
20050217	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	16	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	3
20050218	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	17	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	4
20050222	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	18	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	5
20050223	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	19	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	6
20050224	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	20	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	-51500	67320	7
20050225	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	21	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	8
20050228	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	22	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	9
20050301	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	23	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	10
20050302	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	24	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	11
20050303	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	25	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	12
20050304	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	26	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	13
20050307	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	27	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	14
20050121	SGI	Silicon Graphics, Inc.	NYSE	Y	1	827056102	SILICON GRAPHICS INC	14183	0050A	14183	0	0
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	907	0050A	907	907	1
20050203	SGI	Silicon Graphics, Inc.	NYSE	Y	10	827056102	SILICON GRAPHICS INC	213752	0050A	213752	213752	1
20050204	SGI	Silicon Graphics, Inc.	NYSE	Y	11	827056102	SILICON GRAPHICS INC	486424	0050A	272672	486424	2
20050207	SGI	Silicon Graphics, Inc.	NYSE	Y	12	827056102	SILICON GRAPHICS INC	549649	0050A	63225	549649	3
20050208	SGI	Silicon Graphics, Inc.	NYSE	Y	13	827056102	SILICON GRAPHICS INC	618313	0050A	68664	618313	4
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	817445	0050A	199132	817445	5
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	1443445	0050A	626000	1443445	6
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	1741245	0050A	297800	1741245	7
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	1731146	0050A	-10099	1731146	8
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	1025668	0050A	-705478	1025668	9
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	1248442	0050A	222774	1248442	10
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	1240803	0050A	-7639	1240803	11
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	1243351	0050A	2548	1243351	12
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	983447	0050A	-259904	983447	13
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	983747	0050A	300	983747	14
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	853826	0050A	-129921	853826	15
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	951915	0050A	98089	951915	16
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	762515	0050A	-189400	762515	17
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	590074	0050A	-172441	590074	18
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	418624	0050A	-171450	418624	19
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	366924	0050A	-51700	366924	20
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	63434	0050A	-303490	63434	21
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	61214	0050A	-2220	61214	22
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	72694	0050A	11480	72694	23
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	70394	0050A	-2300	70394	24
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	45394	0050A	-25000	45394	25
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	45394	0050A	0	45394	26
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	55394	0050A	10000	55394	27
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	15653	0050A	15653	15653	1
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	16053	0050A	400	16053	2
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	16153	0050A	100	16153	3
20050214	WGAT	WORLDGATE COMMUNICATIONS	S	Y	1	98156L307	WORLDGATE COMMUNICATIONS	401237	0050A	401237	0	0
20050215	WGAT	WORLDGATE COMMUNICATIONS	S	Y	2	98156L307	WORLDGATE COMMUNICATIONS	392864	0050A	-8373	0	0
20050216	WGAT	WORLDGATE COMMUNICATIONS	S	Y	3	98156L307	WORLDGATE COMMUNICATIONS	241064	0050A	-151800	0	0
20050217	WGAT	WORLDGATE COMMUNICATIONS	S	Y	4	98156L307	WORLDGATE COMMUNICATIONS	296064	0050A	55000	55000	1
20050218	WGAT	WORLDGATE COMMUNICATIONS	S	Y	5	98156L307	WORLDGATE COMMUNICATIONS	361064	0050A	65000	120000	2
20050222	WGAT	WORLDGATE COMMUNICATIONS	S	Y	6	98156L307	WORLDGATE COMMUNICATIONS	459864	0050A	98800	218800	3
20050223	WGAT	WORLDGATE COMMUNICATIONS	S	Y	7	98156L307	WORLDGATE COMMUNICATIONS	465064	0050A	5200	224000	4
20050224	WGAT	WORLDGATE COMMUNICATIONS	S	Y	8	98156L307	WORLDGATE COMMUNICATIONS	487164	0050A	22100	246100	5
20050225	WGAT	WORLDGATE COMMUNICATIONS	S	Y	9	98156L307	WORLDGATE COMMUNICATIONS	495764	0050A	8600	254700	6
20050228	WGAT	WORLDGATE COMMUNICATIONS	S	Y	10	98156L307	WORLDGATE COMMUNICATIONS	531564	0050A	35800	290500	7
20050301	WGAT	WORLDGATE COMMUNICATIONS	S	Y	11	98156L307	WORLDGATE COMMUNICATIONS	506817	0050A	-24747	265753	8
20050302	WGAT	WORLDGATE COMMUNICATIONS	S	Y	12	98156L307	WORLDGATE COMMUNICATIONS	491715	0050A	-15100	250653	9
20050303	WGAT	WORLDGATE COMMUNICATIONS	S	Y	13	98156L307	WORLDGATE COMMUNICATIONS	471017	0050A	-20700	229953	10
20050304	WGAT	WORLDGATE COMMUNICATIONS	S	Y	14	98156L307	WORLDGATE COMMUNICATIONS	471017	0050A	0	229953	11
20050307	WGAT	WORLDGATE COMMUNICATIONS	S	Y	15	98156L307	WORLDGATE COMMUNICATIONS	471017	0050A	0	229953	12
20050308	WGAT	WORLDGATE COMMUNICATIONS	S	Y	16	98156L307	WORLDGATE COMMUNICATIONS	464117	0050A	-6900	223053	13
20050309	WGAT	WORLDGATE COMMUNICATIONS	S	Y	17	98156L307	WORLDGATE COMMUNICATIONS	434417	0050A	-29700	193353	14
20050310	WGAT	WORLDGATE COMMUNICATIONS	S	Y	18	98156L307	WORLDGATE COMMUNICATIONS	401717	0050A	-32700	160653	15
20050311	WGAT	WORLDGATE COMMUNICATIONS	S	Y	19	98156L307	WORLDGATE COMMUNICATIONS	51717	0050A	-350000	0	0
20050314	WGAT	WORLDGATE COMMUNICATIONS	S	Y	20	98156L307	WORLDGATE COMMUNICATIONS	35317	0050A	-16400	0	0
20050315	WGAT	WORLDGATE COMMUNICATIONS	S	Y	21	98156L307	WORLDGATE COMMUNICATIONS	35517	0050A	200	200	1
20050316	WGAT	WORLDGATE COMMUNICATIONS	S	Y	22	98156L307	WORLDGATE COMMUNICATIONS	35517	0050A	0	200	2
20050329	WGAT	WORLDGATE COMMUNICATIONS	S	Y	1	98156L307	WORLDGATE COMMUNICATIONS	190717	0050A	190717	0	0
20050330	WGAT	WORLDGATE COMMUNICATIONS	S	Y	2	98156L307	WORLDGATE COMMUNICATIONS	186030	0050A	-4687	0	0
20050331	WGAT	WORLDGATE COMMUNICATIONS	S	Y	3	98156L307	WORLDGATE COMMUNICATIONS	253475	0050A	67445	0	0
20050401	WGAT	WORLDGATE COMMUNICATIONS	S	Y	4	98156L307	WORLDGATE COMMUNICATIONS	323248	0050A	69773	69773	1
20050404	WGAT	WORLDGATE COMMUNICATIONS	S	Y	5	98156L307	WORLDGATE COMMUNICATIONS	381948	0050A	58700	128473	2
20050405	WGAT	WORLDGATE COMMUNICATIONS	S	Y	6	98156L307	WORLDGATE COMMUNICATIONS	361248	0050A	-20700	107773	3
20050215	XDSL	MPHASE TECHNOLOGIES INC	U	Y	9	62472C102	MPHASE TECHNOLOGIES INC	10000	0050A	10000	10000	1
20050222	XDSL	MPHASE TECHNOLOGIES INC	U	Y	13	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	20000	20000	1
20050223	XDSL	MPHASE TECHNOLOGIES INC	U	Y	14	62472C102	MPHASE TECHNOLOGIES INC	10000	0050A	-10000	10000	2
20050224	XDSL	MPHASE TECHNOLOGIES INC	U	Y	15	62472C102	MPHASE TECHNOLOGIES INC	10000	0050A	0	10000	3
20050225	XDSL	MPHASE TECHNOLOGIES INC	U	Y	16	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	10000	20000	4
20050228	XDSL	MPHASE TECHNOLOGIES INC	U	Y	17	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	5
20050301	XDSL	MPHASE TECHNOLOGIES INC	U	Y	18	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	6
20050302	XDSL	MPHASE TECHNOLOGIES INC	U	Y	19	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	7
20050303	XDSL	MPHASE TECHNOLOGIES INC	U	Y	20	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	8
20050304	XDSL	MPHASE TECHNOLOGIES INC	U	Y	21	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	9
20050307	XDSL	MPHASE TECHNOLOGIES INC	U	Y	22	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	10
20050308	XDSL	MPHASE TECHNOLOGIES INC	U	Y	23	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	11
20050309	XDSL	MPHASE TECHNOLOGIES INC	U	Y	24	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	12
20050310	XDSL	MPHASE TECHNOLOGIES INC	U	Y	25	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	13
20050311	XDSL	MPHASE TECHNOLOGIES INC	U	Y	26	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	14
20050131	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	1	256058108	DOBI MEDICAL INTERNATIONAL INC	54651	0052A	54651	0	0
20050201	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	2	256058108	DOBI MEDICAL INTERNATIONAL INC	54651	0052A	0	0	0
20050202	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	3	256058108	DOBI MEDICAL INTERNATIONAL INC	54651	0052A	0	0	0
20050203	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	4	256058108	DOBI MEDICAL INTERNATIONAL INC	50151	0052A	-4500	0	0
20050204	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	5	256058108	DOBI MEDICAL INTERNATIONAL INC	68151	0052A	18000	18000	1
20050207	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	6	256058108	DOBI MEDICAL INTERNATIONAL INC	78451	0052A	10300	28300	2
20050208	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	7	256058108	DOBI MEDICAL INTERNATIONAL INC	98020	0052A	19569	47869	3
20050209	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	8	256058108	DOBI MEDICAL INTERNATIONAL INC	119876	0052A	21856	69725	4
20050210	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	9	256058108	DOBI MEDICAL INTERNATIONAL INC	139214	0052A	19338	89063	5
20050211	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	10	256058108	DOBI MEDICAL INTERNATIONAL INC	128846	0052A	-10368	78695	6
20050214	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	11	256058108	DOBI MEDICAL INTERNATIONAL INC	119658	0052A	-9188	69507	7
20050215	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	12	256058108	DOBI MEDICAL INTERNATIONAL INC	144658	0052A	25000	94507	8
20050216	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	13	256058108	DOBI MEDICAL INTERNATIONAL INC	144658	0052A	0	94507	9
20050217	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	14	256058108	DOBI MEDICAL INTERNATIONAL INC	169418	0052A	24760	119267	10
20050218	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	15	256058108	DOBI MEDICAL INTERNATIONAL INC	169418	0052A	0	119267	11
20050222	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	16	256058108	DOBI MEDICAL INTERNATIONAL INC	199418	0052A	30000	149267	12
20050223	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	17	256058108	DOBI MEDICAL INTERNATIONAL INC	191838	0052A	-7580	141687	13
20050224	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	18	256058108	DOBI MEDICAL INTERNATIONAL INC	122064	0052A	-69774	71913	14
20050225	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	19	256058108	DOBI MEDICAL INTERNATIONAL INC	103806	0052A	-18258	53655	15
20050228	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	20	256058108	DOBI MEDICAL INTERNATIONAL INC	128306	0052A	24500	78155	16
20050301	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	21	256058108	DOBI MEDICAL INTERNATIONAL INC	128306	0052A	0	78155	17
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3489	0052A	3489	3489	1
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3485	0052A	-4	3485	2
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3440	0052A	-45	3440	3
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3322	0052A	-118	3322	4
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3238	0052A	-84	3238	5
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3177	0052A	-61	3177	6
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3102	0052A	-75	3102	7
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3017	0052A	-85	3017	8
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2982	0052A	-35	2982	9
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2921	0052A	-61	2921	10
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2884	0052A	-37	2884	11
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2829	0052A	-55	2829	12
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1803	0052A	-1026	1803	13
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59	0052A	-1744	59	14
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59	0052A	0	59	15
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59	0052A	0	59	16
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59	0052A	0	59	17

20050304	MHOI	MRU HOLDINGS INC	U	Y	9	55348A102	MRU HOLDINGS INC	2000	0052A	2000	2000	1		
20050307	MHOI	MRU HOLDINGS INC	U	Y	10	55348A102	MRU HOLDINGS INC	2000	0052A	0	2000	2		
20050308	MHOI	MRU HOLDINGS INC	U	Y	11	55348A102	MRU HOLDINGS INC	2000	0052A	0	2000	3		
20050309	MHOI	MRU HOLDINGS INC	U	Y	12	55348A102	MRU HOLDINGS INC	5000	0052A	3000	5000	4		
20050310	MHOI	MRU HOLDINGS INC	U	Y	13	55348A102	MRU HOLDINGS INC	5000	0052A	0	5000	5		
20050311	MHOI	MRU HOLDINGS INC	U	Y	14	55348A102	MRU HOLDINGS INC	5000	0052A	0	5000	6		
20050314	MHOI	MRU HOLDINGS INC	U	Y	15	55348A102	MRU HOLDINGS INC	15000	0052A	10000	15000	7		
20050315	MHOI	MRU HOLDINGS INC	U	Y	16	55348A102	MRU HOLDINGS INC	15000	0052A	0	15000	8		
20050316	MHOI	MRU HOLDINGS INC	U	Y	17	55348A102	MRU HOLDINGS INC	15000	0052A	0	15000	9		
20050317	MHOI	MRU HOLDINGS INC	U	Y	18	55348A102	MRU HOLDINGS INC	15000	0052A	0	15000	10		
20050318	MHOI	MRU HOLDINGS INC	U	Y	19	55348A102	MRU HOLDINGS INC	10000	0052A	-5000	10000	11		
20050321	MHOI	MRU HOLDINGS INC	U	Y	20	55348A102	MRU HOLDINGS INC	2000	0052A	-8000	2000	12		
20050322	MHOI	MRU HOLDINGS INC	U	Y	21	55348A102	MRU HOLDINGS INC	2000	0052A	0	2000	13		
20050323	MHOI	MRU HOLDINGS INC	U	Y	22	55348A102	MRU HOLDINGS INC	10000	0052A	8000	10000	14		
20050107	PACT	PACIFICNET INC NEW	S	Y	1	69511V207	PACIFICNET INC NEW	202	0052A	202	0	0		
20050215	PACT	PACIFICNET INC NEW	S	Y	27	69511V207	PACIFICNET INC NEW	28333	0052A	28333	28333	1		
20050216	PACT	PACIFICNET INC NEW	S	Y	28	69511V207	PACIFICNET INC NEW	48333	0052A	20000	48333	2		
20050217	PACT	PACIFICNET INC NEW	S	Y	29	69511V207	PACIFICNET INC NEW	83283	0052A	34950	83283	3		
20050218	PACT	PACIFICNET INC NEW	S	Y	30	69511V207	PACIFICNET INC NEW	134045	0052A	50762	134045	4		
20050222	PACT	PACIFICNET INC NEW	S	Y	31	69511V207	PACIFICNET INC NEW	194766	0052A	60721	194766	5		
20050223	PACT	PACIFICNET INC NEW	S	Y	32	69511V207	PACIFICNET INC NEW	241509	0052A	46743	241509	6		
20050224	PACT	PACIFICNET INC NEW	S	Y	33	69511V207	PACIFICNET INC NEW	242209	0052A	700	242209	7		
20050225	PACT	PACIFICNET INC NEW	S	Y	34	69511V207	PACIFICNET INC NEW	283709	0052A	41500	283709	8		
20050228	PACT	PACIFICNET INC NEW	S	Y	35	69511V207	PACIFICNET INC NEW	282709	0052A	-1000	282709	9		
20050301	PACT	PACIFICNET INC NEW	S	Y	36	69511V207	PACIFICNET INC NEW	328435	0052A	45726	328435	10		
20050302	PACT	PACIFICNET INC NEW	S	Y	37	69511V207	PACIFICNET INC NEW	329510	0052A	1075	329510	11		
20050303	PACT	PACIFICNET INC NEW	S	Y	38	69511V207	PACIFICNET INC NEW	333134	0052A	3624	333134	12		
20050304	PACT	PACIFICNET INC NEW	S	Y	39	69511V207	PACIFICNET INC NEW	332134	0052A	-1000	332134	13		
20050307	PACT	PACIFICNET INC NEW	S	Y	40	69511V207	PACIFICNET INC NEW	284001	0052A	-48133	284001	14		
20050311	TISA	TOP IMAGE SYS LTD	S	Y	15	M87896102	TOP IMAGE SYS LTD	40000	0052A	40000	40000	1		
20050314	TISA	TOP IMAGE SYS LTD	S	Y	16	M87896102	TOP IMAGE SYS LTD	60000	0052A	20000	60000	2		
20050315	TISA	TOP IMAGE SYS LTD	S	Y	17	M87896102	TOP IMAGE SYS LTD	65900	0052A	5900	65900	3		
20050316	TISA	TOP IMAGE SYS LTD	S	Y	18	M87896102	TOP IMAGE SYS LTD	79200	0052A	13300	79200	4		
20050317	TISA	TOP IMAGE SYS LTD	S	Y	19	M87896102	TOP IMAGE SYS LTD	119200	0052A	40000	119200	5		
20050318	TISA	TOP IMAGE SYS LTD	S	Y	20	M87896102	TOP IMAGE SYS LTD	129200	0052A	10000	129200	6		
20050321	TISA	TOP IMAGE SYS LTD	S	Y	21	M87896102	TOP IMAGE SYS LTD	138345	0052A	9145	138345	7		
20050322	TISA	TOP IMAGE SYS LTD	S	Y	22	M87896102	TOP IMAGE SYS LTD	148345	0052A	10000	148345	8		
20050323	TISA	TOP IMAGE SYS LTD	S	Y	23	M87896102	TOP IMAGE SYS LTD	148345	0052A	0	148345	9		
20050324	TISA	TOP IMAGE SYS LTD	S	Y	24	M87896102	TOP IMAGE SYS LTD	9500	0052A	-138845	9500	10		
20050328	TISA	TOP IMAGE SYS LTD	S	Y	25	M87896102	TOP IMAGE SYS LTD	845	0052A	-8655	845	11		
20050329	TISA	TOP IMAGE SYS LTD	S	Y	26	M87896102	TOP IMAGE SYS LTD	10845	0052A	10000	10845	12		
20050330	TISA	TOP IMAGE SYS LTD	S	Y	27	M87896102	TOP IMAGE SYS LTD	19745	0052A	8900	19745	13		
20050331	TISA	TOP IMAGE SYS LTD	S	Y	28	M87896102	TOP IMAGE SYS LTD	20745	0052A	1000	20745	14		
20050401	TISA	TOP IMAGE SYS LTD	S	Y	29	M87896102	TOP IMAGE SYS LTD	20745	0052A	0	20745	15		
20050404	TISA	TOP IMAGE SYS LTD	S	Y	30	M87896102	TOP IMAGE SYS LTD	30745	0052A	10000	30745	16		
20050405	TISA	TOP IMAGE SYS LTD	S	Y	31	M87896102	TOP IMAGE SYS LTD	30745	0052A	0	30745	17		
20050126	XLF	Select Sector SPDR-Financial	Amex	Y	1	81369Y605	FINANCIAL SECTOR SPDR	685	0052A	685	0	0		
20050127	XLF	Select Sector SPDR-Financial	Amex	Y	2	81369Y605	FINANCIAL SECTOR SPDR	200	0052A	-485	0	0		
20050225	XLF	Select Sector SPDR-Financial	Amex	Y	22	81369Y605	FINANCIAL SECTOR SPDR	395	0052A	395	395	1		
20050303	XLF	Select Sector SPDR-Financial	Amex	Y	26	81369Y605	FINANCIAL SECTOR SPDR	222	0052A	222	222	1		
20050304	XLF	Select Sector SPDR-Financial	Amex	Y	27	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	-96	126	2		
20050307	XLF	Select Sector SPDR-Financial	Amex	Y	28	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	3		
20050308	XLF	Select Sector SPDR-Financial	Amex	Y	29	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	4		
20050309	XLF	Select Sector SPDR-Financial	Amex	Y	30	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	5		
20050310	XLF	Select Sector SPDR-Financial	Amex	Y	31	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	6		
20050311	XLF	Select Sector SPDR-Financial	Amex	Y	32	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	7		
20050314	XLF	Select Sector SPDR-Financial	Amex	Y	33	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	8		
20050315	XLF	Select Sector SPDR-Financial	Amex	Y	34	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	9		
20050316	XLF	Select Sector SPDR-Financial	Amex	Y	35	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	10		
20050317	XLF	Select Sector SPDR-Financial	Amex	Y	36	81369Y605	FINANCIAL SECTOR SPDR	17	0052A	-109	17	11		
20050318	XLF	Select Sector SPDR-Financial	Amex	Y	37	81369Y605	FINANCIAL SECTOR SPDR	187	0052A	170	187	12		
20050321	XLF	Select Sector SPDR-Financial	Amex	Y	38	81369Y605	FINANCIAL SECTOR SPDR	57	0052A	-130	57	13		
20050322	XLF	Select Sector SPDR-Financial	Amex	Y	39	81369Y605	FINANCIAL SECTOR SPDR	57	0052A	0	57	14		
20050323	XLF	Select Sector SPDR-Financial	Amex	Y	40	81369Y605	FINANCIAL SECTOR SPDR	57	0052A	0	57	15		
20050107	ANTP	PHAZAR CORP	S	Y	1	71722R108	PHAZAR CORP	11520	0064A	11520	0	0		
20050110	ANTP	PHAZAR CORP	S	Y	2	71722R108	PHAZAR CORP	7150	0064A	-4370	0	0		
20050112	ANTP	PHAZAR CORP	S	Y	4	71722R108	PHAZAR CORP	11521	0064A	11521	11521	1		
20050113	ANTP	PHAZAR CORP	S	Y	5	71722R108	PHAZAR CORP	11575	0064A	54	11575	2		
20050114	ANTP	PHAZAR CORP	S	Y	6	71722R108	PHAZAR CORP	6600	0064A	-4975	6600	3		
20050118	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	8300	0064A	1700	8300	4		
20050119	ANTP	PHAZAR CORP	S	Y	8	71722R108	PHAZAR CORP	10000	0064A	1700	10000	5		
20050120	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	9800	0064A	-200	9800	6		
20050121	ANTP	PHAZAR CORP	S	Y	10	71722R108	PHAZAR CORP	7200	0064A	-2600	7200	7		
20050124	ANTP	PHAZAR CORP	S	Y	11	71722R108	PHAZAR CORP	10000	0064A	2800	10000	8		
20050125	ANTP	PHAZAR CORP	S	Y	12	71722R108	PHAZAR CORP	10000	0064A	0	10000	9		
20050126	ANTP	PHAZAR CORP	S	Y	13	71722R108	PHAZAR CORP	10000	0064A	0	10000	10		
20050127	ANTP	PHAZAR CORP	S	Y	14	71722R108	PHAZAR CORP	10000	0064A	0	10000	11		
20050128	ANTP	PHAZAR CORP	S	Y	15	71722R108	PHAZAR CORP	10000	0064A	0	10000	12		
20050131	ANTP	PHAZAR CORP	S	Y	16	71722R108	PHAZAR CORP	9800	0064A	-200	9800	13		
20050201	ANTP	PHAZAR CORP	S	Y	17	71722R108	PHAZAR CORP	4500	0064A	-5300	4500	14		
20050202	ANTP	PHAZAR CORP	S	Y	18	71722R108	PHAZAR CORP	2700	0064A	-1800	2700	15		
20050214	ANTP	PHAZAR CORP	S	Y	26	71722R108	PHAZAR CORP	1650	0064A	1650	1650	1		
20050401	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	7147	0064A	7147	7147	1		
20050405	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	3500	0064A	3500	3500	1		
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	4500	0067A	4500	0	0		
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	1569	0067A	-2931	0	0		
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	1569	0067A	0	0	0		
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	1269	0067A	-300	0	0		
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	1269	0067A	0	0	0		
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	1169	0067A	-100	0	0		
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	769	0067A	-400	0	0		
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	6300	0067A	6300	6300	1		
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	2		
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	3		
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	4		
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	5		
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	6		
20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	7		
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	3900	0067A	-2400	3900	8		
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	1500	0067A	-2400	1500	9		
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	20944	0067A	20944	20944	1		
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	20944	0067A	0	20944	2		
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	29844	0067A	8900	29844	3		
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	80762	0067A	50918	80762	4		
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	80762	0067A	0	80762	5		
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	80762	0067A	0	80762	6		
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	71662	0067A	-9100	71662	7		
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	71962	0067A	300	71962	8		
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	78178	0067A	6216	78178	9		
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	78262	0067A	84	78262	10		
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	52596	0067A	-25666	52596	11		
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	52596	0067A	0	52596	12		
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	48996	0067A	-3600	48996	13		
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	54918	0067A	5922	54918	14		
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	9797	0067A	-45121	9797	15		
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	50000	0067A	50000	50000	1		
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	2		
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	3		
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	4		
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	5		
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	6		
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	7		
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	8		
20050207	ONSM	ONSTREAM MEDIA CORP	S	Y	18	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	9		
20050208	ONSM	ONSTREAM MEDIA CORP	S	Y	19	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	10		
20050209	ONSM	ONSTREAM MEDIA CORP	S	Y	20	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	11		
20050210	ONSM	ONSTREAM MEDIA CORP	S	Y	21	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	12		
20050211	ONSM	ONSTREAM MEDIA CORP	S	Y	22	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	13		
20050214	ONSM	ONSTREAM MEDIA CORP	S	Y	23	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	14		
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	42800	0067A	-7200	42800	15		
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	30200	0067A	-12600	30200	16		
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	15200	0067A	-15000	15200	17		
20050303	UALAQ	UAL CORP(NEW)	U	Y	29	902549500	UAL CORP(NEW)	24800	0067A	24800	24800	1		
20050304	UALAQ	UAL CORP(NEW)	U	Y	30	902549500	UAL CORP(NEW)	24800	0067A	0	24800	2		
20050307	UALAQ	UAL CORP(NEW)	U	Y	31	902549500	UAL CORP(NEW)	24800	0067A	0	24800	3		
20050308	UALAQ	UAL CORP(NEW)	U	Y	32	902549500	UAL CORP(NEW)	24800	0067A	0	24800	4		
20050309	UALAQ	UAL CORP(NEW)	U	Y	33	902549500	UAL CORP(NEW)	24800	0067A	0	24800	5		
20050310	UALAQ	UAL CORP(NEW)	U	Y	34	902549500	UAL CORP(NEW)	24800	0067A	0	24800	6		
20050311	UALAQ	UAL CORP(NEW)	U	Y	35	902549500	UAL CORP(NEW)	24800	0067A	0	24800	7		
20050314	UALAQ	UAL CORP(NEW)	U	Y	36	902549500	UAL CORP(NEW)	20600	0067A	-4200	20600	8		
20050315	UALAQ	UAL CORP(NEW)	U	Y	37	902549500	UAL CORP(NEW)	20600	0067A	0	20600	9		

20050316	UALAQ	UAL CORP(NEW)	U	Y	38	902549500	UAL CORP(NEW)	20600	0067A	0	20600	10		
20050317	UALAQ	UAL CORP(NEW)	U	Y	39	902549500	UAL CORP(NEW)	2500	0067A	-18100	2500	11		
20050318	UALAQ	UAL CORP(NEW)	U	Y	40	902549500	UAL CORP(NEW)	1700	0067A	-800	1700	12		
20050321	UALAQ	UAL CORP(NEW)	U	Y	41	902549500	UAL CORP(NEW)	1700	0067A	0	1700	13		
20050322	UALAQ	UAL CORP(NEW)	U	Y	42	902549500	UAL CORP(NEW)	1700	0067A	0	1700	14		
20050207	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	12	25537200	AMERICAN ELECTRIC POWER CO INC	173543	0074A	173543	173543	1		
20050208	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	13	25537200	AMERICAN ELECTRIC POWER CO INC	172843	0074A	-700	172843	2		
20050209	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	14	25537200	AMERICAN ELECTRIC POWER CO INC	171043	0074A	-1800	171043	3		
20050210	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	15	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	-5900	165143	4		
20050211	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	16	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	0	165143	5		
20050214	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	17	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	0	165143	6		
20050215	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	18	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	0	165143	7		
20050216	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	19	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	0	165143	8		
20050217	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	20	25537200	AMERICAN ELECTRIC POWER CO INC	154243	0074A	-10900	154243	9		
20050218	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	21	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	-3700	150543	10		
20050222	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	22	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	0	150543	11		
20050223	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	23	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	0	150543	12		
20050224	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	24	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	0	150543	13		
20050225	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	25	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	0	150543	14		
20050228	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	26	25537200	AMERICAN ELECTRIC POWER CO INC	147043	0074A	-3500	147043	15		
20050301	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	27	25537200	AMERICAN ELECTRIC POWER CO INC	143543	0074A	-3500	143543	16		
20050302	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	28	25537200	AMERICAN ELECTRIC POWER CO INC	143543	0074A	0	143543	17		
20050303	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	29	25537200	AMERICAN ELECTRIC POWER CO INC	136843	0074A	-6700	136843	18		
20050304	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	30	25537200	AMERICAN ELECTRIC POWER CO INC	118943	0074A	-17900	118943	19		
20050307	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	31	25537200	AMERICAN ELECTRIC POWER CO INC	118943	0074A	0	118943	20		
20050308	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	32	25537200	AMERICAN ELECTRIC POWER CO INC	118943	0074A	0	118943	21		
20050309	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	33	25537200	AMERICAN ELECTRIC POWER CO INC	118943	0074A	0	118943	22		
20050310	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	34	25537200	AMERICAN ELECTRIC POWER CO INC	117450	0074A	-1493	117450	23		
20050311	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	35	25537200	AMERICAN ELECTRIC POWER CO INC	109550	0074A	-7900	109550	24		
20050314	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	36	25537200	AMERICAN ELECTRIC POWER CO INC	109550	0074A	0	109550	25		
20050315	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	37	25537200	AMERICAN ELECTRIC POWER CO INC	106950	0074A	-2600	106950	26		
20050316	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	38	25537200	AMERICAN ELECTRIC POWER CO INC	106950	0074A	0	106950	27		
20050317	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	39	25537200	AMERICAN ELECTRIC POWER CO INC	106950	0074A	0	106950	28		
20050318	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	40	25537200	AMERICAN ELECTRIC POWER CO INC	106950	0074A	0	106950	29		
20050321	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	41	25537200	AMERICAN ELECTRIC POWER CO INC	104950	0074A	-2000	104950	30		
20050322	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	42	25537200	AMERICAN ELECTRIC POWER CO INC	104950	0074A	0	104950	31		
20050323	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	43	25537200	AMERICAN ELECTRIC POWER CO INC	105250	0074A	300	105250	32		
20050324	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	44	25537200	AMERICAN ELECTRIC POWER CO INC	105250	0074A	0	105250	33		
20050328	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	45	25537200	AMERICAN ELECTRIC POWER CO INC	92450	0074A	-12800	92450	34		
20050329	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	46	25537200	AMERICAN ELECTRIC POWER CO INC	91450	0074A	-1000	91450	35		
20050330	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	47	25537200	AMERICAN ELECTRIC POWER CO INC	91450	0074A	0	91450	36		
20050331	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	48	25537200	AMERICAN ELECTRIC POWER CO INC	91450	0074A	0	91450	37		
20050401	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	49	25537200	AMERICAN ELECTRIC POWER CO INC	90750	0074A	-700	90750	38		
20050404	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	50	25537200	AMERICAN ELECTRIC POWER CO INC	90750	0074A	0	90750	39		
20050405	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	51	25537200	AMERICAN ELECTRIC POWER CO INC	90750	0074A	0	90750	40		
20050118	ALD	Allied Capital Corporation	NYSE	Y	7	01903Q108	ALLIED CAPITAL CORP	11619	0074A	11619	11619	1		
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP	47079	0074A	35460	47079	2		
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP	46931	0074A	-148	46931	3		
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	56506	0074A	9575	56506	4		
20050124	ALD	Allied Capital Corporation	NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP	61780	0074A	5274	61780	5		
20050125	ALD	Allied Capital Corporation	NYSE	Y	12	01903Q108	ALLIED CAPITAL CORP	93819	0074A	32039	93819	6		
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP	14622	0074A	14622	14622	1		
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	23507	0074A	8885	23507	2		
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	30002	0074A	6495	30002	3		
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	24041	0074A	-5961	24041	4		
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	13044	0074A	-10997	13044	5		
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	10154	0074A	10154	10154	1		
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	83279	0074A	73125	83279	2		
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	46869	0074A	-36410	46869	3		
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	50827	0074A	3958	50827	4		
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	73057	0074A	22230	73057	5		
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	92757	0074A	19700	92757	6		
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	232547	0074A	139790	232547	7		
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	279860	0074A	47313	279860	8		
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	277828	0074A	-2032	277828	9		
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	77192	0074A	-200636	77192	10		
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	41507	0074A	-35685	41507	11		
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	72327	0074A	30820	72327	12		
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	111327	0074A	39000	111327	13		
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	113983	0074A	2656	113983	14		
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	113707	0074A	-276	113707	15		
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	87536	0074A	-26171	87536	16		
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	58436	0074A	-29100	58436	17		
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	74978	0074A	16542	74978	18		
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	70044	0074A	-4934	70044	19		
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	64827	0074A	-5217	64827	20		
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	80354	0074A	15527	80354	21		
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	94399	0074A	14045	94399	22		
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	90006	0074A	-4393	90006	23		
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	23288	0074A	-66718	23288	24		
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	5994	0074A	-17294	5994	25		
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	8937	0074A	2943	8937	26		
20050120	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	5	55630107	BP PRUDHOE BAY ROYALTY TR	31226	0074A	31226	31226	1		
20050121	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	6	55630107	BP PRUDHOE BAY ROYALTY TR	30544	0074A	-682	30544	2		
20050124	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	7	55630107	BP PRUDHOE BAY ROYALTY TR	28936	0074A	-1608	28936	3		
20050125	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	8	55630107	BP PRUDHOE BAY ROYALTY TR	28098	0074A	-838	28098	4		
20050126	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	9	55630107	BP PRUDHOE BAY ROYALTY TR	30298	0074A	2200	30298	5		
20050127	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	30598	0074A	300	30598	6		
20050128	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	31286	0074A	688	31286	7		
20050131	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	31198	0074A	-88	31198	8		
20050201	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	13	55630107	BP PRUDHOE BAY ROYALTY TR	31298	0074A	100	31298	9		
20050202	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	14	55630107	BP PRUDHOE BAY ROYALTY TR	22448	0074A	-8850	22448	10		
20050203	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	15	55630107	BP PRUDHOE BAY ROYALTY TR	18786	0074A	-3662	18786	11		
20050204	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	16	55630107	BP PRUDHOE BAY ROYALTY TR	19336	0074A	550	19336	12		
20050207	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	17	55630107	BP PRUDHOE BAY ROYALTY TR	17586	0074A	-1750	17586	13		
20050208	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	18	55630107	BP PRUDHOE BAY ROYALTY TR	18274	0074A	688	18274	14		
20050209	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	19	55630107	BP PRUDHOE BAY ROYALTY TR	18174	0074A	-100	18174	15		
20050210	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	20	55630107	BP PRUDHOE BAY ROYALTY TR	28218	0074A	10044	28218	16		
20050211	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	21	55630107	BP PRUDHOE BAY ROYALTY TR	16359	0074A	-11859	16359	17		
20050214	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	22	55630107	BP PRUDHOE BAY ROYALTY TR	17671	0074A	1312	17671	18		
20050215	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	23	55630107	BP PRUDHOE BAY ROYALTY TR	17629	0074A	-42	17629	19		
20050216	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	24	55630107	BP PRUDHOE BAY ROYALTY TR	17438	0074A	-191	17438	20		
20050217	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	25	55630107	BP PRUDHOE BAY ROYALTY TR	17788	0074A	350	17788	21		
20050218	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	26	55630107	BP PRUDHOE BAY ROYALTY TR	17867	0074A	79	17867	22		
20050222	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	27	55630107	BP PRUDHOE BAY ROYALTY TR	16251	0074A	-1616	16251	23		
20050223	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	28	55630107	BP PRUDHOE BAY ROYALTY TR	16389	0074A	138	16389	24		
20050224	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	29	55630107	BP PRUDHOE BAY ROYALTY TR	10573	0074A	-5816	10573	25		
20050401	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	11850	0074A	11850	11850	1		
20050404	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	16650	0074A	4800	16650	2		
20050405	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	16450	0074A	-200	16450	3		
20050304	IXG	iShares S&P Global Financial Sector	Amex	Y	5	464287333	ISHARES S&P GLOBAL FIN'L SECTO	500	0100A	500	500	1		
20050307	IXG	iShares S&P Global Financial Sector	Amex	Y	6	464287333	ISHARES S&P GLOBAL FIN'L SECTO	500	0100A	0	500	2		
20050308	IXG	iShares S&P Global Financial Sector	Amex	Y	7	464287333	ISHARES S&P GLOBAL FIN'L SECTO	500	0100A	0	500	3		
20050309	IXG	iShares S&P Global Financial Sector	Amex	Y	8	464287333	ISHARES S&P GLOBAL FIN'L SECTO	500	0100A	0	500	4		
20050310	IXG	iShares S&P Global Financial Sector	Amex	Y	9	464287333	ISHARES S&P GLOBAL FIN'L SECTO	500	0100A	0	500	5		
20050311	IXG	iShares S&P Global Financial Sector	Amex	Y	10	464287333	ISHARES S&P GLOBAL FIN'L SECTO	350	0100A	-150	350	6		
20050314	IXG	iShares S&P Global Financial Sector	Amex	Y	11	464287333	ISHARES S&P GLOBAL FIN'L SECTO	350	0100A	0	350	7		
20050315	IXG	iShares S&P Global Financial Sector	Amex	Y	12	464287333	ISHARES S&P GLOBAL FIN'L SECTO	350	0100A	0	350	8		
20050316	IXG	iShares S&P Global Financial Sector	Amex	Y	13	464287333	ISHARES S&P GLOBAL FIN'L SECTO	350	0100A	0	350	9		
20050317	IXG	iShares S&P Global Financial Sector	Amex	Y	14	464287333	ISHARES S&P GLOBAL FIN'L SECTO	350	0100A	0	350	10		
20050318	IXG	iShares S&P Global Financial Sector	Amex	Y	15	464287333	ISHARES S&P GLOBAL FIN'L SECTO	350	0100A	0	350	11		
20050321	IXG	iShares S&P Global Financial Sector	Amex	Y	16	464287333	ISHARES S&P GLOBAL FIN'L SECTO	350	0100A	0	350	12		
20050322	IXG	iShares S&P Global Financial Sector	Amex	Y	17	464287333	ISHARES S&P GLOBAL FIN'L SECTO	550	0100A	200	550	13		
20050323	IXG	iShares S&P Global Financial Sector	Amex	Y	18	464287333	ISHARES S&P GLOBAL FIN'L SECTO	550	0100A	0	550	14		
20050324	IXG	iShares S&P Global Financial Sector	Amex	Y	19	464287333	ISHARES S&P GLOBAL FIN'L SECTO	550	0100A	0	550	15		
20050328	IXG	iShares S&P Global Financial Sector	Amex	Y	20	464287333	ISHARES S&P GLOBAL FIN'L SECTO	550	0100A	0	550	16		
20050329	IXG	iShares S&P Global Financial Sector	Amex	Y	21	464287333	ISHARES S&P GLOBAL FIN'L SECTO	550	0100A	0	550	17		
20050330	IXG	iShares S&P Global Financial Sector	Amex	Y	22	464287333	ISHARES S&P GLOBAL FIN'L SECTO	550	0100A	0	550	18		
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	65650	0100A	65650	0	0		
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	65250	0100A	-400	0	0		
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	65250	0100A	0	0	0		
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	1000	0100A	-64250	0	0		
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	1000	0100A	0	0	0		
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	14091	0100A	14091	14091	1		
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	12541	0100A	-1550	12541	2		
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	10341	0100A	-2200	10341	3		
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	9791	0100A	-550	9791	4		
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	9791	0100A	0	9791	5		
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	7791	0100A	-2000	7791	6		
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	7791	0100A	0	7791	7		
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	7791	0100A	0	7791	8		

20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	5800	0100A	-1991	5800	9		
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	5600	0100A	-200	5600	10		
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	5600	0100A	0	5600	11		
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	5600	0100A	0	5600	12		
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	5350	0100A	-250	5350	13		
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	3780	0100A	-1570	3780	14		
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	780	0100A	-3000	780	15		
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	80	0100A	-700	80	16		
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	319	0100A	319	319	1		
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	5955	0100A	5955	5955	1		
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	5920	0100A	-35	5920	2		
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	5820	0100A	-100	5820	3		
20050329	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	55	573083102	MARTHA STEWART LIV OMNIMED INC	5820	0100A	0	5820	4		
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	5820	0100A	0	5820	5		
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	5420	0100A	-400	5420	6		
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	5320	0100A	-100	5320	7		
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	5320	0100A	0	5320	8		
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	5320	0100A	0	5320	9		
20050107	TZOO	TRAVELZOO INC	Q	Y	1	89421Q106	TRAVELZOO INC	91994	0103A	91994	0	0		
20050110	TZOO	TRAVELZOO INC	Q	Y	2	89421Q106	TRAVELZOO INC	96946	0103A	4952	0	0		
20050110	TZOO	TRAVELZOO INC	Q	Y	2	89421Q106	TRAVELZOO INC	6	0103A	6	0	0		
20050111	TZOO	TRAVELZOO INC	Q	Y	3	89421Q106	TRAVELZOO INC	100146	0103A	100140	0	0		
20050111	TZOO	TRAVELZOO INC	Q	Y	3	89421Q106	TRAVELZOO INC	6	0103A	6	0	0		
20050112	TZOO	TRAVELZOO INC	Q	Y	4	89421Q106	TRAVELZOO INC	88850	0103A	88844	88844	1		
20050113	TZOO	TRAVELZOO INC	Q	Y	5	89421Q106	TRAVELZOO INC	102950	0103A	14100	102944	2		
20050114	TZOO	TRAVELZOO INC	Q	Y	6	89421Q106	TRAVELZOO INC	79304	0103A	-23646	79298	3		
20050114	TZOO	TRAVELZOO INC	Q	Y	6	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050118	TZOO	TRAVELZOO INC	Q	Y	7	89421Q106	TRAVELZOO INC	89339	0103A	89333	89339	2		
20050118	TZOO	TRAVELZOO INC	Q	Y	7	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050119	TZOO	TRAVELZOO INC	Q	Y	8	89421Q106	TRAVELZOO INC	77363	0103A	77357	77363	2		
20050119	TZOO	TRAVELZOO INC	Q	Y	8	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050120	TZOO	TRAVELZOO INC	Q	Y	9	89421Q106	TRAVELZOO INC	77463	0103A	77457	77463	2		
20050120	TZOO	TRAVELZOO INC	Q	Y	9	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050121	TZOO	TRAVELZOO INC	Q	Y	10	89421Q106	TRAVELZOO INC	6	0103A	0	6	2		
20050121	TZOO	TRAVELZOO INC	Q	Y	10	89421Q106	TRAVELZOO INC	74133	0103A	74133	74133	1		
20050124	TZOO	TRAVELZOO INC	Q	Y	11	89421Q106	TRAVELZOO INC	71963	0103A	-2170	71963	2		
20050124	TZOO	TRAVELZOO INC	Q	Y	11	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050125	TZOO	TRAVELZOO INC	Q	Y	12	89421Q106	TRAVELZOO INC	64568	0103A	64562	64568	2		
20050125	TZOO	TRAVELZOO INC	Q	Y	12	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050126	TZOO	TRAVELZOO INC	Q	Y	13	89421Q106	TRAVELZOO INC	61054	0103A	61048	61054	2		
20050127	TZOO	TRAVELZOO INC	Q	Y	14	89421Q106	TRAVELZOO INC	2103	0103A	-58951	2103	3		
20050128	TZOO	TRAVELZOO INC	Q	Y	15	89421Q106	TRAVELZOO INC	23053	0103A	20950	23053	4		
20050131	TZOO	TRAVELZOO INC	Q	Y	16	89421Q106	TRAVELZOO INC	25673	0103A	2620	25673	5		
20050201	TZOO	TRAVELZOO INC	Q	Y	17	89421Q106	TRAVELZOO INC	117880	0103A	92207	117880	6		
20050202	TZOO	TRAVELZOO INC	Q	Y	18	89421Q106	TRAVELZOO INC	178173	0103A	60293	178173	7		
20050203	TZOO	TRAVELZOO INC	Q	Y	19	89421Q106	TRAVELZOO INC	115672	0103A	-62501	115672	8		
20050204	TZOO	TRAVELZOO INC	Q	Y	20	89421Q106	TRAVELZOO INC	118380	0103A	2708	118380	9		
20050207	TZOO	TRAVELZOO INC	Q	Y	21	89421Q106	TRAVELZOO INC	22748	0103A	-95632	22748	10		
20050208	TZOO	TRAVELZOO INC	Q	Y	22	89421Q106	TRAVELZOO INC	56265	0103A	33517	56265	11		
20050209	TZOO	TRAVELZOO INC	Q	Y	23	89421Q106	TRAVELZOO INC	53380	0103A	-2885	53380	12		
20050210	TZOO	TRAVELZOO INC	Q	Y	24	89421Q106	TRAVELZOO INC	55110	0103A	1730	55110	13		
20050211	TZOO	TRAVELZOO INC	Q	Y	25	89421Q106	TRAVELZOO INC	9147	0103A	-45963	9147	14		
20050214	TZOO	TRAVELZOO INC	Q	Y	26	89421Q106	TRAVELZOO INC	5890	0103A	-3257	5890	15		
20050215	TZOO	TRAVELZOO INC	Q	Y	27	89421Q106	TRAVELZOO INC	15890	0103A	10000	15890	16		
20050216	TZOO	TRAVELZOO INC	Q	Y	28	89421Q106	TRAVELZOO INC	6147	0103A	-9743	6147	17		
20050308	ISON	ISONICS CORP	S	Y	41	464895101	ISONICS CORP	26500	0126A	26500	26500	1		
20050309	ISON	ISONICS CORP	S	Y	42	464895101	ISONICS CORP	26500	0126A	0	26500	2		
20050310	ISON	ISONICS CORP	S	Y	43	464895101	ISONICS CORP	26500	0126A	0	26500	3		
20050311	ISON	ISONICS CORP	S	Y	44	464895101	ISONICS CORP	26500	0126A	0	26500	4		
20050314	ISON	ISONICS CORP	S	Y	45	464895101	ISONICS CORP	26500	0126A	0	26500	5		
20050315	ISON	ISONICS CORP	S	Y	46	464895101	ISONICS CORP	26500	0126A	0	26500	6		
20050316	ISON	ISONICS CORP	S	Y	47	464895101	ISONICS CORP	26500	0126A	0	26500	7		
20050317	ISON	ISONICS CORP	S	Y	48	464895101	ISONICS CORP	26500	0126A	0	26500	8		
20050318	ISON	ISONICS CORP	S	Y	49	464895101	ISONICS CORP	26500	0126A	0	26500	9		
20050321	ISON	ISONICS CORP	S	Y	50	464895101	ISONICS CORP	26500	0126A	0	26500	10		
20050322	ISON	ISONICS CORP	S	Y	51	464895101	ISONICS CORP	26500	0126A	0	26500	11		
20050323	ISON	ISONICS CORP	S	Y	52	464895101	ISONICS CORP	26500	0126A	0	26500	12		
20050324	ISON	ISONICS CORP	S	Y	53	464895101	ISONICS CORP	26500	0126A	0	26500	13		
20050328	ISON	ISONICS CORP	S	Y	54	464895101	ISONICS CORP	26500	0126A	0	26500	14		
20050329	ISON	ISONICS CORP	S	Y	55	464895101	ISONICS CORP	26500	0126A	0	26500	15		
20050330	ISON	ISONICS CORP	S	Y	56	464895101	ISONICS CORP	26500	0126A	0	26500	16		
20050331	ISON	ISONICS CORP	S	Y	57	464895101	ISONICS CORP	26500	0126A	0	26500	17		
20050401	ISON	ISONICS CORP	S	Y	58	464895101	ISONICS CORP	26500	0126A	0	26500	18		
20050404	ISON	ISONICS CORP	S	Y	59	464895101	ISONICS CORP	26500	0126A	0	26500	19		
20050405	ISON	ISONICS CORP	S	Y	60	464895101	ISONICS CORP	26500	0126A	0	26500	20		
20050215	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	9	52729N100	LEVEL 3 COMMUNICATIONS INC	177683	0126A	177683	177683	1		
20050216	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	10	52729N100	LEVEL 3 COMMUNICATIONS INC	173603	0126A	-4080	173603	2		
20050217	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	11	52729N100	LEVEL 3 COMMUNICATIONS INC	173195	0126A	-408	173195	3		
20050218	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	12	52729N100	LEVEL 3 COMMUNICATIONS INC	112323	0126A	-60872	112323	4		
20050222	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	13	52729N100	LEVEL 3 COMMUNICATIONS INC	110900	0126A	-1423	110900	5		
20050223	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	14	52729N100	LEVEL 3 COMMUNICATIONS INC	112528	0126A	1628	112528	6		
20050224	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	15	52729N100	LEVEL 3 COMMUNICATIONS INC	112528	0126A	0	112528	7		
20050225	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	16	52729N100	LEVEL 3 COMMUNICATIONS INC	114563	0126A	2035	114563	8		
20050228	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	17	52729N100	LEVEL 3 COMMUNICATIONS INC	117005	0126A	2442	117005	9		
20050301	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	18	52729N100	LEVEL 3 COMMUNICATIONS INC	116191	0126A	-814	116191	10		
20050302	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	19	52729N100	LEVEL 3 COMMUNICATIONS INC	116598	0126A	407	116598	11		
20050303	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	20	52729N100	LEVEL 3 COMMUNICATIONS INC	115784	0126A	-814	115784	12		
20050304	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	21	52729N100	LEVEL 3 COMMUNICATIONS INC	107377	0126A	-8407	107377	13		
20050307	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	22	52729N100	LEVEL 3 COMMUNICATIONS INC	104935	0126A	-2442	104935	14		
20050308	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	23	52729N100	LEVEL 3 COMMUNICATIONS INC	106563	0126A	1628	106563	15		
20050204	NFI	NovaStar Financial, Inc.	NYSE	Y	20	669947400	NOVASTAR FINANCIAL INC	19623	0126A	19623	19623	1		
20050207	NFI	NovaStar Financial, Inc.	NYSE	Y	21	669947400	NOVASTAR FINANCIAL INC	19810	0126A	187	19810	2		
20050208	NFI	NovaStar Financial, Inc.	NYSE	Y	22	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	3		
20050209	NFI	NovaStar Financial, Inc.	NYSE	Y	23	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	4		
20050210	NFI	NovaStar Financial, Inc.	NYSE	Y	24	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	5		
20050211	NFI	NovaStar Financial, Inc.	NYSE	Y	25	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	6		
20050214	NFI	NovaStar Financial, Inc.	NYSE	Y	26	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	7		
20050215	NFI	NovaStar Financial, Inc.	NYSE	Y	27	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	8		
20050216	NFI	NovaStar Financial, Inc.	NYSE	Y	28	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	9		
20050217	NFI	NovaStar Financial, Inc.	NYSE	Y	29	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	10		
20050218	NFI	NovaStar Financial, Inc.	NYSE	Y	30	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	11		
20050222	NFI	NovaStar Financial, Inc.	NYSE	Y	31	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	12		
20050223	NFI	NovaStar Financial, Inc.	NYSE	Y	32	669947400	NOVASTAR FINANCIAL INC	19770	0126A	-40	19770	13		
20050224	NFI	NovaStar Financial, Inc.	NYSE	Y	33	669947400	NOVASTAR FINANCIAL INC	19770	0126A	0	19770	14		
20050225	NFI	NovaStar Financial, Inc.	NYSE	Y	34	669947400	NOVASTAR FINANCIAL INC	19770	0126A	0	19770	15		
20050228	NFI	NovaStar Financial, Inc.	NYSE	Y	35	669947400	NOVASTAR FINANCIAL INC	19770	0126A	0	19770	16		
20050301	NFI	NovaStar Financial, Inc.	NYSE	Y	36	669947400	NOVASTAR FINANCIAL INC	19845	0126A	75	19845	17		
20050302	NFI	NovaStar Financial, Inc.	NYSE	Y	37	669947400	NOVASTAR FINANCIAL INC	19845	0126A	0	19845	18		
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	19845	0126A	0	19845	19		
20050304	NFI	NovaStar Financial, Inc.	NYSE	Y	39	669947400	NOVASTAR FINANCIAL INC	19724	0126A	-121	19724	20		
20050307	NFI	NovaStar Financial, Inc.	NYSE	Y	40	669947400	NOVASTAR FINANCIAL INC	19724	0126A	0	19724	21		
20050308	NFI	NovaStar Financial, Inc.	NYSE	Y	41	669947400	NOVASTAR FINANCIAL INC	19724	0126A	0	19724	22		
20050309	NFI	NovaStar Financial, Inc.	NYSE	Y	42	669947400	NOVASTAR FINANCIAL INC	19732	0126A	8	19732	23		
20050310	NFI	NovaStar Financial, Inc.	NYSE	Y	43	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	24		
20050311	NFI	NovaStar Financial, Inc.	NYSE	Y	44	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	25		
20050314	NFI	NovaStar Financial, Inc.	NYSE	Y	45	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	26		
20050315	NFI	NovaStar Financial, Inc.	NYSE	Y	46	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	27		
20050316	NFI	NovaStar Financial, Inc.	NYSE	Y	47	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	28		
20050317	NFI	NovaStar Financial, Inc.	NYSE	Y	48	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	29		
20050318	NFI	NovaStar Financial, Inc.	NYSE	Y	49	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	30		
20050321	NFI	NovaStar Financial, Inc.	NYSE	Y	50	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	31		
20050322	NFI	NovaStar Financial, Inc.	NYSE	Y	51	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	32		
20050323	NFI	NovaStar Financial, Inc.	NYSE	Y	52	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	33		
20050324	NFI	NovaStar Financial, Inc.	NYSE	Y	53	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	34		
20050328	NFI	NovaStar Financial, Inc.	NYSE	Y	54	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	35		
20050329	NFI	NovaStar Financial, Inc.	NYSE	Y	55	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	36		
20050330	NFI	NovaStar Financial, Inc.	NYSE	Y	56	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	37		
20050331	NFI	NovaStar Financial, Inc.	NYSE	Y	57	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	38		
20050401	NFI	NovaStar Financial, Inc.	NYSE	Y	58	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	39		
20050404	NFI	NovaStar Financial, Inc.	NYSE	Y	59	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	40		
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	69488	0	0		
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050114	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	6	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050118	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	7	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050119	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	8	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050120	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	9	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050121	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	10	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050124	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	11	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		

20050125	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	12	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	13	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	14	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	15	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	16	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	17	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050202	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	18	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	19	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	20	35710409	ANNALY MORTGAGE MANAGEMENT	157628	0126A	88140	88140	1		
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	21	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	944	89084	2		
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	22	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	3		
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	23	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	4		
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	24	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	5		
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	25	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	6		
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	26	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	7		
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	8		
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	9		
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	10		
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	11		
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	12		
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	158699	0126A	127	89211	13		
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	158699	0126A	0	89211	14		
20050225	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	34	35710409	ANNALY MORTGAGE MANAGEMENT	158699	0126A	0	89211	15		
20050228	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	35	35710409	ANNALY MORTGAGE MANAGEMENT	158699	0126A	0	89211	16		
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	36	35710409	ANNALY MORTGAGE MANAGEMENT	158579	0126A	-120	89091	17		
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	37	35710409	ANNALY MORTGAGE MANAGEMENT	158579	0126A	0	89091	18		
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	38	35710409	ANNALY MORTGAGE MANAGEMENT	158579	0126A	0	89091	19		
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	39	35710409	ANNALY MORTGAGE MANAGEMENT	158156	0126A	-423	88668	20		
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	158156	0126A	0	88668	21		
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	158156	0126A	0	88668	22		
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	34	88702	23		
20050310	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	43	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	24		
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	25		
20050314	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	45	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	26		
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	27		
20050316	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	47	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	28		
20050317	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	48	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	29		
20050318	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	49	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	30		
20050321	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	50	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	31		
20050322	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	51	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	32		
20050323	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	52	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	33		
20050324	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	53	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	34		
20050328	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	54	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	35		
20050329	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	55	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	36		
20050330	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	56	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	37		
20050331	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	57	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	38		
20050401	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	58	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	39		
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	40		
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	265739	0126A	107549	196251	41		
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	14600	0133A	14600	14600	1		
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	14900	0133A	14900	14900	1		
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	14900	0133A	0	14900	2		
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	6600	21500	3		
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	4		
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	5		
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	6		
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	7		
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	8		
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	9		
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	10		
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	25133	0133A	3633	25133	11		
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	32333	0133A	7200	32333	12		
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	30544	0133A	-1789	30544	13		
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	32244	0133A	1700	32244	14		
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	40444	0133A	8200	40444	15		
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	51444	0133A	11000	51444	16		
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	50934	0133A	-510	50934	17		
20050121	IFLB	INFINIUM LABS INC	U	Y	1	45665U104	INFINIUM LABS INC	529710	0141A	529710	0	0		
20050124	IFLB	INFINIUM LABS INC	U	Y	2	45665U104	INFINIUM LABS INC	526660	0141A	-3050	0	0		
20050125	IFLB	INFINIUM LABS INC	U	Y	3	45665U104	INFINIUM LABS INC	561660	0141A	35000	0	0		
20050126	IFLB	INFINIUM LABS INC	U	Y	4	45665U104	INFINIUM LABS INC	623160	0141A	61500	61500	1		
20050127	IFLB	INFINIUM LABS INC	U	Y	5	45665U104	INFINIUM LABS INC	585260	0141A	-37900	23600	2		
20050128	IFLB	INFINIUM LABS INC	U	Y	6	45665U104	INFINIUM LABS INC	605410	0141A	20150	43750	3		
20050131	IFLB	INFINIUM LABS INC	U	Y	7	45665U104	INFINIUM LABS INC	589910	0141A	-15500	28250	4		
20050201	IFLB	INFINIUM LABS INC	U	Y	8	45665U104	INFINIUM LABS INC	563130	0141A	-26780	1470	5		
20050202	IFLB	INFINIUM LABS INC	U	Y	9	45665U104	INFINIUM LABS INC	445630	0141A	-117500	0	0		
20050203	IFLB	INFINIUM LABS INC	U	Y	10	45665U104	INFINIUM LABS INC	446130	0141A	500	500	1		
20050204	IFLB	INFINIUM LABS INC	U	Y	11	45665U104	INFINIUM LABS INC	434030	0141A	-12100	0	0		
20050207	IFLB	INFINIUM LABS INC	U	Y	12	45665U104	INFINIUM LABS INC	411856	0141A	-22174	0	0		
20050208	IFLB	INFINIUM LABS INC	U	Y	13	45665U104	INFINIUM LABS INC	389081	0141A	-22775	0	0		
20050209	IFLB	INFINIUM LABS INC	U	Y	14	45665U104	INFINIUM LABS INC	375481	0141A	-13600	0	0		
20050210	IFLB	INFINIUM LABS INC	U	Y	15	45665U104	INFINIUM LABS INC	375481	0141A	0	0	0		
20050211	IFLB	INFINIUM LABS INC	U	Y	16	45665U104	INFINIUM LABS INC	389821	0141A	14340	14340	1		
20050214	IFLB	INFINIUM LABS INC	U	Y	17	45665U104	INFINIUM LABS INC	350596	0141A	-39225	0	0		
20050215	IFLB	INFINIUM LABS INC	U	Y	18	45665U104	INFINIUM LABS INC	346596	0141A	-4000	0	0		
20050216	IFLB	INFINIUM LABS INC	U	Y	19	45665U104	INFINIUM LABS INC	296596	0141A	-50000	0	0		
20050217	IFLB	INFINIUM LABS INC	U	Y	20	45665U104	INFINIUM LABS INC	296596	0141A	0	0	0		
20050218	IFLB	INFINIUM LABS INC	U	Y	21	45665U104	INFINIUM LABS INC	61096	0141A	-235500	0	0		
20050222	IFLB	INFINIUM LABS INC	U	Y	22	45665U104	INFINIUM LABS INC	56096	0141A	-5000	0	0		
20050223	IFLB	INFINIUM LABS INC	U	Y	23	45665U104	INFINIUM LABS INC	51096	0141A	-5000	0	0		
20050224	IFLB	INFINIUM LABS INC	U	Y	24	45665U104	INFINIUM LABS INC	51096	0141A	0	0	0		
20050225	IFLB	INFINIUM LABS INC	U	Y	25	45665U104	INFINIUM LABS INC	59346	0141A	8250	8250	1		
20050228	IFLB	INFINIUM LABS INC	U	Y	26	45665U104	INFINIUM LABS INC	57826	0141A	-1520	6730	2		
20050301	IFLB	INFINIUM LABS INC	U	Y	27	45665U104	INFINIUM LABS INC	35451	0141A	-22375	0	0		
20050302	IFLB	INFINIUM LABS INC	U	Y	28	45665U104	INFINIUM LABS INC	35451	0141A	0	0	0		
20050303	IFLB	INFINIUM LABS INC	U	Y	29	45665U104	INFINIUM LABS INC	76201	0141A	40750	40750	1		
20050304	IFLB	INFINIUM LABS INC	U	Y	30	45665U104	INFINIUM LABS INC	127401	0141A	51200	91950	2		
20050307	IFLB	INFINIUM LABS INC	U	Y	31	45665U104	INFINIUM LABS INC	35401	0141A	-92000	0	0		
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	35401	0141A	0	0	0		
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	78701	0141A	43300	43300	1		
20050310	IFLB	INFINIUM LABS INC	U	Y	34	45665U104	INFINIUM LABS INC	35401	0141A	-43300	0	0		
20050311	IFLB	INFINIUM LABS INC	U	Y	35	45665U104	INFINIUM LABS INC	43401	0141A	8000	8000	1		
20050314	IFLB	INFINIUM LABS INC	U	Y	36	45665U104	INFINIUM LABS INC	35401	0141A	-8000	0	0		
20050315	IFLB	INFINIUM LABS INC	U	Y	37	45665U104	INFINIUM LABS INC	35401	0141A	0	0	0		
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	11870	0141A	-23531	0	0		
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	35401	0141A	35401	35401	1		
20050317	IFLB	INFINIUM LABS INC	U	Y	39	45665U104	INFINIUM LABS INC	97271	0141A	61870	97271	2		
20050318	IFLB	INFINIUM LABS INC	U	Y	40	45665U104	INFINIUM LABS INC	35371	0141A	-61900	35371	3		
20050321	IFLB	INFINIUM LABS INC	U	Y	41	45665U104	INFINIUM LABS INC	9971	0141A	-25400	9971	4		
20050322	IFLB	INFINIUM LABS INC	U	Y	42	45665U104	INFINIUM LABS INC	36971	0141A	27000	36971	5		
20050323	IFLB	INFINIUM LABS INC	U	Y	43	45665U104	INFINIUM LABS INC	124471	0141A	87500	124471	6		
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	185471	0141A	61000	185471	7		
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	276471	0141A	91000	276471	8		
20050329	IFLB	INFINIUM LABS INC	U	Y	46	45665U104	INFINIUM LABS INC	246300	0141A	-30171	246300	9		
20050330	IFLB	INFINIUM LABS INC	U	Y	47	45665U104	INFINIUM LABS INC	281800	0141A	35500	281800	10		
20050331	IFLB	INFINIUM LABS INC	U	Y	48	45665U104	INFINIUM LABS INC	260300	0141A	-21500	260300	11		
20050401	IFLB	INFINIUM LABS INC	U	Y	49	45665U104	INFINIUM LABS INC	261660	0141A	1360	261660	12		
20050404	IFLB	INFINIUM LABS INC	U	Y	50	45665U104	INFINIUM LABS INC	251800	0141A	-9860	251800	13		
20050405	IFLB	INFINIUM LABS INC	U	Y	51	45665U104	INFINIUM LABS INC	194300	0141A	-57500	194300	14		
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	14670	0141A	14670	14670	1		
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	14670	0141A	0	14670	2		
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	14670	0141A	0	14670	3		
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	14670	0141A	0	14670	4		
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	22670	0141A	8000	22670	5		
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	32670	0141A	10000	32670	6		
20050207	ONSM	ONSTREAM MEDIA CORP	S	Y	18	682875109	ONSTREAM MEDIA CORP	37698	0141A	5028	37698	7		
20050208	ONSM	ONSTREAM MEDIA CORP	S	Y	19	682875109	ONSTREAM MEDIA CORP	48698	0141A	11000	48698	8		
20050209	ONSM	ONSTREAM MEDIA CORP	S	Y	20	682875109	ONSTREAM MEDIA CORP	44412	0141A	-4286	44412	9		
20050210	ONSM	ONSTREAM MEDIA CORP	S	Y	21	682875109	ONSTREAM MEDIA CORP	18011	0141A	-26401	18011	10		
20050211	ONSM	ONSTREAM MEDIA CORP	S	Y	22	682875109	ONSTREAM MEDIA CORP	18011	0141A	0	18011	11		
20050214	ONSM	ONSTREAM MEDIA CORP	S	Y	23	682875109	ONSTREAM MEDIA CORP	17961	0141A	-50	17961	12		
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	17961	0141A	0	17961	13		
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	19561	0141A	1600	19561	14		
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	17253	0141A	-2308	17253	15		
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	9561	0141A	-7692	9561	16		
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	9561	0141A	0	9561	17		
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	3000	0141A	3000	3000	1		
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	3000	0141A	0	3000	2		
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	3000	0141A	0	3000	3		
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	3833	0141A	833	3833	4		
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	3833	0141A	0	3833	5		

20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	3833	0141A	0	3833	6
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	3833	0141A	0	3833	7
20050307	ONSM	ONSTREAM MEDIA CORP	S	Y	37	682875109	ONSTREAM MEDIA CORP	3853	0141A	20	3853	8
20050308	ONSM	ONSTREAM MEDIA CORP	S	Y	38	682875109	ONSTREAM MEDIA CORP	5020	0141A	1167	5020	9
20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	5020	0141A	0	5020	10
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	5020	0141A	0	5020	11
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	5020	0141A	0	5020	12
20050314	ONSM	ONSTREAM MEDIA CORP	S	Y	42	682875109	ONSTREAM MEDIA CORP	3025	0141A	-1995	3025	13
20050323	ONSM	ONSTREAM MEDIA CORP	S	Y	49	682875109	ONSTREAM MEDIA CORP	334	0141A	334	334	1
20050324	ONSM	ONSTREAM MEDIA CORP	S	Y	50	682875109	ONSTREAM MEDIA CORP	934	0141A	600	934	2
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	2834	0141A	1900	2834	3
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	2841	0141A	7	2841	4
20050330	ONSM	ONSTREAM MEDIA CORP	S	Y	53	682875109	ONSTREAM MEDIA CORP	2841	0141A	0	2841	5
20050331	ONSM	ONSTREAM MEDIA CORP	S	Y	54	682875109	ONSTREAM MEDIA CORP	2847	0141A	6	2847	6
20050401	ONSM	ONSTREAM MEDIA CORP	S	Y	55	682875109	ONSTREAM MEDIA CORP	2847	0141A	0	2847	7
20050404	ONSM	ONSTREAM MEDIA CORP	S	Y	56	682875109	ONSTREAM MEDIA CORP	4347	0141A	1500	4347	8
20050405	ONSM	ONSTREAM MEDIA CORP	S	Y	57	682875109	ONSTREAM MEDIA CORP	7847	0141A	3500	7847	9
20050223	TLHO	TRESTLE HLDGS INC	U	Y	5	89530U105	TRESTLE HLDGS INC	15000	0141A	15000	15000	1
20050224	TLHO	TRESTLE HLDGS INC	U	Y	6	89530U105	TRESTLE HLDGS INC	18500	0141A	3500	18500	2
20050225	TLHO	TRESTLE HLDGS INC	U	Y	7	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	3
20050228	TLHO	TRESTLE HLDGS INC	U	Y	8	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	4
20050301	TLHO	TRESTLE HLDGS INC	U	Y	9	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	5
20050302	TLHO	TRESTLE HLDGS INC	U	Y	10	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	6
20050303	TLHO	TRESTLE HLDGS INC	U	Y	11	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	7
20050304	TLHO	TRESTLE HLDGS INC	U	Y	12	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	8
20050307	TLHO	TRESTLE HLDGS INC	U	Y	13	89530U105	TRESTLE HLDGS INC	23500	0141A	5000	23500	9
20050308	TLHO	TRESTLE HLDGS INC	U	Y	14	89530U105	TRESTLE HLDGS INC	27000	0141A	3500	27000	10
20050309	TLHO	TRESTLE HLDGS INC	U	Y	15	89530U105	TRESTLE HLDGS INC	10000	0141A	-17000	10000	11
20050310	TLHO	TRESTLE HLDGS INC	U	Y	16	89530U105	TRESTLE HLDGS INC	11700	0141A	1700	11700	12
20050311	TLHO	TRESTLE HLDGS INC	U	Y	17	89530U105	TRESTLE HLDGS INC	200	0141A	-11500	200	13
20050314	TLHO	TRESTLE HLDGS INC	U	Y	18	89530U105	TRESTLE HLDGS INC	200	0141A	0	200	14
20050316	TLHO	TRESTLE HLDGS INC	U	Y	20	89530U105	TRESTLE HLDGS INC	10800	0141A	10800	10800	1
20050317	TLHO	TRESTLE HLDGS INC	U	Y	21	89530U105	TRESTLE HLDGS INC	10780	0141A	-20	10780	2
20050318	TLHO	TRESTLE HLDGS INC	U	Y	22	89530U105	TRESTLE HLDGS INC	6000	0141A	-4780	6000	3
20050321	TLHO	TRESTLE HLDGS INC	U	Y	23	89530U105	TRESTLE HLDGS INC	6000	0141A	0	6000	4
20050322	TLHO	TRESTLE HLDGS INC	U	Y	24	89530U105	TRESTLE HLDGS INC	6000	0141A	0	6000	5
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	333290	0161A	333290	0	0
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	472644	0161A	139354	0	0
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	526638	0161A	53994	0	0
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	490318	0161A	-36320	0	0
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	497869	0161A	7551	7551	1
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	477393	0161A	-20476	0	0
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	467203	0161A	-10190	0	0
20050119	AGEN	ANTIGENICS INC. (DEL)	Q	Y	8	37032109	ANTIGENICS INC. (DEL)	421307	0161A	-45896	0	0
20050120	AGEN	ANTIGENICS INC. (DEL)	Q	Y	9	37032109	ANTIGENICS INC. (DEL)	411257	0161A	-10050	0	0
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	451598	0161A	40341	40341	1
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	387095	0161A	-64503	0	0
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	392623	0161A	5528	5528	1
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	362477	0161A	-30146	0	0
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	350709	0161A	-11768	0	0
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	359806	0161A	9097	9097	1
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	374074	0161A	14268	23365	2
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	388101	0161A	14027	37392	3
20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	368465	0161A	-19636	17756	4
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	358241	0161A	-10224	7532	5
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	339868	0161A	-18373	0	0
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	299441	0161A	-40427	0	0
20050208	AGEN	ANTIGENICS INC. (DEL)	Q	Y	22	37032109	ANTIGENICS INC. (DEL)	277043	0161A	-22398	0	0
20050209	AGEN	ANTIGENICS INC. (DEL)	Q	Y	23	37032109	ANTIGENICS INC. (DEL)	260895	0161A	-16148	0	0
20050210	AGEN	ANTIGENICS INC. (DEL)	Q	Y	24	37032109	ANTIGENICS INC. (DEL)	294085	0161A	33190	33190	1
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	297084	0161A	2999	36189	2
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	273158	0161A	-23926	12263	3
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	281455	0161A	8297	20560	4
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	278505	0161A	-2950	17610	5
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	260646	0161A	-17859	0	0
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	240935	0161A	-19711	0	0
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	231096	0161A	-9839	0	0
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	207168	0161A	-23928	0	0
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	109267	0161A	-97901	0	0
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	110030	0161A	763	763	1
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	86759	0161A	-23271	0	0
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	106526	0161A	19767	19767	1
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	112954	0161A	6428	26195	2
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	90183	0161A	-22771	3424	3
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	61459	0161A	-28724	0	0
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	62131	0161A	672	672	1
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	73032	0161A	10901	11573	2
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	81417	0161A	8385	19958	3
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	157727	0161A	76310	96268	4
20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	188858	0161A	31131	127399	5
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	213418	0161A	24560	151959	6
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	222035	0161A	8617	160576	7
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	307368	0161A	85333	245909	8
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	322896	0161A	15528	261437	9
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	303878	0161A	-19018	242419	10
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	309881	0161A	6003	248422	11
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	286984	0161A	-22897	225525	12
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	363274	0161A	76290	301815	13
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	359364	0161A	-3910	297905	14
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	395563	0161A	36199	334104	15
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	439372	0161A	43809	377913	16
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	456384	0161A	17012	394925	17
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	520260	0161A	63876	458801	18
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	528045	0161A	7785	466586	19
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	492139	0161A	-35906	430680	20
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	408240	0161A	-83899	346781	21
20050107	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	1	32683401	ANALYTICAL SURVEYS INC-NEW	93624	0161A	93624	0	0
20050110	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	2	32683401	ANALYTICAL SURVEYS INC-NEW	70000	0161A	-23624	0	0
20050111	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	3	32683401	ANALYTICAL SURVEYS INC-NEW	61487	0161A	-8513	0	0
20050112	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	4	32683401	ANALYTICAL SURVEYS INC-NEW	60421	0161A	-1066	0	0
20050113	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	5	32683401	ANALYTICAL SURVEYS INC-NEW	75712	0161A	15291	15291	1
20050114	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	6	32683401	ANALYTICAL SURVEYS INC-NEW	68081	0161A	-7631	7660	2
20050118	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	7	32683401	ANALYTICAL SURVEYS INC-NEW	80912	0161A	12831	20491	3
20050119	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	8	32683401	ANALYTICAL SURVEYS INC-NEW	70883	0161A	-10029	10462	4
20050120	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	9	32683401	ANALYTICAL SURVEYS INC-NEW	70042	0161A	-841	9621	5
20050121	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	10	32683401	ANALYTICAL SURVEYS INC-NEW	40300	0161A	-29742	0	0
20050124	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	11	32683401	ANALYTICAL SURVEYS INC-NEW	47526	0161A	7226	7226	1
20050125	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	12	32683401	ANALYTICAL SURVEYS INC-NEW	31939	0161A	-15587	0	0
20050126	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	13	32683401	ANALYTICAL SURVEYS INC-NEW	42327	0161A	10388	10388	1
20050127	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	14	32683401	ANALYTICAL SURVEYS INC-NEW	40856	0161A	-1471	8917	2
20050128	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	15	32683401	ANALYTICAL SURVEYS INC-NEW	28173	0161A	-12683	0	0
20050131	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	16	32683401	ANALYTICAL SURVEYS INC-NEW	6844	0161A	-21329	0	0
20050201	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	17	32683401	ANALYTICAL SURVEYS INC-NEW	15586	0161A	8742	8742	1
20050202	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	18	32683401	ANALYTICAL SURVEYS INC-NEW	10278	0161A	-5308	3434	2
20050203	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	19	32683401	ANALYTICAL SURVEYS INC-NEW	27401	0161A	17123	20557	3
20050204	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	20	32683401	ANALYTICAL SURVEYS INC-NEW	19492	0161A	-7909	12648	4
20050207	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	21	32683401	ANALYTICAL SURVEYS INC-NEW	59817	0161A	40325	52973	5
20050208	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	22	32683401	ANALYTICAL SURVEYS INC-NEW	42312	0161A	-17505	35468	6
20050209	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	23	32683401	ANALYTICAL SURVEYS INC-NEW	70130	0161A	27818	63286	7
20050210	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	24	32683401	ANALYTICAL SURVEYS INC-NEW	78767	0161A	8637	71923	8
20050211	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	25	32683401	ANALYTICAL SURVEYS INC-NEW	63142	0161A	-15625	56298	9
20050214	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	26	32683401	ANALYTICAL SURVEYS INC-NEW	65068	0161A	1926	58224	10
20050215	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	27	32683401	ANALYTICAL SURVEYS INC-NEW	63706	0161A	-1362	56862	11
20050216	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	28	32683401	ANALYTICAL SURVEYS INC-NEW	57416	0161A	-6290	50572	12
20050217	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	29	32683401	ANALYTICAL SURVEYS INC-NEW	57622	0161A	206	50778	13
20050218	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	30	32683401	ANALYTICAL SURVEYS INC-NEW	40270	0161A	-17347	33431	14
20050222	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	31	32683401	ANALYTICAL SURVEYS INC-NEW	45590	0161A	5315	38746	15
20050223	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	32	32683401	ANALYTICAL SURVEYS INC-NEW	72735	0161A	27145	65891	16
20050224	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	33	32683401	ANALYTICAL SURVEYS INC-NEW	67389	0161A	-5346	60545	17
20050225	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	34	32683401	ANALYTICAL SURVEYS INC-NEW	69241	0161A	1852	62397	18
20050228	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	35	32683401	ANALYTICAL SURVEYS INC-NEW	65799	0161A	-3442	58955	19
20050301	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	36	32683401	ANALYTICAL SURVEYS INC-NEW	21383	0161A	-44416	14539	20
20050302	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	37	32683401	ANALYTICAL SURVEYS INC-NEW	24489	0161A	3106	17645	21
20050303	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	38	32683401	ANALYTICAL SURVEYS INC-NEW	22179	0161A	-2310	15335	22
20050304	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	39	32683401	ANALYTICAL SURVEYS INC-NEW	22674	0161A	495	15830	23
20050307	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	40	32683401	ANALYTICAL SURVEYS INC-NEW	24197	0161A	1523	17353	24
20050308	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	41	32683401	ANALYTICAL SURVEYS INC-NEW	18288	0161A	-5909	11444	25
20050309	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	42	32683401	ANALYTICAL SURVEYS INC-NEW	17800	0161A	-488	10956	26
20050310	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	43	32683401	ANALYTICAL SURVEYS INC-NEW	30187	0161A	12387	23343	27
20050311	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	44	32683401	ANALYTICAL SURVEYS INC-NEW	37624	0161A	7437	30780	28
20050314	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	45	32683401	ANALYTICAL SURVEYS INC-NEW	44938	0161A	7314	38094	29

20050315	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	46	32683401	ANALYTICAL SURVEYS INC-NEW	40877	0161A	-4061	34033	30
20050316	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	47	32683401	ANALYTICAL SURVEYS INC-NEW	37557	0161A	-3320	30713	31
20050317	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	48	32683401	ANALYTICAL SURVEYS INC-NEW	30593	0161A	-6964	23749	32
20050318	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	49	32683401	ANALYTICAL SURVEYS INC-NEW	37302	0161A	6709	30458	33
20050321	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	50	32683401	ANALYTICAL SURVEYS INC-NEW	33144	0161A	-4158	26300	34
20050322	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	51	32683401	ANALYTICAL SURVEYS INC-NEW	32104	0161A	-1040	25260	35
20050121	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	1	28731107	AMERICAN ORIENTAL BIOENGR INC	56942	0161A	56942	0	0
20050124	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	2	28731107	AMERICAN ORIENTAL BIOENGR INC	60792	0161A	3850	0	0
20050125	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	3	28731107	AMERICAN ORIENTAL BIOENGR INC	61542	0161A	750	0	0
20050126	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	4	28731107	AMERICAN ORIENTAL BIOENGR INC	60192	0161A	-1350	0	0
20050127	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	5	28731107	AMERICAN ORIENTAL BIOENGR INC	67105	0161A	6913	6913	1
20050128	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	6	28731107	AMERICAN ORIENTAL BIOENGR INC	69605	0161A	2500	9413	2
20050131	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	7	28731107	AMERICAN ORIENTAL BIOENGR INC	68847	0161A	-758	8655	3
20050201	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	8	28731107	AMERICAN ORIENTAL BIOENGR INC	59847	0161A	-9000	0	0
20050202	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	9	28731107	AMERICAN ORIENTAL BIOENGR INC	67247	0161A	7400	7400	1
20050203	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	10	28731107	AMERICAN ORIENTAL BIOENGR INC	70822	0161A	3575	10975	2
20050204	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	11	28731107	AMERICAN ORIENTAL BIOENGR INC	49954	0161A	-20868	0	0
20050207	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	12	28731107	AMERICAN ORIENTAL BIOENGR INC	43604	0161A	-6350	0	0
20050208	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	13	28731107	AMERICAN ORIENTAL BIOENGR INC	43936	0161A	332	332	1
20050209	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	14	28731107	AMERICAN ORIENTAL BIOENGR INC	39718	0161A	-4218	0	0
20050210	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	15	28731107	AMERICAN ORIENTAL BIOENGR INC	40301	0161A	583	583	1
20050211	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	16	28731107	AMERICAN ORIENTAL BIOENGR INC	41838	0161A	1537	2120	2
20050214	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	17	28731107	AMERICAN ORIENTAL BIOENGR INC	34238	0161A	-7600	0	0
20050215	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	18	28731107	AMERICAN ORIENTAL BIOENGR INC	30088	0161A	-4150	0	0
20050216	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	19	28731107	AMERICAN ORIENTAL BIOENGR INC	43537	0161A	13449	13449	1
20050217	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	20	28731107	AMERICAN ORIENTAL BIOENGR INC	43037	0161A	-500	12949	2
20050218	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	21	28731107	AMERICAN ORIENTAL BIOENGR INC	43637	0161A	600	13549	3
20050222	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	22	28731107	AMERICAN ORIENTAL BIOENGR INC	44712	0161A	1075	14624	4
20050223	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	23	28731107	AMERICAN ORIENTAL BIOENGR INC	49403	0161A	4691	19315	5
20050224	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	24	28731107	AMERICAN ORIENTAL BIOENGR INC	49403	0161A	0	19315	6
20050225	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	25	28731107	AMERICAN ORIENTAL BIOENGR INC	56616	0161A	7213	26528	7
20050228	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	26	28731107	AMERICAN ORIENTAL BIOENGR INC	60091	0161A	3475	30003	8
20050301	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	27	28731107	AMERICAN ORIENTAL BIOENGR INC	51891	0161A	-8200	21803	9
20050302	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	28	28731107	AMERICAN ORIENTAL BIOENGR INC	50910	0161A	-981	20822	10
20050303	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	29	28731107	AMERICAN ORIENTAL BIOENGR INC	50840	0161A	-70	20752	11
20050304	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	30	28731107	AMERICAN ORIENTAL BIOENGR INC	50340	0161A	-500	20252	12
20050307	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	31	28731107	AMERICAN ORIENTAL BIOENGR INC	49840	0161A	-500	19752	13
20050308	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	32	28731107	AMERICAN ORIENTAL BIOENGR INC	51290	0161A	1450	21202	14
20050309	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	33	28731107	AMERICAN ORIENTAL BIOENGR INC	51790	0161A	500	21702	15
20050310	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	34	28731107	AMERICAN ORIENTAL BIOENGR INC	53370	0161A	1580	23282	16
20050311	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	35	28731107	AMERICAN ORIENTAL BIOENGR INC	50770	0161A	-2600	20682	17
20050314	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	36	28731107	AMERICAN ORIENTAL BIOENGR INC	50879	0161A	109	20791	18
20050315	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	37	28731107	AMERICAN ORIENTAL BIOENGR INC	53879	0161A	3000	23791	19
20050316	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	38	28731107	AMERICAN ORIENTAL BIOENGR INC	51102	0161A	-2777	21014	20
20050317	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	39	28731107	AMERICAN ORIENTAL BIOENGR INC	47102	0161A	-4000	17014	21
20050318	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	40	28731107	AMERICAN ORIENTAL BIOENGR INC	49902	0161A	2800	19814	22
20050321	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	41	28731107	AMERICAN ORIENTAL BIOENGR INC	36612	0161A	-13290	6524	23
20050322	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	42	28731107	AMERICAN ORIENTAL BIOENGR INC	34882	0161A	-1730	4794	24
20050323	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	43	28731107	AMERICAN ORIENTAL BIOENGR INC	32472	0161A	-2410	2384	25
20050324	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	44	28731107	AMERICAN ORIENTAL BIOENGR INC	35372	0161A	2900	5284	26
20050328	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	45	28731107	AMERICAN ORIENTAL BIOENGR INC	31372	0161A	-4000	1284	27
20050329	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	46	28731107	AMERICAN ORIENTAL BIOENGR INC	32292	0161A	920	2204	28
20050330	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	47	28731107	AMERICAN ORIENTAL BIOENGR INC	33292	0161A	1000	3204	29
20050331	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	48	28731107	AMERICAN ORIENTAL BIOENGR INC	45012	0161A	11720	14924	30
20050401	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	49	28731107	AMERICAN ORIENTAL BIOENGR INC	61254	0161A	16242	31166	31
20050404	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	50	28731107	AMERICAN ORIENTAL BIOENGR INC	38704	0161A	-22550	8616	32
20050405	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	51	28731107	AMERICAN ORIENTAL BIOENGR INC	14232	0161A	-24472	0	0
20050107	ARWR	ARROWHEAD RESEARCH CORP	S	Y	1	42797100	ARROWHEAD RESEARCH CORP	54540	0161A	54540	0	0
20050110	ARWR	ARROWHEAD RESEARCH CORP	S	Y	2	42797100	ARROWHEAD RESEARCH CORP	52205	0161A	-2335	0	0
20050111	ARWR	ARROWHEAD RESEARCH CORP	S	Y	3	42797100	ARROWHEAD RESEARCH CORP	56727	0161A	4522	0	0
20050112	ARWR	ARROWHEAD RESEARCH CORP	S	Y	4	42797100	ARROWHEAD RESEARCH CORP	55937	0161A	-790	0	0
20050113	ARWR	ARROWHEAD RESEARCH CORP	S	Y	5	42797100	ARROWHEAD RESEARCH CORP	45428	0161A	-10509	0	0
20050114	ARWR	ARROWHEAD RESEARCH CORP	S	Y	6	42797100	ARROWHEAD RESEARCH CORP	29498	0161A	-15930	0	0
20050118	ARWR	ARROWHEAD RESEARCH CORP	S	Y	7	42797100	ARROWHEAD RESEARCH CORP	26899	0161A	-2599	0	0
20050119	ARWR	ARROWHEAD RESEARCH CORP	S	Y	8	42797100	ARROWHEAD RESEARCH CORP	56156	0161A	29257	29257	1
20050120	ARWR	ARROWHEAD RESEARCH CORP	S	Y	9	42797100	ARROWHEAD RESEARCH CORP	56195	0161A	39	29296	2
20050121	ARWR	ARROWHEAD RESEARCH CORP	S	Y	10	42797100	ARROWHEAD RESEARCH CORP	61280	0161A	5085	34381	3
20050124	ARWR	ARROWHEAD RESEARCH CORP	S	Y	11	42797100	ARROWHEAD RESEARCH CORP	68800	0161A	7520	41901	4
20050125	ARWR	ARROWHEAD RESEARCH CORP	S	Y	12	42797100	ARROWHEAD RESEARCH CORP	78345	0161A	9545	51446	5
20050126	ARWR	ARROWHEAD RESEARCH CORP	S	Y	13	42797100	ARROWHEAD RESEARCH CORP	85615	0161A	7270	58716	6
20050127	ARWR	ARROWHEAD RESEARCH CORP	S	Y	14	42797100	ARROWHEAD RESEARCH CORP	91606	0161A	5991	64707	7
20050128	ARWR	ARROWHEAD RESEARCH CORP	S	Y	15	42797100	ARROWHEAD RESEARCH CORP	92907	0161A	1301	66008	8
20050131	ARWR	ARROWHEAD RESEARCH CORP	S	Y	16	42797100	ARROWHEAD RESEARCH CORP	101797	0161A	8890	74898	9
20050201	ARWR	ARROWHEAD RESEARCH CORP	S	Y	17	42797100	ARROWHEAD RESEARCH CORP	111897	0161A	10100	84998	10
20050202	ARWR	ARROWHEAD RESEARCH CORP	S	Y	18	42797100	ARROWHEAD RESEARCH CORP	125858	0161A	13961	98959	11
20050203	ARWR	ARROWHEAD RESEARCH CORP	S	Y	19	42797100	ARROWHEAD RESEARCH CORP	130527	0161A	4669	103628	12
20050204	ARWR	ARROWHEAD RESEARCH CORP	S	Y	20	42797100	ARROWHEAD RESEARCH CORP	132337	0161A	1810	105438	13
20050207	ARWR	ARROWHEAD RESEARCH CORP	S	Y	21	42797100	ARROWHEAD RESEARCH CORP	136874	0161A	4537	109975	14
20050208	ARWR	ARROWHEAD RESEARCH CORP	S	Y	22	42797100	ARROWHEAD RESEARCH CORP	131524	0161A	-5350	104625	15
20050209	ARWR	ARROWHEAD RESEARCH CORP	S	Y	23	42797100	ARROWHEAD RESEARCH CORP	116174	0161A	-15350	89275	16
20050210	ARWR	ARROWHEAD RESEARCH CORP	S	Y	24	42797100	ARROWHEAD RESEARCH CORP	108064	0161A	-8110	81165	17
20050211	ARWR	ARROWHEAD RESEARCH CORP	S	Y	25	42797100	ARROWHEAD RESEARCH CORP	95073	0161A	-12991	68174	18
20050214	ARWR	ARROWHEAD RESEARCH CORP	S	Y	26	42797100	ARROWHEAD RESEARCH CORP	88440	0161A	-6633	61541	19
20050215	ARWR	ARROWHEAD RESEARCH CORP	S	Y	27	42797100	ARROWHEAD RESEARCH CORP	8112	0161A	-80328	0	0
20050223	ARWR	ARROWHEAD RESEARCH CORP	S	Y	32	42797100	ARROWHEAD RESEARCH CORP	5116	0161A	5116	5116	1
20050224	ARWR	ARROWHEAD RESEARCH CORP	S	Y	33	42797100	ARROWHEAD RESEARCH CORP	12153	0161A	7037	12153	2
20050225	ARWR	ARROWHEAD RESEARCH CORP	S	Y	34	42797100	ARROWHEAD RESEARCH CORP	16514	0161A	4361	16514	3
20050228	ARWR	ARROWHEAD RESEARCH CORP	S	Y	35	42797100	ARROWHEAD RESEARCH CORP	16541	0161A	27	16541	4
20050301	ARWR	ARROWHEAD RESEARCH CORP	S	Y	36	42797100	ARROWHEAD RESEARCH CORP	16941	0161A	400	16941	5
20050302	ARWR	ARROWHEAD RESEARCH CORP	S	Y	37	42797100	ARROWHEAD RESEARCH CORP	16359	0161A	-582	16359	6
20050303	ARWR	ARROWHEAD RESEARCH CORP	S	Y	38	42797100	ARROWHEAD RESEARCH CORP	12459	0161A	-3900	12459	7
20050304	ARWR	ARROWHEAD RESEARCH CORP	S	Y	39	42797100	ARROWHEAD RESEARCH CORP	12384	0161A	-75	12384	8
20050307	ARWR	ARROWHEAD RESEARCH CORP	S	Y	40	42797100	ARROWHEAD RESEARCH CORP	33584	0161A	21200	33584	9
20050308	ARWR	ARROWHEAD RESEARCH CORP	S	Y	41	42797100	ARROWHEAD RESEARCH CORP	66984	0161A	33400	66984	10
20050309	ARWR	ARROWHEAD RESEARCH CORP	S	Y	42	42797100	ARROWHEAD RESEARCH CORP	72634	0161A	5650	72634	11
20050310	ARWR	ARROWHEAD RESEARCH CORP	S	Y	43	42797100	ARROWHEAD RESEARCH CORP	75050	0161A	2416	75050	12
20050311	ARWR	ARROWHEAD RESEARCH CORP	S	Y	44	42797100	ARROWHEAD RESEARCH CORP	77610	0161A	2560	77610	13
20050314	ARWR	ARROWHEAD RESEARCH CORP	S	Y	45	42797100	ARROWHEAD RESEARCH CORP	69045	0161A	-8565	69045	14
20050315	ARWR	ARROWHEAD RESEARCH CORP	S	Y	46	42797100	ARROWHEAD RESEARCH CORP	64563	0161A	-4482	64563	15
20050316	ARWR	ARROWHEAD RESEARCH CORP	S	Y	47	42797100	ARROWHEAD RESEARCH CORP	66963	0161A	2400	66963	16
20050317	ARWR	ARROWHEAD RESEARCH CORP	S	Y	48	42797100	ARROWHEAD RESEARCH CORP	62438	0161A	-4525	62438	17
20050318	ARWR	ARROWHEAD RESEARCH CORP	S	Y	49	42797100	ARROWHEAD RESEARCH CORP	63633	0161A	1195	63633	18
20050321	ARWR	ARROWHEAD RESEARCH CORP	S	Y	50	42797100	ARROWHEAD RESEARCH CORP	64938	0161A	1305	64938	19
20050322	ARWR	ARROWHEAD RESEARCH CORP	S	Y	51	42797100	ARROWHEAD RESEARCH CORP	69828	0161A	4890	69828	20
20050323	ARWR	ARROWHEAD RESEARCH CORP	S	Y	52	42797100	ARROWHEAD RESEARCH CORP	70828	0161A	1000	70828	21
20050324	ARWR	ARROWHEAD RESEARCH CORP	S	Y	53	42797100	ARROWHEAD RESEARCH CORP	74903	0161A	4075	74903	22
20050328	ARWR	ARROWHEAD RESEARCH CORP	S	Y	54	42797100	ARROWHEAD RESEARCH CORP	73291	0161A	-1612	73291	23
20050329	ARWR	ARROWHEAD RESEARCH CORP	S	Y	55	42797100	ARROWHEAD RESEARCH CORP	74599	0161A	1308	74599	24
20050330	ARWR	ARROWHEAD RESEARCH CORP	S	Y	56	42797100	ARROWHEAD RESEARCH CORP	71040	0161A	-3559	71040	25
20050331	ARWR	ARROWHEAD RESEARCH CORP	S	Y	57	42797100	ARROWHEAD RESEARCH CORP	70733	0161A	-307	70733	26
20050401	ARWR	ARROWHEAD RESEARCH CORP	S	Y	58	42797100	ARROWHEAD RESEARCH CORP	69568	0161A	-1165	69568	27
20050404	ARWR	ARROWHEAD RESEARCH CORP	S	Y	59	42797100	ARROWHEAD RESEARCH CORP	68168	0161A	-1400	68168	28
20050405	ARWR	ARROWHEAD RESEARCH CORP	S	Y	60	42797100	ARROWHEAD RESEARCH CORP	63268	0161A	-4900	63268	29
20050121	ATAHQ	ATA HLDGS CORP	u	Y	1	00209H101	ATA HLDGS CORP	122230	0161A	122230	0	0
20050124	ATAHQ	ATA HLDGS CORP	u	Y	2	00209H101	ATA HLDGS CORP	159983	0161A	37753	0	0
20050125	ATAHQ	ATA HLDGS CORP	u	Y	3	00209H101	ATA HLDGS CORP	165303	0161A	5320	0	0
20050126	ATAHQ	ATA HLDGS CORP	u	Y	4	00209H101	ATA HLDGS CORP	153674	0161A	-11629	0	0
20050127	ATAHQ	ATA HLDGS CORP	u	Y	5	00209H101	ATA HLDGS CORP	158898	0161A	5224	5224	1
20050128	ATAHQ	ATA HLDGS CORP	u	Y	6	00209H101	ATA HLDGS CORP	158596	0161A	-302	4922	2
20050131	ATAHQ	ATA HLDGS CORP	u	Y	7	00209H101	ATA HLDGS CORP	151728	0161A	-6868	0	0
20050201	ATAHQ	ATA HLDGS CORP	u	Y	8	00209H101	ATA HLDGS CORP	149384	0161A	-2344	0	0
20050202	ATAHQ	ATA HLDGS CORP	u	Y	9	00209H101	ATA HLDGS CORP	133833	0161A	-15551	0	0
20050203	ATAHQ	ATA HLDGS CORP	u	Y	10	00209H101	ATA HLDGS CORP	122283	0161A	-11550	0	0
20050204	ATAHQ	ATA HLDGS CORP	u	Y	11	00209H101	ATA HLDGS CORP	119602	0161A	-2681	0	0
20050207	ATAHQ	ATA HLDGS CORP	u	Y	12	00209H101	ATA HLDGS CORP	118473	0161A	-1129	0	0
20050208	ATAHQ	ATA HLDGS CORP	u	Y	13	00209H101	ATA HLDGS CORP	139303	0161A	20830	20830	1
20050209	ATAHQ	ATA HLDGS CORP	u	Y	14	00209H101	ATA HLDGS CORP	138829	0161A	-474	20356	2
20050210	ATAHQ	ATA HLDGS CORP	u	Y	15	00209H101	ATA HLDGS CORP	125927	0161A	-12902	7454	3
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	133527	0161A	7600	15054	4
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	134585	0161A	1058	16112	5
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	131210	0161A	-3375	12737	6
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	136125	0161A	4915	17652	7
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	149333	0161A	13208	30860	8
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	149928	0161A	595	31455	9
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	150808	0161A	880	32335	10
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	149680	0161A	-1128	31207	11
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	150478	0161A	798	32005	12
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	153677	0161A	3199	35204	13
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	121606	0161A	-32071	3133	14
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	89485	0161A	-32121	0	0
20050302	ATAHQ	ATA HLDGS CORP	u	Y	28	00209H101	ATA HLDGS CORP	96926	0161A	7441	7441	1

20050303	ATAHQ	ATA HLDGS CORP	u	Y	29	00209H101	ATA HLDGS CORP	92619	0161A	-4307	3134	2
20050304	ATAHQ	ATA HLDGS CORP	u	Y	30	00209H101	ATA HLDGS CORP	90768	0161A	-1851	1283	3
20050307	ATAHQ	ATA HLDGS CORP	u	Y	31	00209H101	ATA HLDGS CORP	87986	0161A	-2782	0	0
20050308	ATAHQ	ATA HLDGS CORP	u	Y	32	00209H101	ATA HLDGS CORP	86209	0161A	-1777	0	0
20050309	ATAHQ	ATA HLDGS CORP	u	Y	33	00209H101	ATA HLDGS CORP	25005	0161A	-61204	0	0
20050310	ATAHQ	ATA HLDGS CORP	u	Y	34	00209H101	ATA HLDGS CORP	28335	0161A	3330	3330	1
20050311	ATAHQ	ATA HLDGS CORP	u	Y	35	00209H101	ATA HLDGS CORP	28335	0161A	0	3330	2
20050314	ATAHQ	ATA HLDGS CORP	u	Y	36	00209H101	ATA HLDGS CORP	27192	0161A	-1143	2187	3
20050315	ATAHQ	ATA HLDGS CORP	u	Y	37	00209H101	ATA HLDGS CORP	24498	0161A	-2694	0	0
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	27786	0161A	3288	3288	1
20050329	ATAHQ	ATA HLDGS CORP	u	Y	46	00209H101	ATA HLDGS CORP	97	0161A	97	97	1
20050330	ATAHQ	ATA HLDGS CORP	u	Y	47	00209H101	ATA HLDGS CORP	72	0161A	-25	72	2
20050401	ATAHQ	ATA HLDGS CORP	u	Y	49	00209H101	ATA HLDGS CORP	3244	0161A	3244	3244	1
20050404	ATAHQ	ATA HLDGS CORP	u	Y	50	00209H101	ATA HLDGS CORP	1569	0161A	-1675	1569	2
20050405	ATAHQ	ATA HLDGS CORP	u	Y	51	00209H101	ATA HLDGS CORP	9219	0161A	7650	9219	3
20050112	AXJ	AXM Pharma, Inc	Amex	Y	4	2457109	AXM PHARMA INC	1359	0161A	1359	1359	1
20050114	AXJ	AXM Pharma, Inc	Amex	Y	6	2457109	AXM PHARMA INC	1170	0161A	1170	1170	1
20050128	AXJ	AXM Pharma, Inc	Amex	Y	15	2457109	AXM PHARMA INC	5858	0161A	5858	5858	1
20050131	AXJ	AXM Pharma, Inc	Amex	Y	16	2457109	AXM PHARMA INC	6641	0161A	783	6641	2
20050204	AXJ	AXM Pharma, Inc	Amex	Y	20	2457109	AXM PHARMA INC	793	0161A	793	793	1
20050210	AXJ	AXM Pharma, Inc	Amex	Y	24	2457109	AXM PHARMA INC	4297	0161A	4297	4297	1
20050211	AXJ	AXM Pharma, Inc	Amex	Y	25	2457109	AXM PHARMA INC	9272	0161A	4975	9272	2
20050214	AXJ	AXM Pharma, Inc	Amex	Y	26	2457109	AXM PHARMA INC	11994	0161A	2722	11994	3
20050215	AXJ	AXM Pharma, Inc	Amex	Y	27	2457109	AXM PHARMA INC	8154	0161A	-3840	8154	4
20050222	AXJ	AXM Pharma, Inc	Amex	Y	31	2457109	AXM PHARMA INC	2249	0161A	2249	2249	1
20050224	AXJ	AXM Pharma, Inc	Amex	Y	33	2457109	AXM PHARMA INC	594	0161A	594	594	1
20050228	AXJ	AXM Pharma, Inc	Amex	Y	35	2457109	AXM PHARMA INC	4231	0161A	4231	4231	1
20050302	AXJ	AXM Pharma, Inc	Amex	Y	37	2457109	AXM PHARMA INC	3492	0161A	3492	3492	1
20050303	AXJ	AXM Pharma, Inc	Amex	Y	38	2457109	AXM PHARMA INC	9722	0161A	6230	9722	2
20050304	AXJ	AXM Pharma, Inc	Amex	Y	39	2457109	AXM PHARMA INC	11857	0161A	2135	11857	3
20050307	AXJ	AXM Pharma, Inc	Amex	Y	40	2457109	AXM PHARMA INC	8107	0161A	-3750	8107	4
20050308	AXJ	AXM Pharma, Inc	Amex	Y	41	2457109	AXM PHARMA INC	17957	0161A	9850	17957	5
20050309	AXJ	AXM Pharma, Inc	Amex	Y	42	2457109	AXM PHARMA INC	19871	0161A	1914	19871	6
20050310	AXJ	AXM Pharma, Inc	Amex	Y	43	2457109	AXM PHARMA INC	9951	0161A	-9920	9951	7
20050311	AXJ	AXM Pharma, Inc	Amex	Y	44	2457109	AXM PHARMA INC	11281	0161A	1330	11281	8
20050314	AXJ	AXM Pharma, Inc	Amex	Y	45	2457109	AXM PHARMA INC	10106	0161A	-1175	10106	9
20050315	AXJ	AXM Pharma, Inc	Amex	Y	46	2457109	AXM PHARMA INC	8956	0161A	-1150	8956	10
20050316	AXJ	AXM Pharma, Inc	Amex	Y	47	2457109	AXM PHARMA INC	9769	0161A	813	9769	11
20050317	AXJ	AXM Pharma, Inc	Amex	Y	48	2457109	AXM PHARMA INC	11954	0161A	2185	11954	12
20050318	AXJ	AXM Pharma, Inc	Amex	Y	49	2457109	AXM PHARMA INC	9889	0161A	-2065	9889	13
20050321	AXJ	AXM Pharma, Inc	Amex	Y	50	2457109	AXM PHARMA INC	10799	0161A	910	10799	14
20050322	AXJ	AXM Pharma, Inc	Amex	Y	51	2457109	AXM PHARMA INC	24437	0161A	13638	24437	15
20050323	AXJ	AXM Pharma, Inc	Amex	Y	52	2457109	AXM PHARMA INC	13798	0161A	-10639	13798	16
20050324	AXJ	AXM Pharma, Inc	Amex	Y	53	2457109	AXM PHARMA INC	15658	0161A	1860	15658	17
20050328	AXJ	AXM Pharma, Inc	Amex	Y	54	2457109	AXM PHARMA INC	6758	0161A	-8900	6758	18
20050329	AXJ	AXM Pharma, Inc	Amex	Y	55	2457109	AXM PHARMA INC	6098	0161A	-660	6098	19
20050330	AXJ	AXM Pharma, Inc	Amex	Y	56	2457109	AXM PHARMA INC	8908	0161A	2810	8908	20
20050331	AXJ	AXM Pharma, Inc	Amex	Y	57	2457109	AXM PHARMA INC	9668	0161A	760	9668	21
20050401	AXJ	AXM Pharma, Inc	Amex	Y	58	2457109	AXM PHARMA INC	5468	0161A	-4200	5468	22
20050404	AXJ	AXM Pharma, Inc	Amex	Y	59	2457109	AXM PHARMA INC	3180	0161A	-2288	3180	23
20050405	AXJ	AXM Pharma, Inc	Amex	Y	60	2457109	AXM PHARMA INC	500	0161A	-2680	500	24
20050107	BHY	BlackRock High Yield Trust (The)	NYSE	Y	1	09248N102	BLACKROCK HIGH YIELD TST SBI	95784	0161A	95784	0	0
20050110	BHY	BlackRock High Yield Trust (The)	NYSE	Y	2	09248N102	BLACKROCK HIGH YIELD TST SBI	97396	0161A	1612	0	0
20050111	BHY	BlackRock High Yield Trust (The)	NYSE	Y	3	09248N102	BLACKROCK HIGH YIELD TST SBI	97960	0161A	564	0	0
20050112	BHY	BlackRock High Yield Trust (The)	NYSE	Y	4	09248N102	BLACKROCK HIGH YIELD TST SBI	101151	0161A	3191	3191	1
20050113	BHY	BlackRock High Yield Trust (The)	NYSE	Y	5	09248N102	BLACKROCK HIGH YIELD TST SBI	88406	0161A	-12745	0	0
20050114	BHY	BlackRock High Yield Trust (The)	NYSE	Y	6	09248N102	BLACKROCK HIGH YIELD TST SBI	87687	0161A	-719	0	0
20050118	BHY	BlackRock High Yield Trust (The)	NYSE	Y	7	09248N102	BLACKROCK HIGH YIELD TST SBI	83618	0161A	-4069	0	0
20050119	BHY	BlackRock High Yield Trust (The)	NYSE	Y	8	09248N102	BLACKROCK HIGH YIELD TST SBI	78667	0161A	-4951	0	0
20050120	BHY	BlackRock High Yield Trust (The)	NYSE	Y	9	09248N102	BLACKROCK HIGH YIELD TST SBI	76110	0161A	-2557	0	0
20050121	BHY	BlackRock High Yield Trust (The)	NYSE	Y	10	09248N102	BLACKROCK HIGH YIELD TST SBI	76463	0161A	353	353	1
20050124	BHY	BlackRock High Yield Trust (The)	NYSE	Y	11	09248N102	BLACKROCK HIGH YIELD TST SBI	70886	0161A	-5577	0	0
20050125	BHY	BlackRock High Yield Trust (The)	NYSE	Y	12	09248N102	BLACKROCK HIGH YIELD TST SBI	70266	0161A	-620	0	0
20050126	BHY	BlackRock High Yield Trust (The)	NYSE	Y	13	09248N102	BLACKROCK HIGH YIELD TST SBI	69716	0161A	-550	0	0
20050127	BHY	BlackRock High Yield Trust (The)	NYSE	Y	14	09248N102	BLACKROCK HIGH YIELD TST SBI	61416	0161A	-8300	0	0
20050128	BHY	BlackRock High Yield Trust (The)	NYSE	Y	15	09248N102	BLACKROCK HIGH YIELD TST SBI	51501	0161A	-9915	0	0
20050131	BHY	BlackRock High Yield Trust (The)	NYSE	Y	16	09248N102	BLACKROCK HIGH YIELD TST SBI	52886	0161A	1385	1385	1
20050201	BHY	BlackRock High Yield Trust (The)	NYSE	Y	17	09248N102	BLACKROCK HIGH YIELD TST SBI	49418	0161A	-3468	0	0
20050202	BHY	BlackRock High Yield Trust (The)	NYSE	Y	18	09248N102	BLACKROCK HIGH YIELD TST SBI	49378	0161A	-40	0	0
20050203	BHY	BlackRock High Yield Trust (The)	NYSE	Y	19	09248N102	BLACKROCK HIGH YIELD TST SBI	49438	0161A	60	60	1
20050204	BHY	BlackRock High Yield Trust (The)	NYSE	Y	20	09248N102	BLACKROCK HIGH YIELD TST SBI	47812	0161A	-1626	0	0
20050207	BHY	BlackRock High Yield Trust (The)	NYSE	Y	21	09248N102	BLACKROCK HIGH YIELD TST SBI	49897	0161A	2085	2085	1
20050208	BHY	BlackRock High Yield Trust (The)	NYSE	Y	22	09248N102	BLACKROCK HIGH YIELD TST SBI	50900	0161A	1003	3088	2
20050209	BHY	BlackRock High Yield Trust (The)	NYSE	Y	23	09248N102	BLACKROCK HIGH YIELD TST SBI	49196	0161A	-1704	1384	3
20050210	BHY	BlackRock High Yield Trust (The)	NYSE	Y	24	09248N102	BLACKROCK HIGH YIELD TST SBI	49014	0161A	-182	1202	4
20050211	BHY	BlackRock High Yield Trust (The)	NYSE	Y	25	09248N102	BLACKROCK HIGH YIELD TST SBI	49848	0161A	834	2036	5
20050214	BHY	BlackRock High Yield Trust (The)	NYSE	Y	26	09248N102	BLACKROCK HIGH YIELD TST SBI	54178	0161A	4330	6366	6
20050215	BHY	BlackRock High Yield Trust (The)	NYSE	Y	27	09248N102	BLACKROCK HIGH YIELD TST SBI	52859	0161A	-1319	5047	7
20050216	BHY	BlackRock High Yield Trust (The)	NYSE	Y	28	09248N102	BLACKROCK HIGH YIELD TST SBI	48823	0161A	-4036	1011	8
20050217	BHY	BlackRock High Yield Trust (The)	NYSE	Y	29	09248N102	BLACKROCK HIGH YIELD TST SBI	50950	0161A	2127	3138	9
20050218	BHY	BlackRock High Yield Trust (The)	NYSE	Y	30	09248N102	BLACKROCK HIGH YIELD TST SBI	48950	0161A	-2000	1138	10
20050222	BHY	BlackRock High Yield Trust (The)	NYSE	Y	31	09248N102	BLACKROCK HIGH YIELD TST SBI	47442	0161A	-1508	0	0
20050223	BHY	BlackRock High Yield Trust (The)	NYSE	Y	32	09248N102	BLACKROCK HIGH YIELD TST SBI	50373	0161A	2931	2931	1
20050224	BHY	BlackRock High Yield Trust (The)	NYSE	Y	33	09248N102	BLACKROCK HIGH YIELD TST SBI	50973	0161A	600	3531	2
20050225	BHY	BlackRock High Yield Trust (The)	NYSE	Y	34	09248N102	BLACKROCK HIGH YIELD TST SBI	50495	0161A	-478	3053	3
20050228	BHY	BlackRock High Yield Trust (The)	NYSE	Y	35	09248N102	BLACKROCK HIGH YIELD TST SBI	53295	0161A	2800	5853	4
20050301	BHY	BlackRock High Yield Trust (The)	NYSE	Y	36	09248N102	BLACKROCK HIGH YIELD TST SBI	52009	0161A	-1286	4567	5
20050302	BHY	BlackRock High Yield Trust (The)	NYSE	Y	37	09248N102	BLACKROCK HIGH YIELD TST SBI	53132	0161A	1123	5690	6
20050303	BHY	BlackRock High Yield Trust (The)	NYSE	Y	38	09248N102	BLACKROCK HIGH YIELD TST SBI	54152	0161A	1020	6710	7
20050304	BHY	BlackRock High Yield Trust (The)	NYSE	Y	39	09248N102	BLACKROCK HIGH YIELD TST SBI	54174	0161A	22	6732	8
20050307	BHY	BlackRock High Yield Trust (The)	NYSE	Y	40	09248N102	BLACKROCK HIGH YIELD TST SBI	52243	0161A	-1931	4801	9
20050308	BHY	BlackRock High Yield Trust (The)	NYSE	Y	41	09248N102	BLACKROCK HIGH YIELD TST SBI	53471	0161A	1228	6029	10
20050309	BHY	BlackRock High Yield Trust (The)	NYSE	Y	42	09248N102	BLACKROCK HIGH YIELD TST SBI	51452	0161A	-2019	4010	11
20050310	BHY	BlackRock High Yield Trust (The)	NYSE	Y	43	09248N102	BLACKROCK HIGH YIELD TST SBI	54200	0161A	2748	6758	12
20050311	BHY	BlackRock High Yield Trust (The)	NYSE	Y	44	09248N102	BLACKROCK HIGH YIELD TST SBI	55190	0161A	990	7748	13
20050314	BHY	BlackRock High Yield Trust (The)	NYSE	Y	45	09248N102	BLACKROCK HIGH YIELD TST SBI	54106	0161A	-1084	6664	14
20050315	BHY	BlackRock High Yield Trust (The)	NYSE	Y	46	09248N102	BLACKROCK HIGH YIELD TST SBI	54666	0161A	560	7224	15
20050316	BHY	BlackRock High Yield Trust (The)	NYSE	Y	47	09248N102	BLACKROCK HIGH YIELD TST SBI	56408	0161A	1742	8966	16
20050317	BHY	BlackRock High Yield Trust (The)	NYSE	Y	48	09248N102	BLACKROCK HIGH YIELD TST SBI	56939	0161A	531	9497	17
20050318	BHY	BlackRock High Yield Trust (The)	NYSE	Y	49	09248N102	BLACKROCK HIGH YIELD TST SBI	40798	0161A	-16141	0	0
20050321	BHY	BlackRock High Yield Trust (The)	NYSE	Y	50	09248N102	BLACKROCK HIGH YIELD TST SBI	44348	0161A	3550	3550	1
20050322	BHY	BlackRock High Yield Trust (The)	NYSE	Y	51	09248N102	BLACKROCK HIGH YIELD TST SBI	44348	0161A	0	3550	2
20050323	BHY	BlackRock High Yield Trust (The)	NYSE	Y	52	09248N102	BLACKROCK HIGH YIELD TST SBI	44984	0161A	636	4186	3
20050324	BHY	BlackRock High Yield Trust (The)	NYSE	Y	53	09248N102	BLACKROCK HIGH YIELD TST SBI	45684	0161A	700	4886	4
20050328	BHY	BlackRock High Yield Trust (The)	NYSE	Y	54	09248N102	BLACKROCK HIGH YIELD TST SBI	45608	0161A	-76	4810	5
20050329	BHY	BlackRock High Yield Trust (The)	NYSE	Y	55	09248N102	BLACKROCK HIGH YIELD TST SBI	50847	0161A	5239	10049	6
20050330	BHY	BlackRock High Yield Trust (The)	NYSE	Y	56	09248N102	BLACKROCK HIGH YIELD TST SBI	51047	0161A	200	10249	7
20050331	BHY	BlackRock High Yield Trust (The)	NYSE	Y	57	09248N102	BLACKROCK HIGH YIELD TST SBI	50996	0161A	-51	10198	8
20050401	BHY	BlackRock High Yield Trust (The)	NYSE	Y	58	09248N102	BLACKROCK HIGH YIELD TST SBI	51096	0161A	100	10298	9
20050404	BHY	BlackRock High Yield Trust (The)	NYSE	Y	59	09248N102	BLACKROCK HIGH YIELD TST SBI	51096	0161A	0	10298	10
20050405	BHY	BlackRock High Yield Trust (The)	NYSE	Y	60	09248N102	BLACKROCK HIGH YIELD TST SBI	50923	0161A	-173	10125	11
20050111	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	3	90911108	BIOLASE TECHNOLOGY INC	11577	0161A	11577	0	0
20050118	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	7	90911108	BIOLASE TECHNOLOGY INC	1935	0161A	1935	1935	1
20050119	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	8	90911108	BIOLASE TECHNOLOGY INC	47984	0161A	46049	47984	2
20050120	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	9	90911108	BIOLASE TECHNOLOGY INC	17316	0161A	-30668	17316	3
20050210	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	24	90911108	BIOLASE TECHNOLOGY INC	2165	0161A	2165	2165	1
20050222	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	31	90911108	BIOLASE TECHNOLOGY INC	16600	0161A	16600	16600	1
20050223	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	32	90911108	BIOLASE TECHNOLOGY INC	27808	0161A	11208	27808	2
20050224	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	33	90911108	BIOLASE TECHNOLOGY INC	181870	0161A	154062	181870	3
20050225	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	34	90911108	BIOLASE TECHNOLOGY INC	191902	0161A	10032	191902	4
20050228	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	35	90911108	BIOLASE TECHNOLOGY INC	190072	0161A	-1830	190072	5
20050301	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	36	90911108	BIOLASE TECHNOLOGY INC	195701	0161A	5629	195701	6
20050302	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	37	90911108	BIOLASE TECHNOLOGY INC	236825	0161A	41124	236825	7
20050303	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	38	90911108	BIOLASE TECHNOLOGY INC	242102	0161A	5277	242102	8
20050304	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	39	90911108	BIOLASE TECHNOLOGY INC	183829	0161A	-58273	183829	9
20050307	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	40	90911108	BIOLASE TECHNOLOGY INC	174790	0161A	-9039	174790	10
20050308	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	41	90911108	BIOLASE TECHNOLOGY INC	179241	0161A	4451	179241	11
20050309	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	42	90911108	BIOLASE TECHNOLOGY INC	209543	0161A	30302	209543	12
20050310	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	43	90911108	BIOLASE TECHNOLOGY INC	144713	0161A	-64830	144713	13
20050311	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	44	90911108	BIOLASE TECHNOLOGY INC	108066	0161A	-36647	108066	14
20050314	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	45	90911108	BIOLASE TECHNOLOGY INC	38760	0161A	-69306	38760	15
20050315	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	46	90911108	BIOLASE TECHNOLOGY INC	25572	0161A	-13188	25572	16
20050316	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	47	90911108	BIOLASE TECHNOLOGY INC	32500	0161A	6928	32500	17
20050317	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	48	90911108	BIOLASE TECHNOLOGY INC	26485	0161A	-6015	26485	18
20050318	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	49	90911108	BIOLASE TECHNOLOGY INC	26969	0161A	484	26969	19
20050321	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	50	90911108	BIOLASE TECHNOLOGY INC	23636	0161A	-3333	23636	20
20050330	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	56	90911108	BIOLASE TECHNOLOGY INC	534	0161A	534	534	1
20050331	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	57	90911108	BIOLASE TECHNOLOGY INC	12785	0161A	12251	12785	2
20050404	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	59	90911108	BIOLASE TECHNOLOGY INC	2807	0161A	2807	2807	1
20050405	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	60	90911108	BIOLASE TECHNOLOGY INC	14117	0161A	11310	14117	2
20050127	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	1719	0161A	1719	1719	1

20050128	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	9103	0161A	7384	9103	2
20050131	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	30636	0161A	21533	30636	3
20050201	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	13	55630107	BP PRUDHOE BAY ROYALTY TR	57277	0161A	26641	57277	4
20050202	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	14	55630107	BP PRUDHOE BAY ROYALTY TR	79162	0161A	21885	79162	5
20050203	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	15	55630107	BP PRUDHOE BAY ROYALTY TR	74944	0161A	-4218	74944	6
20050204	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	16	55630107	BP PRUDHOE BAY ROYALTY TR	91045	0161A	16101	91045	7
20050207	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	17	55630107	BP PRUDHOE BAY ROYALTY TR	107328	0161A	16283	107328	8
20050208	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	18	55630107	BP PRUDHOE BAY ROYALTY TR	98412	0161A	-8916	98412	9
20050209	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	19	55630107	BP PRUDHOE BAY ROYALTY TR	119428	0161A	21016	119428	10
20050210	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	20	55630107	BP PRUDHOE BAY ROYALTY TR	115659	0161A	-3769	115659	11
20050211	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	21	55630107	BP PRUDHOE BAY ROYALTY TR	141051	0161A	25392	141051	12
20050214	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	22	55630107	BP PRUDHOE BAY ROYALTY TR	142898	0161A	1847	142898	13
20050215	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	23	55630107	BP PRUDHOE BAY ROYALTY TR	159000	0161A	16102	159000	14
20050216	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	24	55630107	BP PRUDHOE BAY ROYALTY TR	146868	0161A	-12132	146868	15
20050217	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	25	55630107	BP PRUDHOE BAY ROYALTY TR	154348	0161A	7480	154348	16
20050218	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	26	55630107	BP PRUDHOE BAY ROYALTY TR	148071	0161A	-6277	148071	17
20050222	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	27	55630107	BP PRUDHOE BAY ROYALTY TR	164143	0161A	16072	164143	18
20050223	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	28	55630107	BP PRUDHOE BAY ROYALTY TR	77886	0161A	-86257	77886	19
20050224	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	29	55630107	BP PRUDHOE BAY ROYALTY TR	49972	0161A	-27914	49972	20
20050225	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	30	55630107	BP PRUDHOE BAY ROYALTY TR	66971	0161A	16999	66971	21
20050228	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	31	55630107	BP PRUDHOE BAY ROYALTY TR	69551	0161A	2580	69551	22
20050301	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	32	55630107	BP PRUDHOE BAY ROYALTY TR	50411	0161A	-19140	50411	23
20050302	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	33	55630107	BP PRUDHOE BAY ROYALTY TR	47284	0161A	-3127	47284	24
20050303	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	34	55630107	BP PRUDHOE BAY ROYALTY TR	58593	0161A	11309	58593	25
20050318	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	1	55630107	BP PRUDHOE BAY ROYALTY TR	115687	0161A	115687	0	0
20050321	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	2	55630107	BP PRUDHOE BAY ROYALTY TR	139812	0161A	24125	0	0
20050322	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	3	55630107	BP PRUDHOE BAY ROYALTY TR	165745	0161A	25933	0	0
20050323	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	4	55630107	BP PRUDHOE BAY ROYALTY TR	170050	0161A	4305	4305	1
20050324	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	5	55630107	BP PRUDHOE BAY ROYALTY TR	151413	0161A	-18637	0	0
20050328	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	6	55630107	BP PRUDHOE BAY ROYALTY TR	137160	0161A	-14253	0	0
20050329	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	7	55630107	BP PRUDHOE BAY ROYALTY TR	112656	0161A	-24504	0	0
20050330	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	8	55630107	BP PRUDHOE BAY ROYALTY TR	124436	0161A	11780	11780	1
20050331	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	9	55630107	BP PRUDHOE BAY ROYALTY TR	121684	0161A	-2752	9028	2
20050401	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	121780	0161A	96	9124	3
20050404	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	118112	0161A	-3668	5456	4
20050405	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	126249	0161A	8137	13593	5
20050107	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	1	202739108	COMMONWEALTH BIOTECHNOLOGS INC	95311	0161A	95311	0	0
20050110	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	2	202739108	COMMONWEALTH BIOTECHNOLOGS INC	96329	0161A	1018	0	0
20050111	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	3	202739108	COMMONWEALTH BIOTECHNOLOGS INC	95712	0161A	-617	0	0
20050112	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	4	202739108	COMMONWEALTH BIOTECHNOLOGS INC	95813	0161A	101	101	1
20050113	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	5	202739108	COMMONWEALTH BIOTECHNOLOGS INC	94899	0161A	-914	0	0
20050114	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	6	202739108	COMMONWEALTH BIOTECHNOLOGS INC	95750	0161A	851	851	1
20050118	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	7	202739108	COMMONWEALTH BIOTECHNOLOGS INC	103616	0161A	7866	8717	2
20050119	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	8	202739108	COMMONWEALTH BIOTECHNOLOGS INC	103275	0161A	-341	8376	3
20050120	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	9	202739108	COMMONWEALTH BIOTECHNOLOGS INC	103314	0161A	39	8415	4
20050121	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	10	202739108	COMMONWEALTH BIOTECHNOLOGS INC	86483	0161A	-16831	0	0
20050215	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	1	202739108	COMMONWEALTH BIOTECHNOLOGS INC	59886	0161A	59886	0	0
20050216	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	2	202739108	COMMONWEALTH BIOTECHNOLOGS INC	61573	0161A	1687	0	0
20050217	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	3	202739108	COMMONWEALTH BIOTECHNOLOGS INC	60523	0161A	-1050	0	0
20050218	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	4	202739108	COMMONWEALTH BIOTECHNOLOGS INC	65153	0161A	4630	4630	1
20050222	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	5	202739108	COMMONWEALTH BIOTECHNOLOGS INC	66723	0161A	1570	6200	2
20050223	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	6	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68277	0161A	1554	7754	3
20050224	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	7	202739108	COMMONWEALTH BIOTECHNOLOGS INC	71213	0161A	2936	10690	4
20050225	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	8	202739108	COMMONWEALTH BIOTECHNOLOGS INC	72003	0161A	790	11480	5
20050228	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	9	202739108	COMMONWEALTH BIOTECHNOLOGS INC	72480	0161A	477	11957	6
20050301	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	10	202739108	COMMONWEALTH BIOTECHNOLOGS INC	71187	0161A	-1293	10664	7
20050302	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	11	202739108	COMMONWEALTH BIOTECHNOLOGS INC	71161	0161A	-26	10638	8
20050303	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	12	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68831	0161A	-2330	8308	9
20050304	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	13	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68704	0161A	-127	8181	10
20050307	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	14	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68604	0161A	-100	8081	11
20050308	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	15	202739108	COMMONWEALTH BIOTECHNOLOGS INC	69404	0161A	800	8881	12
20050309	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	16	202739108	COMMONWEALTH BIOTECHNOLOGS INC	67919	0161A	-1485	7396	13
20050310	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	17	202739108	COMMONWEALTH BIOTECHNOLOGS INC	69319	0161A	1400	8796	14
20050311	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	18	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68559	0161A	-760	8036	15
20050314	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	19	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68895	0161A	336	8372	16
20050315	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	20	202739108	COMMONWEALTH BIOTECHNOLOGS INC	71491	0161A	2596	10968	17
20050316	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	21	202739108	COMMONWEALTH BIOTECHNOLOGS INC	64414	0161A	-7077	3891	18
20050317	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	22	202739108	COMMONWEALTH BIOTECHNOLOGS INC	62662	0161A	-1752	2139	19
20050318	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	23	202739108	COMMONWEALTH BIOTECHNOLOGS INC	59947	0161A	-2715	0	0
20050321	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	24	202739108	COMMONWEALTH BIOTECHNOLOGS INC	59444	0161A	-503	0	0
20050322	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	25	202739108	COMMONWEALTH BIOTECHNOLOGS INC	55426	0161A	-4018	0	0
20050323	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	26	202739108	COMMONWEALTH BIOTECHNOLOGS INC	41052	0161A	-14374	0	0
20050324	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	27	202739108	COMMONWEALTH BIOTECHNOLOGS INC	42266	0161A	1214	1214	1
20050328	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	28	202739108	COMMONWEALTH BIOTECHNOLOGS INC	38685	0161A	-3581	0	0
20050329	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	29	202739108	COMMONWEALTH BIOTECHNOLOGS INC	39095	0161A	410	410	1
20050330	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	30	202739108	COMMONWEALTH BIOTECHNOLOGS INC	40245	0161A	1150	1560	2
20050331	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	31	202739108	COMMONWEALTH BIOTECHNOLOGS INC	42465	0161A	2220	3780	3
20050401	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	32	202739108	COMMONWEALTH BIOTECHNOLOGS INC	42880	0161A	415	4195	4
20050404	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	33	202739108	COMMONWEALTH BIOTECHNOLOGS INC	42381	0161A	-499	3696	5
20050405	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	34	202739108	COMMONWEALTH BIOTECHNOLOGS INC	37741	0161A	-4640	0	0
20050121	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	1	14159W109	CARDIOGENESIS CORPORATION CALI	290426	0161A	290426	0	0
20050124	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	2	14159W109	CARDIOGENESIS CORPORATION CALI	293126	0161A	2700	0	0
20050125	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	3	14159W109	CARDIOGENESIS CORPORATION CALI	293746	0161A	620	0	0
20050126	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	4	14159W109	CARDIOGENESIS CORPORATION CALI	299346	0161A	5600	5600	1
20050127	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	5	14159W109	CARDIOGENESIS CORPORATION CALI	289046	0161A	-10300	0	0
20050128	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	6	14159W109	CARDIOGENESIS CORPORATION CALI	288879	0161A	-167	0	0
20050131	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	7	14159W109	CARDIOGENESIS CORPORATION CALI	287379	0161A	-1500	0	0
20050201	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	8	14159W109	CARDIOGENESIS CORPORATION CALI	287979	0161A	600	600	1
20050202	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	9	14159W109	CARDIOGENESIS CORPORATION CALI	297504	0161A	9525	10125	2
20050203	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	10	14159W109	CARDIOGENESIS CORPORATION CALI	300809	0161A	3305	13430	3
20050204	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	11	14159W109	CARDIOGENESIS CORPORATION CALI	285409	0161A	-15400	0	0
20050207	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	12	14159W109	CARDIOGENESIS CORPORATION CALI	316086	0161A	30677	30677	1
20050208	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	13	14159W109	CARDIOGENESIS CORPORATION CALI	311458	0161A	-4628	26049	2
20050209	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	14	14159W109	CARDIOGENESIS CORPORATION CALI	312846	0161A	1388	27437	3
20050210	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	15	14159W109	CARDIOGENESIS CORPORATION CALI	298526	0161A	-14320	13117	4
20050211	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	16	14159W109	CARDIOGENESIS CORPORATION CALI	297426	0161A	-1100	12017	5
20050214	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	17	14159W109	CARDIOGENESIS CORPORATION CALI	291132	0161A	-6294	5723	6
20050215	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	18	14159W109	CARDIOGENESIS CORPORATION CALI	279354	0161A	-11778	0	0
20050216	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	19	14159W109	CARDIOGENESIS CORPORATION CALI	285954	0161A	6600	6600	1
20050217	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	20	14159W109	CARDIOGENESIS CORPORATION CALI	279804	0161A	-6150	450	2
20050218	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	21	14159W109	CARDIOGENESIS CORPORATION CALI	268603	0161A	-11201	0	0
20050222	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	22	14159W109	CARDIOGENESIS CORPORATION CALI	269603	0161A	1000	1000	1
20050223	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	23	14159W109	CARDIOGENESIS CORPORATION CALI	272299	0161A	2696	3696	2
20050224	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	24	14159W109	CARDIOGENESIS CORPORATION CALI	274259	0161A	1960	5656	3
20050225	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	25	14159W109	CARDIOGENESIS CORPORATION CALI	276858	0161A	2599	8255	4
20050228	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	26	14159W109	CARDIOGENESIS CORPORATION CALI	280373	0161A	3515	11770	5
20050301	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	27	14159W109	CARDIOGENESIS CORPORATION CALI	273211	0161A	-7162	4608	6
20050302	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	28	14159W109	CARDIOGENESIS CORPORATION CALI	273006	0161A	-205	4403	7
20050303	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	29	14159W109	CARDIOGENESIS CORPORATION CALI	263931	0161A	-9075	0	0
20050304	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	30	14159W109	CARDIOGENESIS CORPORATION CALI	247646	0161A	-16285	0	0
20050307	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	31	14159W109	CARDIOGENESIS CORPORATION CALI	248646	0161A	1000	1000	1
20050308	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	32	14159W109	CARDIOGENESIS CORPORATION CALI	223165	0161A	-25481	0	0
20050309	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	33	14159W109	CARDIOGENESIS CORPORATION CALI	210950	0161A	-12215	0	0
20050310	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	34	14159W109	CARDIOGENESIS CORPORATION CALI	220883	0161A	9933	9933	1
20050311	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	35	14159W109	CARDIOGENESIS CORPORATION CALI	226228	0161A	5345	15278	2
20050314	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	36	14159W109	CARDIOGENESIS CORPORATION CALI	228400	0161A	2172	17450	3
20050315	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	37	14159W109	CARDIOGENESIS CORPORATION CALI	227325	0161A	-1075	16375	4
20050316	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	38	14159W109	CARDIOGENESIS CORPORATION CALI	227325	0161A	0	16375	5
20050317	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	39	14159W109	CARDIOGENESIS CORPORATION CALI	230625	0161A	3300	19675	6
20050318	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	40	14159W109	CARDIOGENESIS CORPORATION CALI	230025	0161A	-600	19075	7
20050321	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	41	14159W109	CARDIOGENESIS CORPORATION CALI	223525	0161A	-6500	12575	8
20050322	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	42	14159W109	CARDIOGENESIS CORPORATION CALI	225545	0161A	2020	14595	9
20050323	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	43	14159W109	CARDIOGENESIS CORPORATION CALI	223747	0161A	-1798	12797	10
20050324	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	44	14159W109	CARDIOGENESIS CORPORATION CALI	223682	0161A	-65	12732	11
20050328	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	45	14159W109	CARDIOGENESIS CORPORATION CALI	222207	0161A	-1475	11257	12
20050329	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	46	14159W109	CARDIOGENESIS CORPORATION CALI	231397	0161A	9190	20447	13
20050330	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	47	14159W109	CARDIOGENESIS CORPORATION CALI	226197	0161A	-5200	15247	14
20050331	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	48	14159W109	CARDIOGENESIS CORPORATION CALI	259742	0161A	33545	48792	15
20050401	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	49	14159W109	CARDIOGENESIS CORPORATION CALI	253542	0161A	-6200	42592	16
20050404	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	50	14159W109	CARDIOGENESIS CORPORATION CALI	250407	0161A	-3135	39457	17
20050405	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	51	14159W109	CARDIOGENESIS CORPORATION CALI	239507	0161A	-10900	28557	18
20050107	CHN	The China Fund, Inc.	NYSE	Y	1	169373107	CHINA FUND INC (THE)	332729	0161A	332729	0	0
20050110	CHN	The China Fund, Inc.	NYSE	Y	2	169373107	CHINA FUND INC (THE)	310558	0161A	-22171	0	0
20050111	CHN	The China Fund, Inc.	NYSE	Y	3	169373107	CHINA FUND INC (THE)	305110	0161A	-5448	0	0
20050112	CHN	The China Fund, Inc.	NYSE	Y	4	169373107	CHINA FUND INC (THE)	307946	0161A	2836	2836	1
20050113	CHN	The China Fund, Inc.	NYSE	Y	5	169373107	CHINA FUND INC (THE)	333142	0161A	25196	28032	2
20050114	CHN	The China Fund, Inc.	NYSE	Y	6	169373107	CHINA FUND INC (THE)	327039	0161A	-6103	21929	3
20050118	CHN	The China Fund, Inc.	NYSE	Y	7	169373107	CHINA FUND INC (THE)	315128	0161A	-11911	10018	4
20050119	CHN	The China Fund, Inc.	NYSE	Y	8	169373107	CHINA FUND INC (THE)	316565	0161A	1437	11455	5
20050120	CHN	The China Fund, Inc.	NYSE	Y	9	169373107	CHINA FUND INC (THE)	308033	0161A	-8532	2923	6
20050121	CHN	The China Fund, Inc.	NYSE	Y	10	169373107	CHINA FUND INC (THE)	321064	0161A	13031	15954	7

20050124	CHN	The China Fund, Inc.	NYSE	Y	11	169373107	CHINA FUND INC (THE)	319769	0161A	-1295	14659	8
20050125	CHN	The China Fund, Inc.	NYSE	Y	12	169373107	CHINA FUND INC (THE)	319694	0161A	-75	14584	9
20050126	CHN	The China Fund, Inc.	NYSE	Y	13	169373107	CHINA FUND INC (THE)	318757	0161A	-937	13647	10
20050127	CHN	The China Fund, Inc.	NYSE	Y	14	169373107	CHINA FUND INC (THE)	308298	0161A	-10459	3188	11
20050128	CHN	The China Fund, Inc.	NYSE	Y	15	169373107	CHINA FUND INC (THE)	286434	0161A	-21864	0	0
20050131	CHN	The China Fund, Inc.	NYSE	Y	16	169373107	CHINA FUND INC (THE)	291774	0161A	5340	5340	1
20050201	CHN	The China Fund, Inc.	NYSE	Y	17	169373107	CHINA FUND INC (THE)	288472	0161A	-3302	2038	2
20050202	CHN	The China Fund, Inc.	NYSE	Y	18	169373107	CHINA FUND INC (THE)	292763	0161A	4291	6329	3
20050203	CHN	The China Fund, Inc.	NYSE	Y	19	169373107	CHINA FUND INC (THE)	309539	0161A	16776	23105	4
20050204	CHN	The China Fund, Inc.	NYSE	Y	20	169373107	CHINA FUND INC (THE)	309218	0161A	-321	22784	5
20050207	CHN	The China Fund, Inc.	NYSE	Y	21	169373107	CHINA FUND INC (THE)	316869	0161A	7651	30435	6
20050208	CHN	The China Fund, Inc.	NYSE	Y	22	169373107	CHINA FUND INC (THE)	324616	0161A	7747	38182	7
20050209	CHN	The China Fund, Inc.	NYSE	Y	23	169373107	CHINA FUND INC (THE)	337773	0161A	13157	51339	8
20050210	CHN	The China Fund, Inc.	NYSE	Y	24	169373107	CHINA FUND INC (THE)	345454	0161A	7681	59020	9
20050211	CHN	The China Fund, Inc.	NYSE	Y	25	169373107	CHINA FUND INC (THE)	342978	0161A	-2476	56544	10
20050214	CHN	The China Fund, Inc.	NYSE	Y	26	169373107	CHINA FUND INC (THE)	324710	0161A	-18268	38276	11
20050215	CHN	The China Fund, Inc.	NYSE	Y	27	169373107	CHINA FUND INC (THE)	306935	0161A	-17775	20501	12
20050216	CHN	The China Fund, Inc.	NYSE	Y	28	169373107	CHINA FUND INC (THE)	308874	0161A	1939	22440	13
20050217	CHN	The China Fund, Inc.	NYSE	Y	29	169373107	CHINA FUND INC (THE)	316601	0161A	7727	30167	14
20050218	CHN	The China Fund, Inc.	NYSE	Y	30	169373107	CHINA FUND INC (THE)	314547	0161A	-2054	28113	15
20050222	CHN	The China Fund, Inc.	NYSE	Y	31	169373107	CHINA FUND INC (THE)	310507	0161A	-4040	24073	16
20050223	CHN	The China Fund, Inc.	NYSE	Y	32	169373107	CHINA FUND INC (THE)	296375	0161A	-14132	9941	17
20050224	CHN	The China Fund, Inc.	NYSE	Y	33	169373107	CHINA FUND INC (THE)	294874	0161A	-1501	8440	18
20050225	CHN	The China Fund, Inc.	NYSE	Y	34	169373107	CHINA FUND INC (THE)	225957	0161A	-68917	0	0
20050228	CHN	The China Fund, Inc.	NYSE	Y	35	169373107	CHINA FUND INC (THE)	226307	0161A	350	350	1
20050301	CHN	The China Fund, Inc.	NYSE	Y	36	169373107	CHINA FUND INC (THE)	290302	0161A	63995	64345	2
20050302	CHN	The China Fund, Inc.	NYSE	Y	37	169373107	CHINA FUND INC (THE)	293976	0161A	3674	68019	3
20050303	CHN	The China Fund, Inc.	NYSE	Y	38	169373107	CHINA FUND INC (THE)	288430	0161A	-5546	62473	4
20050304	CHN	The China Fund, Inc.	NYSE	Y	39	169373107	CHINA FUND INC (THE)	288821	0161A	391	62864	5
20050307	CHN	The China Fund, Inc.	NYSE	Y	40	169373107	CHINA FUND INC (THE)	258900	0161A	-29921	32943	6
20050308	CHN	The China Fund, Inc.	NYSE	Y	41	169373107	CHINA FUND INC (THE)	212970	0161A	-45930	0	0
20050309	CHN	The China Fund, Inc.	NYSE	Y	42	169373107	CHINA FUND INC (THE)	207893	0161A	-5077	0	0
20050310	CHN	The China Fund, Inc.	NYSE	Y	43	169373107	CHINA FUND INC (THE)	249655	0161A	41762	41762	1
20050311	CHN	The China Fund, Inc.	NYSE	Y	44	169373107	CHINA FUND INC (THE)	254300	0161A	4645	46407	2
20050314	CHN	The China Fund, Inc.	NYSE	Y	45	169373107	CHINA FUND INC (THE)	263431	0161A	9131	55538	3
20050315	CHN	The China Fund, Inc.	NYSE	Y	46	169373107	CHINA FUND INC (THE)	256545	0161A	-6886	48652	4
20050316	CHN	The China Fund, Inc.	NYSE	Y	47	169373107	CHINA FUND INC (THE)	255073	0161A	-1472	47180	5
20050317	CHN	The China Fund, Inc.	NYSE	Y	48	169373107	CHINA FUND INC (THE)	245466	0161A	-9607	37573	6
20050318	CHN	The China Fund, Inc.	NYSE	Y	49	169373107	CHINA FUND INC (THE)	233472	0161A	-11994	25579	7
20050321	CHN	The China Fund, Inc.	NYSE	Y	50	169373107	CHINA FUND INC (THE)	235895	0161A	2423	28002	8
20050322	CHN	The China Fund, Inc.	NYSE	Y	51	169373107	CHINA FUND INC (THE)	229660	0161A	-6235	21767	9
20050323	CHN	The China Fund, Inc.	NYSE	Y	52	169373107	CHINA FUND INC (THE)	225090	0161A	-4570	17197	10
20050324	CHN	The China Fund, Inc.	NYSE	Y	53	169373107	CHINA FUND INC (THE)	222179	0161A	-2911	14286	11
20050328	CHN	The China Fund, Inc.	NYSE	Y	54	169373107	CHINA FUND INC (THE)	212633	0161A	-9546	4740	12
20050329	CHN	The China Fund, Inc.	NYSE	Y	55	169373107	CHINA FUND INC (THE)	196390	0161A	-16243	0	0
20050330	CHN	The China Fund, Inc.	NYSE	Y	56	169373107	CHINA FUND INC (THE)	173026	0161A	-23364	0	0
20050331	CHN	The China Fund, Inc.	NYSE	Y	57	169373107	CHINA FUND INC (THE)	159564	0161A	-13462	0	0
20050401	CHN	The China Fund, Inc.	NYSE	Y	58	169373107	CHINA FUND INC (THE)	156963	0161A	-2601	0	0
20050404	CHN	The China Fund, Inc.	NYSE	Y	59	169373107	CHINA FUND INC (THE)	153071	0161A	-3892	0	0
20050405	CHN	The China Fund, Inc.	NYSE	Y	60	169373107	CHINA FUND INC (THE)	151217	0161A	-1854	0	0
20050228	CLM	Cornerstone Strategic Value Fund	Amex	Y	1	21924B104	CORNERSTONE STRATEGIC VALUE FD	125953	0161A	125953	0	0
20050301	CLM	Cornerstone Strategic Value Fund	Amex	Y	2	21924B104	CORNERSTONE STRATEGIC VALUE FD	131630	0161A	5677	0	0
20050302	CLM	Cornerstone Strategic Value Fund	Amex	Y	3	21924B104	CORNERSTONE STRATEGIC VALUE FD	135484	0161A	3854	0	0
20050303	CLM	Cornerstone Strategic Value Fund	Amex	Y	4	21924B104	CORNERSTONE STRATEGIC VALUE FD	136566	0161A	1082	1082	1
20050304	CLM	Cornerstone Strategic Value Fund	Amex	Y	5	21924B104	CORNERSTONE STRATEGIC VALUE FD	144586	0161A	8020	9102	2
20050307	CLM	Cornerstone Strategic Value Fund	Amex	Y	6	21924B104	CORNERSTONE STRATEGIC VALUE FD	162832	0161A	18246	27348	3
20050308	CLM	Cornerstone Strategic Value Fund	Amex	Y	7	21924B104	CORNERSTONE STRATEGIC VALUE FD	156623	0161A	-6209	21139	4
20050309	CLM	Cornerstone Strategic Value Fund	Amex	Y	8	21924B104	CORNERSTONE STRATEGIC VALUE FD	164089	0161A	7466	28605	5
20050310	CLM	Cornerstone Strategic Value Fund	Amex	Y	9	21924B104	CORNERSTONE STRATEGIC VALUE FD	158873	0161A	-5216	23389	6
20050311	CLM	Cornerstone Strategic Value Fund	Amex	Y	10	21924B104	CORNERSTONE STRATEGIC VALUE FD	162603	0161A	3730	27119	7
20050314	CLM	Cornerstone Strategic Value Fund	Amex	Y	11	21924B104	CORNERSTONE STRATEGIC VALUE FD	168743	0161A	6140	33259	8
20050315	CLM	Cornerstone Strategic Value Fund	Amex	Y	12	21924B104	CORNERSTONE STRATEGIC VALUE FD	161122	0161A	-7621	25638	9
20050316	CLM	Cornerstone Strategic Value Fund	Amex	Y	13	21924B104	CORNERSTONE STRATEGIC VALUE FD	170624	0161A	9502	35140	10
20050317	CLM	Cornerstone Strategic Value Fund	Amex	Y	14	21924B104	CORNERSTONE STRATEGIC VALUE FD	180157	0161A	9533	44673	11
20050318	CLM	Cornerstone Strategic Value Fund	Amex	Y	15	21924B104	CORNERSTONE STRATEGIC VALUE FD	176977	0161A	-3180	41493	12
20050321	CLM	Cornerstone Strategic Value Fund	Amex	Y	16	21924B104	CORNERSTONE STRATEGIC VALUE FD	173092	0161A	-3885	37608	13
20050322	CLM	Cornerstone Strategic Value Fund	Amex	Y	17	21924B104	CORNERSTONE STRATEGIC VALUE FD	176813	0161A	3721	41329	14
20050323	CLM	Cornerstone Strategic Value Fund	Amex	Y	18	21924B104	CORNERSTONE STRATEGIC VALUE FD	170187	0161A	-6626	34703	15
20050324	CLM	Cornerstone Strategic Value Fund	Amex	Y	19	21924B104	CORNERSTONE STRATEGIC VALUE FD	174813	0161A	4626	39329	16
20050328	CLM	Cornerstone Strategic Value Fund	Amex	Y	20	21924B104	CORNERSTONE STRATEGIC VALUE FD	167883	0161A	-6930	32399	17
20050329	CLM	Cornerstone Strategic Value Fund	Amex	Y	21	21924B104	CORNERSTONE STRATEGIC VALUE FD	160966	0161A	-6917	25482	18
20050330	CLM	Cornerstone Strategic Value Fund	Amex	Y	22	21924B104	CORNERSTONE STRATEGIC VALUE FD	156332	0161A	-4634	20848	19
20050331	CLM	Cornerstone Strategic Value Fund	Amex	Y	23	21924B104	CORNERSTONE STRATEGIC VALUE FD	150940	0161A	-5392	15456	20
20050401	CLM	Cornerstone Strategic Value Fund	Amex	Y	24	21924B104	CORNERSTONE STRATEGIC VALUE FD	153680	0161A	2740	18196	21
20050404	CLM	Cornerstone Strategic Value Fund	Amex	Y	25	21924B104	CORNERSTONE STRATEGIC VALUE FD	161443	0161A	7763	25959	22
20050405	CLM	Cornerstone Strategic Value Fund	Amex	Y	26	21924B104	CORNERSTONE STRATEGIC VALUE FD	153096	0161A	-8347	17612	23
20050118	COR	Cortex Pharmaceuticals, Inc	Amex	Y	1	220524300	CORTEX PHARMACEUTICALS INC	32053	0161A	32053	0	0
20050119	COR	Cortex Pharmaceuticals, Inc	Amex	Y	2	220524300	CORTEX PHARMACEUTICALS INC	36687	0161A	4634	0	0
20050120	COR	Cortex Pharmaceuticals, Inc	Amex	Y	3	220524300	CORTEX PHARMACEUTICALS INC	18162	0161A	-18525	0	0
20050121	COR	Cortex Pharmaceuticals, Inc	Amex	Y	4	220524300	CORTEX PHARMACEUTICALS INC	22212	0161A	4050	4050	1
20050124	COR	Cortex Pharmaceuticals, Inc	Amex	Y	5	220524300	CORTEX PHARMACEUTICALS INC	33579	0161A	11367	15417	2
20050125	COR	Cortex Pharmaceuticals, Inc	Amex	Y	6	220524300	CORTEX PHARMACEUTICALS INC	25409	0161A	-8170	7247	3
20050126	COR	Cortex Pharmaceuticals, Inc	Amex	Y	7	220524300	CORTEX PHARMACEUTICALS INC	48259	0161A	22850	30097	4
20050127	COR	Cortex Pharmaceuticals, Inc	Amex	Y	8	220524300	CORTEX PHARMACEUTICALS INC	35355	0161A	-12904	17193	5
20050128	COR	Cortex Pharmaceuticals, Inc	Amex	Y	9	220524300	CORTEX PHARMACEUTICALS INC	45779	0161A	10424	27617	6
20050131	COR	Cortex Pharmaceuticals, Inc	Amex	Y	10	220524300	CORTEX PHARMACEUTICALS INC	48954	0161A	3175	30792	7
20050201	COR	Cortex Pharmaceuticals, Inc	Amex	Y	11	220524300	CORTEX PHARMACEUTICALS INC	97281	0161A	48327	79119	8
20050202	COR	Cortex Pharmaceuticals, Inc	Amex	Y	12	220524300	CORTEX PHARMACEUTICALS INC	91552	0161A	-5729	73390	9
20050203	COR	Cortex Pharmaceuticals, Inc	Amex	Y	13	220524300	CORTEX PHARMACEUTICALS INC	91472	0161A	-80	73310	10
20050204	COR	Cortex Pharmaceuticals, Inc	Amex	Y	14	220524300	CORTEX PHARMACEUTICALS INC	88322	0161A	-3150	70160	11
20050207	COR	Cortex Pharmaceuticals, Inc	Amex	Y	15	220524300	CORTEX PHARMACEUTICALS INC	103638	0161A	15316	85476	12
20050208	COR	Cortex Pharmaceuticals, Inc	Amex	Y	16	220524300	CORTEX PHARMACEUTICALS INC	94809	0161A	-8829	76647	13
20050209	COR	Cortex Pharmaceuticals, Inc	Amex	Y	17	220524300	CORTEX PHARMACEUTICALS INC	87859	0161A	-6950	69697	14
20050210	COR	Cortex Pharmaceuticals, Inc	Amex	Y	18	220524300	CORTEX PHARMACEUTICALS INC	77941	0161A	-9918	59779	15
20050211	COR	Cortex Pharmaceuticals, Inc	Amex	Y	19	220524300	CORTEX PHARMACEUTICALS INC	74066	0161A	-3875	55904	16
20050214	COR	Cortex Pharmaceuticals, Inc	Amex	Y	20	220524300	CORTEX PHARMACEUTICALS INC	31105	0161A	-42961	12943	17
20050215	COR	Cortex Pharmaceuticals, Inc	Amex	Y	21	220524300	CORTEX PHARMACEUTICALS INC	18955	0161A	-12150	793	18
20050308	COR	Cortex Pharmaceuticals, Inc	Amex	Y	4	220524300	CORTEX PHARMACEUTICALS INC	47282	0161A	47282	47282	1
20050309	COR	Cortex Pharmaceuticals, Inc	Amex	Y	5	220524300	CORTEX PHARMACEUTICALS INC	43675	0161A	-3607	43675	2
20050310	COR	Cortex Pharmaceuticals, Inc	Amex	Y	6	220524300	CORTEX PHARMACEUTICALS INC	47711	0161A	4036	47711	3
20050311	COR	Cortex Pharmaceuticals, Inc	Amex	Y	7	220524300	CORTEX PHARMACEUTICALS INC	47305	0161A	-406	47305	4
20050314	COR	Cortex Pharmaceuticals, Inc	Amex	Y	8	220524300	CORTEX PHARMACEUTICALS INC	41156	0161A	-6149	41156	5
20050315	COR	Cortex Pharmaceuticals, Inc	Amex	Y	9	220524300	CORTEX PHARMACEUTICALS INC	43290	0161A	2134	43290	6
20050316	COR	Cortex Pharmaceuticals, Inc	Amex	Y	10	220524300	CORTEX PHARMACEUTICALS INC	34000	0161A	-9290	34000	7
20050317	COR	Cortex Pharmaceuticals, Inc	Amex	Y	11	220524300	CORTEX PHARMACEUTICALS INC	35505	0161A	1505	35505	8
20050318	COR	Cortex Pharmaceuticals, Inc	Amex	Y	12	220524300	CORTEX PHARMACEUTICALS INC	43960	0161A	8455	43960	9
20050321	COR	Cortex Pharmaceuticals, Inc	Amex	Y	13	220524300	CORTEX PHARMACEUTICALS INC	42460	0161A	-1500	42460	10
20050322	COR	Cortex Pharmaceuticals, Inc	Amex	Y	14	220524300	CORTEX PHARMACEUTICALS INC	47068	0161A	4608	47068	11
20050107	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	1	59021W381	MERRILL LYNCH & CO INC JETBLUE	172	0161A	172	0	0
20050110	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	2	59021W381	MERRILL LYNCH & CO INC JETBLUE	723	0161A	551	0	0
20050111	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	3	59021W381	MERRILL LYNCH & CO INC JETBLUE	663	0161A	-60	0	0
20050120	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	1	59021W381	MERRILL LYNCH & CO INC JETBLUE	4973	0161A	4973	0	0
20050121	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	2	59021W381	MERRILL LYNCH & CO INC JETBLUE	4603	0161A	-370	0	0
20050124	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	3	59021W381	MERRILL LYNCH & CO INC JETBLUE	6353	0161A	1750	0	0
20050125	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	4	59021W381	MERRILL LYNCH & CO INC JETBLUE	6653	0161A	300	300	1
20050126	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	5	59021W381	MERRILL LYNCH & CO INC JETBLUE	4818	0161A	-1835	0	0
20050127	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	6	59021W381	MERRILL LYNCH & CO INC JETBLUE	5557	0161A	739	739	1
20050128	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	7	59021W381	MERRILL LYNCH & CO INC JETBLUE	5357	0161A	-200	539	2
20050131	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	8	59021W381	MERRILL LYNCH & CO INC JETBLUE	4357	0161A	-1000	0	0
20050201	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	9	59021W381	MERRILL LYNCH & CO INC JETBLUE	4757	0161A	400	400	1
20050202	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	10	59021W381	MERRILL LYNCH & CO INC JETBLUE	4382	0161A	-375	25	2
20050203	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	11	59021W381	MERRILL LYNCH & CO INC JETBLUE	1136	0161A	-3246	0	0
20050211	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	17	59021W381	MERRILL LYNCH & CO INC JETBLUE	3056	0161A	3056	3056	1
20050214	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	18	59021W381	MERRILL LYNCH & CO INC JETBLUE	4557	0161A	1501	4557	2
20050215	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	19	59021W381	MERRILL LYNCH & CO INC JETBLUE	4754	0161A	197	4754	3
20050216	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	20	59021W381	MERRILL LYNCH & CO INC JETBLUE	4554	0161A	-200	4554	4
20050217	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	21	59021W381	MERRILL LYNCH & CO INC JETBLUE	5473	0161A	919	5473	5
20050218	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	22	59021W381	MERRILL LYNCH & CO INC JETBLUE	5577	0161A	104	5577	6
20050222	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	23	59021W381	MERRILL LYNCH & CO INC JETBLUE	5985	0161A	408	5985	7
20050223	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	24	59021W381	MERRILL LYNCH & CO INC JETBLUE	4885	0161A	-1100	4885	8
20050224	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	25	59021W381	MERRILL LYNCH & CO INC JETBLUE	5701	0161A	816	5701	9
20050225	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	26	59021W381	MERRILL LYNCH & CO INC JETBLUE	3588	0161A	-2113	3588	10
20050228	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	27	59021W381	MERRILL LYNCH & CO INC JETBLUE	4088	0161A	500	4088	11
20050301	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	28	59021W381	MERRILL LYNCH & CO INC JETBLUE	4088	0161A	0	4088	12
20050302	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	29	59021W381	MERRILL LYNCH & CO INC JETBLUE	3740	0161A	-348	3740	13
20050303	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	30	59021W381	MERRILL LYNCH & CO INC JETBLUE	16039	0161A	12299	16039	14
20050304	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	31	59021W381	MERRILL LYNCH & CO INC JETBLUE	16538	0161A	499	16538	15
20050307	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	32	59021W381	MERRILL LYNCH & CO INC JETBLUE	15935	0161A	-603	15935	16
20050308	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	33	59021W381	MERRILL LYNCH & CO INC JETBLUE	15985	0161A	50	15985	17
20050309	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	34	59021W381	MERRILL LYNCH & CO INC JETBLUE	15788	0161A	-197	15788	18
20050310	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	35	59021W381	MERRILL LYNCH & CO INC JETBLUE	16551	0161A	763	16551	19

20050311	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	36	59021W381	MERRILL LYNCH & CO INC JETBLUE	19111	0161A	2560	19111	20
20050314	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	37	59021W381	MERRILL LYNCH & CO INC JETBLUE	21197	0161A	2086	21197	21
20050315	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	38	59021W381	MERRILL LYNCH & CO INC JETBLUE	21093	0161A	-104	21093	22
20050316	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	39	59021W381	MERRILL LYNCH & CO INC JETBLUE	20685	0161A	-408	20685	23
20050317	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	40	59021W381	MERRILL LYNCH & CO INC JETBLUE	20685	0161A	0	20685	24
20050318	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	41	59021W381	MERRILL LYNCH & CO INC JETBLUE	21384	0161A	699	21384	25
20050321	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	42	59021W381	MERRILL LYNCH & CO INC JETBLUE	22281	0161A	897	22281	26
20050322	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	43	59021W381	MERRILL LYNCH & CO INC JETBLUE	22381	0161A	100	22381	27
20050323	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	44	59021W381	MERRILL LYNCH & CO INC JETBLUE	26655	0161A	4274	26655	28
20050324	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	45	59021W381	MERRILL LYNCH & CO INC JETBLUE	26355	0161A	-300	26355	29
20050328	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	46	59021W381	MERRILL LYNCH & CO INC JETBLUE	21901	0161A	-4454	21901	30
20050329	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	47	59021W381	MERRILL LYNCH & CO INC JETBLUE	3610	0161A	-18291	3610	31
20050330	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	48	59021W381	MERRILL LYNCH & CO INC JETBLUE	5619	0161A	2009	5619	32
20050331	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	49	59021W381	MERRILL LYNCH & CO INC JETBLUE	5818	0161A	199	5818	33
20050405	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	52	59021W381	MERRILL LYNCH & CO INC JETBLUE	1325	0161A	1325	1325	1
20050107	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	1	61746B494	MORGAN STLY	13666	0161A	13666	0	0
20050110	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	2	61746B494	MORGAN STLY	13666	0161A	0	0	0
20050111	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	3	61746B494	MORGAN STLY	13666	0161A	0	0	0
20050112	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	4	61746B494	MORGAN STLY	13466	0161A	-200	0	0
20050113	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	5	61746B494	MORGAN STLY	13966	0161A	500	500	1
20050114	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	6	61746B494	MORGAN STLY	13966	0161A	0	500	2
20050118	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	7	61746B494	MORGAN STLY	13866	0161A	-100	400	3
20050119	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	8	61746B494	MORGAN STLY	14066	0161A	200	600	4
20050120	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	9	61746B494	MORGAN STLY	13981	0161A	-85	515	5
20050121	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	10	61746B494	MORGAN STLY	15031	0161A	1050	1565	6
20050124	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	11	61746B494	MORGAN STLY	14931	0161A	-100	1465	7
20050125	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	12	61746B494	MORGAN STLY	15131	0161A	200	1665	8
20050126	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	13	61746B494	MORGAN STLY	15131	0161A	0	1665	9
20050127	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	14	61746B494	MORGAN STLY	14231	0161A	-900	765	10
20050128	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	15	61746B494	MORGAN STLY	14136	0161A	-95	670	11
20050131	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	16	61746B494	MORGAN STLY	14386	0161A	250	920	12
20050201	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	17	61746B494	MORGAN STLY	14386	0161A	0	920	13
20050202	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	18	61746B494	MORGAN STLY	14286	0161A	-100	820	14
20050203	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	19	61746B494	MORGAN STLY	14236	0161A	-50	770	15
20050204	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	20	61746B494	MORGAN STLY	14236	0161A	0	770	16
20050207	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	21	61746B494	MORGAN STLY	14236	0161A	0	770	17
20050208	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	22	61746B494	MORGAN STLY	14136	0161A	-100	670	18
20050209	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	23	61746B494	MORGAN STLY	14136	0161A	0	670	19
20050210	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	24	61746B494	MORGAN STLY	14136	0161A	0	670	20
20050211	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	25	61746B494	MORGAN STLY	13636	0161A	-500	170	21
20050214	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	26	61746B494	MORGAN STLY	13586	0161A	-50	120	22
20050215	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	27	61746B494	MORGAN STLY	13586	0161A	0	120	23
20050216	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	28	61746B494	MORGAN STLY	13586	0161A	0	120	24
20050217	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	29	61746B494	MORGAN STLY	13586	0161A	0	120	25
20050218	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	30	61746B494	MORGAN STLY	12746	0161A	-840	0	0
20050222	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	31	61746B494	MORGAN STLY	12696	0161A	-50	0	0
20050223	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	32	61746B494	MORGAN STLY	12696	0161A	0	0	0
20050224	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	33	61746B494	MORGAN STLY	12596	0161A	-100	0	0
20050225	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	34	61746B494	MORGAN STLY	12596	0161A	0	0	0
20050228	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	35	61746B494	MORGAN STLY	12596	0161A	0	0	0
20050301	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	36	61746B494	MORGAN STLY	12596	0161A	0	0	0
20050302	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	37	61746B494	MORGAN STLY	12796	0161A	200	200	1
20050303	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	38	61746B494	MORGAN STLY	12796	0161A	0	200	2
20050304	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	39	61746B494	MORGAN STLY	13296	0161A	500	700	3
20050307	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	40	61746B494	MORGAN STLY	13241	0161A	-55	645	4
20050308	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	41	61746B494	MORGAN STLY	13191	0161A	-50	595	5
20050309	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	42	61746B494	MORGAN STLY	13191	0161A	0	595	6
20050107	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	1	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	28689	0	0
20050110	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	2	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	0	0	0
20050111	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	3	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	0	0	0
20050112	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	4	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	0	0	0
20050113	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	5	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	0	0	0
20050114	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	6	61746S539	MORGAN STANLEY CAP NTS BSD ON	28352	0161A	-337	0	0
20050118	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	7	61746S539	MORGAN STANLEY CAP NTS BSD ON	24152	0161A	-4200	0	0
20050119	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	8	61746S539	MORGAN STANLEY CAP NTS BSD ON	24152	0161A	0	0	0
20050120	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	9	61746S539	MORGAN STANLEY CAP NTS BSD ON	23972	0161A	-180	0	0
20050121	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	10	61746S539	MORGAN STANLEY CAP NTS BSD ON	23922	0161A	-50	0	0
20050124	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	11	61746S539	MORGAN STANLEY CAP NTS BSD ON	23122	0161A	-800	0	0
20050125	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	12	61746S539	MORGAN STANLEY CAP NTS BSD ON	23122	0161A	0	0	0
20050126	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	13	61746S539	MORGAN STANLEY CAP NTS BSD ON	23052	0161A	-70	0	0
20050127	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	14	61746S539	MORGAN STANLEY CAP NTS BSD ON	23052	0161A	0	0	0
20050128	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	15	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	-58	0	0
20050131	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	16	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050201	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	17	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050202	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	18	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050203	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	19	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050204	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	20	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050207	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	21	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050208	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	22	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	850	850	1
20050209	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	23	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	2
20050210	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	24	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	3
20050211	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	25	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	4
20050214	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	26	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	5
20050215	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	27	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	6
20050216	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	28	61746S539	MORGAN STANLEY CAP NTS BSD ON	24009	0161A	165	1015	7
20050217	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	29	61746S539	MORGAN STANLEY CAP NTS BSD ON	23977	0161A	-32	983	8
20050218	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	30	61746S539	MORGAN STANLEY CAP NTS BSD ON	23977	0161A	0	983	9
20050222	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	31	61746S539	MORGAN STANLEY CAP NTS BSD ON	23977	0161A	0	983	10
20050223	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	32	61746S539	MORGAN STANLEY CAP NTS BSD ON	23927	0161A	-50	933	11
20050224	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	33	61746S539	MORGAN STANLEY CAP NTS BSD ON	23877	0161A	-50	883	12
20050225	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	34	61746S539	MORGAN STANLEY CAP NTS BSD ON	23727	0161A	-150	733	13
20050228	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	35	61746S539	MORGAN STANLEY CAP NTS BSD ON	23227	0161A	-500	233	14
20050301	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	36	61746S539	MORGAN STANLEY CAP NTS BSD ON	23227	0161A	0	233	15
20050302	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	37	61746S539	MORGAN STANLEY CAP NTS BSD ON	23227	0161A	0	233	16
20050303	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	38	61746S539	MORGAN STANLEY CAP NTS BSD ON	22827	0161A	-400	0	0
20050304	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	39	61746S539	MORGAN STANLEY CAP NTS BSD ON	17827	0161A	-5000	0	0
20050307	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	40	61746S539	MORGAN STANLEY CAP NTS BSD ON	17827	0161A	0	0	0
20050308	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	41	61746S539	MORGAN STANLEY CAP NTS BSD ON	17827	0161A	0	0	0
20050309	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	42	61746S539	MORGAN STANLEY CAP NTS BSD ON	17827	0161A	0	0	0
20050310	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	43	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	-5000	0	0
20050311	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	44	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050314	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	45	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050315	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	46	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050316	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	47	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050317	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	48	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050318	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	49	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050321	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	50	61746S539	MORGAN STANLEY CAP NTS BSD ON	12823	0161A	-4	0	0
20050322	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	51	61746S539	MORGAN STANLEY CAP NTS BSD ON	12823	0161A	0	0	0
20050323	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	52	61746S539	MORGAN STANLEY CAP NTS BSD ON	12823	0161A	0	0	0
20050324	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	53	61746S539	MORGAN STANLEY CAP NTS BSD ON	12823	0161A	0	0	0
20050328	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	54	61746S539	MORGAN STANLEY CAP NTS BSD ON	12623	0161A	-200	0	0
20050329	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	55	61746S539	MORGAN STANLEY CAP NTS BSD ON	12623	0161A	0	0	0
20050330	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	56	61746S539	MORGAN STANLEY CAP NTS BSD ON	12623	0161A	0	0	0
20050331	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	57	61746S539	MORGAN STANLEY CAP NTS BSD ON	10323	0161A	-2300	0	0
20050401	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	58	61746S539	MORGAN STANLEY CAP NTS BSD ON	10323	0161A	0	0	0
20050404	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	59	61746S539	MORGAN STANLEY CAP NTS BSD ON	10323	0161A	0	0	0
20050405	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	60	61746S539	MORGAN STANLEY CAP NTS BSD ON	10298	0161A	-25	0	0
20050107	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	1	23962Q100	DAYSTAR TECHNOLOGIES INC	47375	0161A	47375	0	0
20050110	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	2	23962Q100	DAYSTAR TECHNOLOGIES INC	41466	0161A	-5909	0	0
20050111	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	3	23962Q100	DAYSTAR TECHNOLOGIES INC	41216	0161A	-250	0	0
20050112	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	4	23962Q100	DAYSTAR TECHNOLOGIES INC	43816	0161A	2600	2600	1
20050113	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	5	23962Q100	DAYSTAR TECHNOLOGIES INC	42766	0161A	-1050	1550	2
20050114	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	6	23962Q100	DAYSTAR TECHNOLOGIES INC	45266	0161A	2500	4050	3
20050118	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	7	23962Q100	DAYSTAR TECHNOLOGIES INC	44066	0161A	-1200	2850	4
20050119	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	8	23962Q100	DAYSTAR TECHNOLOGIES INC	44266	0161A	200	3050	5
20050120	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	9	23962Q100	DAYSTAR TECHNOLOGIES INC	44023	0161A	-243	2807	6
20050121	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	10	23962Q100	DAYSTAR TECHNOLOGIES INC	41073	0161A	-2950	0	0
20050124	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	11	23962Q100	DAYSTAR TECHNOLOGIES INC	38223	0161A	-2850	0	0
20050125	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	12	23962Q100	DAYSTAR TECHNOLOGIES INC	43277	0161A	5054	5054	1
20050126	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	13	23962Q100	DAYSTAR TECHNOLOGIES INC	45677	0161A	2400	7454	2
20050127	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	14	23962Q100	DAYSTAR TECHNOLOGIES INC	41845	0161A	-3832	3622	3
20050128	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	15	23962Q100	DAYSTAR TECHNOLOGIES INC	65320	0161A	23475	27097	4
20050131	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	16	23962Q100	DAYSTAR TECHNOLOGIES INC	60797	0161A	-4523	22574	5
20050201	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	17	23962Q100	DAYSTAR TECHNOLOGIES INC	57663	0161A	-3134	19440	6
20050202	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	18	23962Q100	DAYSTAR TECHNOLOGIES INC	54163	0161A	-3500	15940	7
20050203	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	19	23962Q100	DAYSTAR TECHNOLOGIES INC	52913	0161A	-1250	14690	8
20050204	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	20	23962Q100	DAYSTAR TECHNOLOGIES INC	53175	0161A	262	14952	9
20050207	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	21	23962Q100	DAYSTAR TECHNOLOGIES INC	56364	0161A	3189	18141	10
20050208	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	22	23962Q100	DAYSTAR TECHNOLOGIES INC	54916	0161A	-1448	16693	11
20050209	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	23	23962Q100	DAYSTAR TECHNOLOGIES INC	54847	0161A	-69	16624	12
20050210	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	24	23962Q100	DAYSTAR TECHNOLOGIES INC	53671	0161A	-1176	15448	13

20050211	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	25	23962Q100	DAYSTAR TECHNOLOGIES INC	51311	0161A	-2360	13088	14
20050214	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	26	23962Q100	DAYSTAR TECHNOLOGIES INC	51174	0161A	-137	12951	15
20050215	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	27	23962Q100	DAYSTAR TECHNOLOGIES INC	51001	0161A	-173	12778	16
20050216	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	28	23962Q100	DAYSTAR TECHNOLOGIES INC	48854	0161A	-2147	10631	17
20050217	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	29	23962Q100	DAYSTAR TECHNOLOGIES INC	41313	0161A	-7541	3090	18
20050218	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	30	23962Q100	DAYSTAR TECHNOLOGIES INC	37613	0161A	-3700	0	0
20050222	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	31	23962Q100	DAYSTAR TECHNOLOGIES INC	31629	0161A	-5984	0	0
20050223	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	32	23962Q100	DAYSTAR TECHNOLOGIES INC	29169	0161A	-2460	0	0
20050224	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	33	23962Q100	DAYSTAR TECHNOLOGIES INC	28758	0161A	-411	0	0
20050225	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	34	23962Q100	DAYSTAR TECHNOLOGIES INC	27661	0161A	-1097	0	0
20050228	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	35	23962Q100	DAYSTAR TECHNOLOGIES INC	27812	0161A	151	151	1
20050301	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	36	23962Q100	DAYSTAR TECHNOLOGIES INC	29260	0161A	1448	1599	2
20050302	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	37	23962Q100	DAYSTAR TECHNOLOGIES INC	29790	0161A	530	2129	3
20050303	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	38	23962Q100	DAYSTAR TECHNOLOGIES INC	31868	0161A	2078	4207	4
20050304	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	39	23962Q100	DAYSTAR TECHNOLOGIES INC	34489	0161A	2621	6828	5
20050307	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	40	23962Q100	DAYSTAR TECHNOLOGIES INC	26053	0161A	-8436	0	0
20050308	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	41	23962Q100	DAYSTAR TECHNOLOGIES INC	51441	0161A	25388	25388	1
20050309	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	42	23962Q100	DAYSTAR TECHNOLOGIES INC	51574	0161A	133	25521	2
20050310	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	43	23962Q100	DAYSTAR TECHNOLOGIES INC	52764	0161A	1190	26711	3
20050311	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	44	23962Q100	DAYSTAR TECHNOLOGIES INC	140742	0161A	87978	114689	4
20050314	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	45	23962Q100	DAYSTAR TECHNOLOGIES INC	153098	0161A	12356	127045	5
20050315	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	46	23962Q100	DAYSTAR TECHNOLOGIES INC	145497	0161A	-7601	119444	6
20050316	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	47	23962Q100	DAYSTAR TECHNOLOGIES INC	135502	0161A	-9995	109449	7
20050317	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	48	23962Q100	DAYSTAR TECHNOLOGIES INC	152503	0161A	17001	126450	8
20050318	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	49	23962Q100	DAYSTAR TECHNOLOGIES INC	161823	0161A	9320	135770	9
20050321	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	50	23962Q100	DAYSTAR TECHNOLOGIES INC	156366	0161A	-5457	130313	10
20050322	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	51	23962Q100	DAYSTAR TECHNOLOGIES INC	147448	0161A	-8918	121395	11
20050323	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	52	23962Q100	DAYSTAR TECHNOLOGIES INC	154285	0161A	6837	128232	12
20050324	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	53	23962Q100	DAYSTAR TECHNOLOGIES INC	143697	0161A	-10588	117644	13
20050328	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	54	23962Q100	DAYSTAR TECHNOLOGIES INC	121644	0161A	-22053	95591	14
20050329	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	55	23962Q100	DAYSTAR TECHNOLOGIES INC	117724	0161A	-3920	91671	15
20050330	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	56	23962Q100	DAYSTAR TECHNOLOGIES INC	109798	0161A	-7926	83745	16
20050331	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	57	23962Q100	DAYSTAR TECHNOLOGIES INC	99744	0161A	-10054	73691	17
20050401	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	58	23962Q100	DAYSTAR TECHNOLOGIES INC	107478	0161A	7734	81425	18
20050404	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	59	23962Q100	DAYSTAR TECHNOLOGIES INC	106425	0161A	-1053	80372	19
20050405	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	60	23962Q100	DAYSTAR TECHNOLOGIES INC	76509	0161A	-29916	50456	20
20050118	EEEI	ELECTRO ENERGY INC	S	Y	7	285106100	ELECTRO ENERGY INC	43784	0161A	43784	43784	1
20050119	EEEI	ELECTRO ENERGY INC	S	Y	8	285106100	ELECTRO ENERGY INC	43495	0161A	-289	43495	2
20050120	EEEI	ELECTRO ENERGY INC	S	Y	9	285106100	ELECTRO ENERGY INC	45501	0161A	2006	45501	3
20050121	EEEI	ELECTRO ENERGY INC	S	Y	10	285106100	ELECTRO ENERGY INC	45990	0161A	489	45990	4
20050124	EEEI	ELECTRO ENERGY INC	S	Y	11	285106100	ELECTRO ENERGY INC	47728	0161A	1738	47728	5
20050125	EEEI	ELECTRO ENERGY INC	S	Y	12	285106100	ELECTRO ENERGY INC	41313	0161A	-6415	41313	6
20050126	EEEI	ELECTRO ENERGY INC	S	Y	13	285106100	ELECTRO ENERGY INC	44315	0161A	3002	44315	7
20050127	EEEI	ELECTRO ENERGY INC	S	Y	14	285106100	ELECTRO ENERGY INC	38998	0161A	-5317	38998	8
20050128	EEEI	ELECTRO ENERGY INC	S	Y	15	285106100	ELECTRO ENERGY INC	41587	0161A	2589	41587	9
20050223	EEEI	ELECTRO ENERGY INC	S	Y	32	285106100	ELECTRO ENERGY INC	6548	0161A	6548	6548	1
20050224	EEEI	ELECTRO ENERGY INC	S	Y	33	285106100	ELECTRO ENERGY INC	3230	0161A	-3318	3230	2
20050225	EEEI	ELECTRO ENERGY INC	S	Y	34	285106100	ELECTRO ENERGY INC	5974	0161A	2744	5974	3
20050228	EEEI	ELECTRO ENERGY INC	S	Y	35	285106100	ELECTRO ENERGY INC	8372	0161A	2398	8372	4
20050301	EEEI	ELECTRO ENERGY INC	S	Y	36	285106100	ELECTRO ENERGY INC	16423	0161A	8051	16423	5
20050302	EEEI	ELECTRO ENERGY INC	S	Y	37	285106100	ELECTRO ENERGY INC	20504	0161A	4081	20504	6
20050303	EEEI	ELECTRO ENERGY INC	S	Y	38	285106100	ELECTRO ENERGY INC	15382	0161A	-5122	15382	7
20050304	EEEI	ELECTRO ENERGY INC	S	Y	39	285106100	ELECTRO ENERGY INC	14984	0161A	-398	14984	8
20050307	EEEI	ELECTRO ENERGY INC	S	Y	40	285106100	ELECTRO ENERGY INC	17984	0161A	3000	17984	9
20050308	EEEI	ELECTRO ENERGY INC	S	Y	41	285106100	ELECTRO ENERGY INC	20379	0161A	2395	20379	10
20050309	EEEI	ELECTRO ENERGY INC	S	Y	42	285106100	ELECTRO ENERGY INC	17829	0161A	-2550	17829	11
20050310	EEEI	ELECTRO ENERGY INC	S	Y	43	285106100	ELECTRO ENERGY INC	19803	0161A	1974	19803	12
20050311	EEEI	ELECTRO ENERGY INC	S	Y	44	285106100	ELECTRO ENERGY INC	18324	0161A	-1479	18324	13
20050314	EEEI	ELECTRO ENERGY INC	S	Y	45	285106100	ELECTRO ENERGY INC	18222	0161A	-102	18222	14
20050315	EEEI	ELECTRO ENERGY INC	S	Y	46	285106100	ELECTRO ENERGY INC	17644	0161A	-578	17644	15
20050316	EEEI	ELECTRO ENERGY INC	S	Y	47	285106100	ELECTRO ENERGY INC	17602	0161A	-42	17602	16
20050317	EEEI	ELECTRO ENERGY INC	S	Y	48	285106100	ELECTRO ENERGY INC	20647	0161A	3045	20647	17
20050318	EEEI	ELECTRO ENERGY INC	S	Y	49	285106100	ELECTRO ENERGY INC	17335	0161A	-3312	17335	18
20050321	EEEI	ELECTRO ENERGY INC	S	Y	50	285106100	ELECTRO ENERGY INC	14703	0161A	-2632	14703	19
20050322	EEEI	ELECTRO ENERGY INC	S	Y	51	285106100	ELECTRO ENERGY INC	22273	0161A	7570	22273	20
20050323	EEEI	ELECTRO ENERGY INC	S	Y	52	285106100	ELECTRO ENERGY INC	21569	0161A	-704	21569	21
20050324	EEEI	ELECTRO ENERGY INC	S	Y	53	285106100	ELECTRO ENERGY INC	22484	0161A	915	22484	22
20050328	EEEI	ELECTRO ENERGY INC	S	Y	54	285106100	ELECTRO ENERGY INC	22453	0161A	-31	22453	23
20050329	EEEI	ELECTRO ENERGY INC	S	Y	55	285106100	ELECTRO ENERGY INC	22495	0161A	42	22495	24
20050330	EEEI	ELECTRO ENERGY INC	S	Y	56	285106100	ELECTRO ENERGY INC	19572	0161A	-2923	19572	25
20050331	EEEI	ELECTRO ENERGY INC	S	Y	57	285106100	ELECTRO ENERGY INC	20275	0161A	703	20275	26
20050401	EEEI	ELECTRO ENERGY INC	S	Y	58	285106100	ELECTRO ENERGY INC	17909	0161A	-2366	17909	27
20050404	EEEI	ELECTRO ENERGY INC	S	Y	59	285106100	ELECTRO ENERGY INC	10576	0161A	-7333	10576	28
20050405	EEEI	ELECTRO ENERGY INC	S	Y	60	285106100	ELECTRO ENERGY INC	10748	0161A	172	10748	29
20050209	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	1	291345106	EMISPHERE TECHNOLOGIES INC	124868	0161A	124868	0	0
20050210	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	2	291345106	EMISPHERE TECHNOLOGIES INC	121308	0161A	-3560	0	0
20050211	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	3	291345106	EMISPHERE TECHNOLOGIES INC	106214	0161A	-15094	0	0
20050214	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	4	291345106	EMISPHERE TECHNOLOGIES INC	202566	0161A	96352	96352	1
20050215	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	5	291345106	EMISPHERE TECHNOLOGIES INC	282025	0161A	79459	175811	2
20050216	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	6	291345106	EMISPHERE TECHNOLOGIES INC	626209	0161A	344184	519995	3
20050217	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	7	291345106	EMISPHERE TECHNOLOGIES INC	627176	0161A	967	520962	4
20050218	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	8	291345106	EMISPHERE TECHNOLOGIES INC	565829	0161A	-61347	459615	5
20050222	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	9	291345106	EMISPHERE TECHNOLOGIES INC	463797	0161A	-102032	357583	6
20050223	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	10	291345106	EMISPHERE TECHNOLOGIES INC	436824	0161A	-26973	330610	7
20050224	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	11	291345106	EMISPHERE TECHNOLOGIES INC	424978	0161A	-11846	318764	8
20050225	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	12	291345106	EMISPHERE TECHNOLOGIES INC	385508	0161A	-39470	279294	9
20050228	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	13	291345106	EMISPHERE TECHNOLOGIES INC	375147	0161A	-10361	268933	10
20050301	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	14	291345106	EMISPHERE TECHNOLOGIES INC	365655	0161A	-9492	259441	11
20050302	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	15	291345106	EMISPHERE TECHNOLOGIES INC	356891	0161A	-8764	250677	12
20050303	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	16	291345106	EMISPHERE TECHNOLOGIES INC	343316	0161A	-13575	237102	13
20050304	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	17	291345106	EMISPHERE TECHNOLOGIES INC	334770	0161A	-8546	228556	14
20050307	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	18	291345106	EMISPHERE TECHNOLOGIES INC	330874	0161A	-3896	224660	15
20050107	EXM	Excel Maritime Carriers Ltd	Amex	Y	1	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	83230	0161A	83230	0	0
20050110	EXM	Excel Maritime Carriers Ltd	Amex	Y	2	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	83962	0161A	732	0	0
20050111	EXM	Excel Maritime Carriers Ltd	Amex	Y	3	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	84679	0161A	717	0	0
20050112	EXM	Excel Maritime Carriers Ltd	Amex	Y	4	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	84048	0161A	-631	0	0
20050113	EXM	Excel Maritime Carriers Ltd	Amex	Y	5	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	71426	0161A	-12622	0	0
20050114	EXM	Excel Maritime Carriers Ltd	Amex	Y	6	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	46860	0161A	-24566	0	0
20050118	EXM	Excel Maritime Carriers Ltd	Amex	Y	7	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	55176	0161A	8316	8316	1
20050119	EXM	Excel Maritime Carriers Ltd	Amex	Y	8	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	77818	0161A	22642	30958	2
20050120	EXM	Excel Maritime Carriers Ltd	Amex	Y	9	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	79989	0161A	2171	33129	3
20050121	EXM	Excel Maritime Carriers Ltd	Amex	Y	10	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	69334	0161A	-10655	22474	4
20050124	EXM	Excel Maritime Carriers Ltd	Amex	Y	11	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	73441	0161A	4107	26581	5
20050125	EXM	Excel Maritime Carriers Ltd	Amex	Y	12	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	77289	0161A	3848	30429	6
20050126	EXM	Excel Maritime Carriers Ltd	Amex	Y	13	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	73468	0161A	-3821	26608	7
20050127	EXM	Excel Maritime Carriers Ltd	Amex	Y	14	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	74505	0161A	1037	27645	8
20050128	EXM	Excel Maritime Carriers Ltd	Amex	Y	15	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	62275	0161A	-12230	15415	9
20050131	EXM	Excel Maritime Carriers Ltd	Amex	Y	16	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	71220	0161A	8945	24360	10
20050201	EXM	Excel Maritime Carriers Ltd	Amex	Y	17	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	67514	0161A	-3706	20654	11
20050202	EXM	Excel Maritime Carriers Ltd	Amex	Y	18	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	73371	0161A	5857	26511	12
20050203	EXM	Excel Maritime Carriers Ltd	Amex	Y	19	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	69193	0161A	-4178	22333	13
20050204	EXM	Excel Maritime Carriers Ltd	Amex	Y	20	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	55904	0161A	-13289	9044	14
20050207	EXM	Excel Maritime Carriers Ltd	Amex	Y	21	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	66939	0161A	11035	20079	15
20050208	EXM	Excel Maritime Carriers Ltd	Amex	Y	22	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	67957	0161A	1018	21097	16
20050209	EXM	Excel Maritime Carriers Ltd	Amex	Y	23	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	64632	0161A	-3325	17772	17
20050210	EXM	Excel Maritime Carriers Ltd	Amex	Y	24	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	67925	0161A	3293	21065	18
20050211	EXM	Excel Maritime Carriers Ltd	Amex	Y	25	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	73394	0161A	5469	26534	19
20050214	EXM	Excel Maritime Carriers Ltd	Amex	Y	26	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	71957	0161A	-1437	25097	20
20050121	FDMLQ	FEDERAL-MOGUL CORP	U	Y	1	313549107	FEDERAL-MOGUL CORP	106677	0161A	106677	0	0
20050124	FDMLQ	FEDERAL-MOGUL CORP	U	Y	2	313549107	FEDERAL-MOGUL CORP	84304	0161A	-22373	0	0
20050125	FDMLQ	FEDERAL-MOGUL CORP	U	Y	3	313549107	FEDERAL-MOGUL CORP	114843	0161A	30539	0	0
20050126	FDMLQ	FEDERAL-MOGUL CORP	U	Y	4	313549107	FEDERAL-MOGUL CORP	115435	0161A	592	592	1
20050127	FDMLQ	FEDERAL-MOGUL CORP	U	Y	5	313549107	FEDERAL-MOGUL CORP	114203	0161A	-1232	0	0
20050128	FDMLQ	FEDERAL-MOGUL CORP	U	Y	6	313549107	FEDERAL-MOGUL CORP	118663	0161A	4460	4460	1
20050131	FDMLQ	FEDERAL-MOGUL CORP	U	Y	7	313549107	FEDERAL-MOGUL CORP	155087	0161A	36424	40884	2
20050201	FDMLQ	FEDERAL-MOGUL CORP	U	Y	8	313549107	FEDERAL-MOGUL CORP	155803	0161A	715	41599	3
20050202	FDMLQ	FEDERAL-MOGUL CORP	U	Y	9	313549107	FEDERAL-MOGUL CORP	157762	0161A	1960	43559	4
20050203	FDMLQ	FEDERAL-MOGUL CORP	U	Y	10	313549107	FEDERAL-MOGUL CORP	153100	0161A	-4662	38897	5
20050204	FDMLQ	FEDERAL-MOGUL CORP	U	Y	11	313549107	FEDERAL-MOGUL CORP	156462	0161A	3362	42259	6
20050207	FDMLQ	FEDERAL-MOGUL CORP	U	Y	12	313549107	FEDERAL-MOGUL CORP	136093	0161A	-20369	21890	7
20050208	FDMLQ	FEDERAL-MOGUL CORP	U	Y	13	313549107	FEDERAL-MOGUL CORP	116324	0161A	-19769	2121	8
20050209	FDMLQ	FEDERAL-MOGUL CORP	U	Y	14	313549107	FEDERAL-MOGUL CORP	125386	0161A	9062	11183	9
20050210	FDMLQ	FEDERAL-MOGUL CORP	U	Y	15	313549107	FEDERAL-MOGUL CORP	116804	0161A	-8582	2601	10
20050211	FDMLQ	FEDERAL-MOGUL CORP	U	Y	16	313549107	FEDERAL-MOGUL CORP	69042	0161A	-47762	0	0
20050214	FDMLQ	FEDERAL-MOGUL CORP	U	Y	17	313549107	FEDERAL-MOGUL CORP	170557	0161A	101515	101515	1
20050215	FDMLQ	FEDERAL-MOGUL CORP	U	Y	18	313549107	FEDERAL-MOGUL CORP	169243	0161A	-1314	100201	2
20050216	FDMLQ	FEDERAL-MOGUL CORP	U	Y	19	313549107	FEDERAL-MOGUL CORP	143241	0161A	-26002	74199	3
20050217	FDMLQ	FEDERAL-MOGUL CORP	U	Y	20	313549107	FEDERAL-MOGUL CORP	143661	0161A	420	74619	4
20050218	FDMLQ	FEDERAL-MOGUL CORP	U	Y	21	313549107	FEDERAL-MOGUL CORP	155019	0161A	11358	85977	5
20050222	FDMLQ	FEDERAL-MOGUL CORP	U	Y	22	313549107	FEDERAL-MOGUL CORP	130965	0161A	-24054	61923	6
20050223	FDMLQ	FEDERAL-MOGUL CORP	U	Y	23	313549107	FEDERAL-MOGUL CORP	174223	0161A	43258	105181	7

20050224	FDMLQ	FEDERAL-MOGUL CORP	U	Y	24	313549107	FEDERAL-MOGUL CORP	159726	0161A	-14497	90684	8
20050225	FDMLQ	FEDERAL-MOGUL CORP	U	Y	25	313549107	FEDERAL-MOGUL CORP	129983	0161A	-29743	60941	9
20050228	FDMLQ	FEDERAL-MOGUL CORP	U	Y	26	313549107	FEDERAL-MOGUL CORP	45852	0161A	-84131	0	0
20050301	FDMLQ	FEDERAL-MOGUL CORP	U	Y	27	313549107	FEDERAL-MOGUL CORP	37638	0161A	-8214	0	0
20050302	FDMLQ	FEDERAL-MOGUL CORP	U	Y	28	313549107	FEDERAL-MOGUL CORP	45736	0161A	8098	8098	1
20050303	FDMLQ	FEDERAL-MOGUL CORP	U	Y	29	313549107	FEDERAL-MOGUL CORP	45414	0161A	-322	7776	2
20050304	FDMLQ	FEDERAL-MOGUL CORP	U	Y	30	313549107	FEDERAL-MOGUL CORP	53434	0161A	8020	15796	3
20050307	FDMLQ	FEDERAL-MOGUL CORP	U	Y	31	313549107	FEDERAL-MOGUL CORP	59811	0161A	6377	22173	4
20050308	FDMLQ	FEDERAL-MOGUL CORP	U	Y	32	313549107	FEDERAL-MOGUL CORP	61696	0161A	1885	24058	5
20050309	FDMLQ	FEDERAL-MOGUL CORP	U	Y	33	313549107	FEDERAL-MOGUL CORP	55377	0161A	-6319	17739	6
20050310	FDMLQ	FEDERAL-MOGUL CORP	U	Y	34	313549107	FEDERAL-MOGUL CORP	40790	0161A	-14587	3152	7
20050311	FDMLQ	FEDERAL-MOGUL CORP	U	Y	35	313549107	FEDERAL-MOGUL CORP	56459	0161A	15669	18821	8
20050314	FDMLQ	FEDERAL-MOGUL CORP	U	Y	36	313549107	FEDERAL-MOGUL CORP	58214	0161A	1755	20576	9
20050315	FDMLQ	FEDERAL-MOGUL CORP	U	Y	37	313549107	FEDERAL-MOGUL CORP	63589	0161A	5375	25951	10
20050316	FDMLQ	FEDERAL-MOGUL CORP	U	Y	38	313549107	FEDERAL-MOGUL CORP	72396	0161A	8807	34758	11
20050317	FDMLQ	FEDERAL-MOGUL CORP	U	Y	39	313549107	FEDERAL-MOGUL CORP	70485	0161A	-1911	32847	12
20050318	FDMLQ	FEDERAL-MOGUL CORP	U	Y	40	313549107	FEDERAL-MOGUL CORP	73164	0161A	2679	35526	13
20050321	FDMLQ	FEDERAL-MOGUL CORP	U	Y	41	313549107	FEDERAL-MOGUL CORP	84840	0161A	11676	47202	14
20050322	FDMLQ	FEDERAL-MOGUL CORP	U	Y	42	313549107	FEDERAL-MOGUL CORP	140971	0161A	56131	103333	15
20050323	FDMLQ	FEDERAL-MOGUL CORP	U	Y	43	313549107	FEDERAL-MOGUL CORP	130364	0161A	-10607	92726	16
20050324	FDMLQ	FEDERAL-MOGUL CORP	U	Y	44	313549107	FEDERAL-MOGUL CORP	116916	0161A	-13448	79278	17
20050328	FDMLQ	FEDERAL-MOGUL CORP	U	Y	45	313549107	FEDERAL-MOGUL CORP	103581	0161A	-13335	65943	18
20050329	FDMLQ	FEDERAL-MOGUL CORP	U	Y	46	313549107	FEDERAL-MOGUL CORP	112574	0161A	8993	74936	19
20050330	FDMLQ	FEDERAL-MOGUL CORP	U	Y	47	313549107	FEDERAL-MOGUL CORP	118752	0161A	6178	81114	20
20050331	FDMLQ	FEDERAL-MOGUL CORP	U	Y	48	313549107	FEDERAL-MOGUL CORP	103380	0161A	-15372	65742	21
20050401	FDMLQ	FEDERAL-MOGUL CORP	U	Y	49	313549107	FEDERAL-MOGUL CORP	96745	0161A	-6635	59107	22
20050404	FDMLQ	FEDERAL-MOGUL CORP	U	Y	50	313549107	FEDERAL-MOGUL CORP	92930	0161A	-3815	55292	23
20050405	FDMLQ	FEDERAL-MOGUL CORP	U	Y	51	313549107	FEDERAL-MOGUL CORP	92206	0161A	-724	54568	24
20050107	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	155050	0161A	155050	0	0
20050110	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	155050	0161A	0	0	0
20050111	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	155050	0161A	0	0	0
20050112	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	155050	0161A	0	0	0
20050113	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	155050	0161A	0	0	0
20050204	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	153462	0161A	153462	0	0
20050207	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	153462	0161A	0	0	0
20050208	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	153462	0161A	0	0	0
20050209	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	153462	0161A	0	0	0
20050210	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	153162	0161A	-300	0	0
20050211	GENI	GENESISINTERMEDIA INC	u	Y	6	37184Y105	GENESISINTERMEDIA INC	153162	0161A	0	0	0
20050214	GENI	GENESISINTERMEDIA INC	u	Y	7	37184Y105	GENESISINTERMEDIA INC	153162	0161A	0	0	0
20050215	GENI	GENESISINTERMEDIA INC	u	Y	8	37184Y105	GENESISINTERMEDIA INC	157347	0161A	4185	4185	1
20050216	GENI	GENESISINTERMEDIA INC	u	Y	9	37184Y105	GENESISINTERMEDIA INC	157047	0161A	-300	3885	2
20050217	GENI	GENESISINTERMEDIA INC	u	Y	10	37184Y105	GENESISINTERMEDIA INC	157017	0161A	-30	3855	3
20050218	GENI	GENESISINTERMEDIA INC	u	Y	11	37184Y105	GENESISINTERMEDIA INC	157017	0161A	0	3855	4
20050222	GENI	GENESISINTERMEDIA INC	u	Y	12	37184Y105	GENESISINTERMEDIA INC	156867	0161A	-150	3705	5
20050223	GENI	GENESISINTERMEDIA INC	u	Y	13	37184Y105	GENESISINTERMEDIA INC	156667	0161A	-200	3505	6
20050224	GENI	GENESISINTERMEDIA INC	u	Y	14	37184Y105	GENESISINTERMEDIA INC	156667	0161A	0	3505	7
20050225	GENI	GENESISINTERMEDIA INC	u	Y	15	37184Y105	GENESISINTERMEDIA INC	156667	0161A	0	3505	8
20050228	GENI	GENESISINTERMEDIA INC	u	Y	16	37184Y105	GENESISINTERMEDIA INC	154867	0161A	-1800	1705	9
20050301	GENI	GENESISINTERMEDIA INC	u	Y	17	37184Y105	GENESISINTERMEDIA INC	154867	0161A	0	1705	10
20050302	GENI	GENESISINTERMEDIA INC	u	Y	18	37184Y105	GENESISINTERMEDIA INC	154867	0161A	0	1705	11
20050303	GENI	GENESISINTERMEDIA INC	u	Y	19	37184Y105	GENESISINTERMEDIA INC	154542	0161A	-325	1380	12
20050304	GENI	GENESISINTERMEDIA INC	u	Y	20	37184Y105	GENESISINTERMEDIA INC	154542	0161A	0	1380	13
20050307	GENI	GENESISINTERMEDIA INC	u	Y	21	37184Y105	GENESISINTERMEDIA INC	154667	0161A	125	1505	14
20050308	GENI	GENESISINTERMEDIA INC	u	Y	22	37184Y105	GENESISINTERMEDIA INC	154667	0161A	0	1505	15
20050309	GENI	GENESISINTERMEDIA INC	u	Y	23	37184Y105	GENESISINTERMEDIA INC	154667	0161A	0	1505	16
20050310	GENI	GENESISINTERMEDIA INC	u	Y	24	37184Y105	GENESISINTERMEDIA INC	154667	0161A	0	1505	17
20050311	GENI	GENESISINTERMEDIA INC	u	Y	25	37184Y105	GENESISINTERMEDIA INC	160267	0161A	5600	7105	18
20050314	GENI	GENESISINTERMEDIA INC	u	Y	26	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	19
20050315	GENI	GENESISINTERMEDIA INC	u	Y	27	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	20
20050316	GENI	GENESISINTERMEDIA INC	u	Y	28	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	21
20050317	GENI	GENESISINTERMEDIA INC	u	Y	29	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	22
20050318	GENI	GENESISINTERMEDIA INC	u	Y	30	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	23
20050321	GENI	GENESISINTERMEDIA INC	u	Y	31	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	24
20050322	GENI	GENESISINTERMEDIA INC	u	Y	32	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	25
20050323	GENI	GENESISINTERMEDIA INC	u	Y	33	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	26
20050324	GENI	GENESISINTERMEDIA INC	u	Y	34	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	27
20050328	GENI	GENESISINTERMEDIA INC	u	Y	35	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	28
20050329	GENI	GENESISINTERMEDIA INC	u	Y	36	37184Y105	GENESISINTERMEDIA INC	157066	0161A	-3201	3904	29
20050330	GENI	GENESISINTERMEDIA INC	u	Y	37	37184Y105	GENESISINTERMEDIA INC	157066	0161A	0	3904	30
20050331	GENI	GENESISINTERMEDIA INC	u	Y	38	37184Y105	GENESISINTERMEDIA INC	156766	0161A	-300	3604	31
20050401	GENI	GENESISINTERMEDIA INC	u	Y	39	37184Y105	GENESISINTERMEDIA INC	156766	0161A	0	3604	32
20050404	GENI	GENESISINTERMEDIA INC	u	Y	40	37184Y105	GENESISINTERMEDIA INC	156766	0161A	0	3604	33
20050405	GENI	GENESISINTERMEDIA INC	u	Y	41	37184Y105	GENESISINTERMEDIA INC	156766	0161A	0	3604	34
20050107	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	1	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	363006	0161A	363006	0	0
20050110	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	2	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	359943	0161A	-3063	0	0
20050111	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	3	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	273068	0161A	-86875	0	0
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	253276	0161A	-19792	0	0
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	319140	0161A	65864	65864	1
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	155577	0161A	-163563	0	0
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	228701	0161A	73126	73126	1
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	154587	0161A	-74116	0	0
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	266957	0161A	112370	112370	1
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	436278	0161A	169321	281691	2
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	249387	0161A	-186891	94800	3
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	129428	0161A	-119959	0	0
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	314715	0161A	185287	185287	1
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	280909	0161A	-33806	151481	2
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146785	0161A	-134124	17357	3
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	125793	0161A	-20992	0	0
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	459886	0161A	334093	334093	1
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	498888	0161A	39002	373095	2
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	464038	0161A	-34850	338245	3
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	53870	0161A	-410168	0	0
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29269	0161A	-24661	0	0
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	171250	0161A	142041	142041	1
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	315610	0161A	144360	286401	2
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	221145	0161A	-94465	191936	3
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	256989	0161A	35844	227780	4
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	309806	0161A	52817	280597	5
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	61883	0161A	-247923	32674	6
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	54064	0161A	-7819	24855	7
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	321241	0161A	267177	292032	8
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	167129	0161A	-154112	137920	9
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	151553	0161A	-15576	122344	10
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4527	0161A	-147026	0	0
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	178264	0161A	173737	173737	1
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	155321	0161A	-22943	150794	2
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	246046	0161A	90725	241519	3
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	260528	0161A	14482	256001	4
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	415388	0161A	154860	410861	5
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	420623	0161A	5235	416096	6
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	150617	0161A	-270006	146090	7
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	167760	0161A	17143	163233	8
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	273351	0161A	105591	268824	9
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	347312	0161A	73961	342785	10
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	419529	0161A	72217	415002	11
20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	468167	0161A	49638	463640	12
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	187874	0161A	-280293	183347	13
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	258071	0161A	70197	253544	14
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	545890	0161A	287819	541363	15
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	536841	0161A	-9049	532314	16
20050318	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	49	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	629843	0161A	93002	625316	17
20050321	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	50	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	334223	0161A	-295620	329696	18
20050322	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	51	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	349102	0161A	14879	344575	19
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	66381	0161A	66381	66381	1
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	105562	0161A	39181	105562	2
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	224283	0161A	118721	224283	3
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	217934	0161A	-6349	217934	4
20050131	HTI	Halozyme Therapeutics, Inc	Amex	Y	7	40637H109	HALOZYME THERAPEUTICS INC	23	0161A	23	23	1
20050303	HTI	Halozyme Therapeutics, Inc	Amex	Y	8	40637H109	HALOZYME THERAPEUTICS INC	76631	0161A	76631	76631	1
20050304	HTI	Halozyme Therapeutics, Inc	Amex	Y	9	40637H109	HALOZYME THERAPEUTICS INC	259631	0161A	183000	259631	2
20050307	HTI	Halozyme Therapeutics, Inc	Amex	Y	10	40637H109	HALOZYME THERAPEUTICS INC	259251	0161A	-380	259251	3
20050308	HTI	Halozyme Therapeutics, Inc	Amex	Y	11	40637H109	HALOZYME THERAPEUTICS INC	258282	0161A	-969	258282	4
20050309	HTI	Halozyme Therapeutics, Inc	Amex	Y	12	40637H109	HALOZYME THERAPEUTICS INC	258322	0161A	40	258322	5
20050310	HTI	Halozyme Therapeutics, Inc	Amex	Y	13	40637H109	HALOZYME THERAPEUTICS INC	258322	0161A	0	258322	6
20050311	HTI	Halozyme Therapeutics, Inc	Amex	Y	14	40637H109	HALOZYME THERAPEUTICS INC	257248	0161A	-1074	257248	7
20050314	HTI	Halozyme Therapeutics, Inc	Amex	Y	15	40637H109	HALOZYME THERAPEUTICS INC	368785	0161A	111537	368785	8
20050315	HTI	Halozyme Therapeutics, Inc	Amex	Y	16	40637H109	HALOZYME THERAPEUTICS INC	364531	0161A	-4254	364531	9
20050316	HTI	Halozyme Therapeutics, Inc	Amex	Y	17	40637H109	HALOZYME THERAPEUTICS INC	364517	0161A	-14	364517	10
20050317	HTI	Halozyme Therapeutics, Inc	Amex	Y	18	40637H109	HALOZYME THERAPEUTICS INC	364514	0161A	-3	364514	11

20050318	HTI	Halozyme Therapeutics, Inc	Amex	Y	19	40637H109	HALOZYME THERAPEUTICS INC	364518	0161A	4	364518	12
20050321	HTI	Halozyme Therapeutics, Inc	Amex	Y	20	40637H109	HALOZYME THERAPEUTICS INC	364518	0161A	0	364518	13
20050322	HTI	Halozyme Therapeutics, Inc	Amex	Y	21	40637H109	HALOZYME THERAPEUTICS INC	23000	0161A	-341518	23000	14
20050323	HTI	Halozyme Therapeutics, Inc	Amex	Y	22	40637H109	HALOZYME THERAPEUTICS INC	22076	0161A	-924	22076	15
20050324	HTI	Halozyme Therapeutics, Inc	Amex	Y	23	40637H109	HALOZYME THERAPEUTICS INC	19011	0161A	-3065	19011	16
20050328	HTI	Halozyme Therapeutics, Inc	Amex	Y	24	40637H109	HALOZYME THERAPEUTICS INC	19011	0161A	0	19011	17
20050107	IMM	Immtech International, Inc	Amex	Y	1	452519101	IMMTECH INT'L INC	56931	0161A	56931	0	0
20050110	IMM	Immtech International, Inc	Amex	Y	2	452519101	IMMTECH INT'L INC	57561	0161A	630	0	0
20050111	IMM	Immtech International, Inc	Amex	Y	3	452519101	IMMTECH INT'L INC	74434	0161A	16873	0	0
20050112	IMM	Immtech International, Inc	Amex	Y	4	452519101	IMMTECH INT'L INC	68750	0161A	-5684	0	0
20050113	IMM	Immtech International, Inc	Amex	Y	5	452519101	IMMTECH INT'L INC	65780	0161A	-2970	0	0
20050114	IMM	Immtech International, Inc	Amex	Y	6	452519101	IMMTECH INT'L INC	76352	0161A	10572	10572	1
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	72722	0161A	-3630	6942	2
20050119	IMM	Immtech International, Inc	Amex	Y	8	452519101	IMMTECH INT'L INC	77987	0161A	5265	12207	3
20050120	IMM	Immtech International, Inc	Amex	Y	9	452519101	IMMTECH INT'L INC	86260	0161A	8273	20480	4
20050121	IMM	Immtech International, Inc	Amex	Y	10	452519101	IMMTECH INT'L INC	89760	0161A	3500	23980	5
20050124	IMM	Immtech International, Inc	Amex	Y	11	452519101	IMMTECH INT'L INC	88210	0161A	-1550	22430	6
20050125	IMM	Immtech International, Inc	Amex	Y	12	452519101	IMMTECH INT'L INC	78262	0161A	-9948	12482	7
20050126	IMM	Immtech International, Inc	Amex	Y	13	452519101	IMMTECH INT'L INC	90503	0161A	12241	24723	8
20050127	IMM	Immtech International, Inc	Amex	Y	14	452519101	IMMTECH INT'L INC	75530	0161A	-14973	9750	9
20050128	IMM	Immtech International, Inc	Amex	Y	15	452519101	IMMTECH INT'L INC	80425	0161A	4895	14645	10
20050131	IMM	Immtech International, Inc	Amex	Y	16	452519101	IMMTECH INT'L INC	81311	0161A	886	15531	11
20050201	IMM	Immtech International, Inc	Amex	Y	17	452519101	IMMTECH INT'L INC	82656	0161A	1345	16876	12
20050202	IMM	Immtech International, Inc	Amex	Y	18	452519101	IMMTECH INT'L INC	85756	0161A	3100	19976	13
20050203	IMM	Immtech International, Inc	Amex	Y	19	452519101	IMMTECH INT'L INC	77323	0161A	-8433	11543	14
20050204	IMM	Immtech International, Inc	Amex	Y	20	452519101	IMMTECH INT'L INC	83990	0161A	6667	18210	15
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	83298	0161A	-692	17518	16
20050208	IMM	Immtech International, Inc	Amex	Y	22	452519101	IMMTECH INT'L INC	82270	0161A	-1028	16490	17
20050209	IMM	Immtech International, Inc	Amex	Y	23	452519101	IMMTECH INT'L INC	73862	0161A	-8408	8082	18
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	71762	0161A	-2100	5982	19
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	64491	0161A	-7271	0	0
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	48647	0161A	-15844	0	0
20050215	IMM	Immtech International, Inc	Amex	Y	27	452519101	IMMTECH INT'L INC	30063	0161A	-18584	0	0
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	30727	0161A	664	664	1
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	27227	0161A	-3500	0	0
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	33288	0161A	6061	6061	1
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	22051	0161A	-11237	0	0
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	31373	0161A	9322	9322	1
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	7678	0161A	-23695	0	0
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	1915	0161A	-5763	0	0
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	13902	0161A	13902	13902	1
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	22140	0161A	8238	22140	2
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	40380	0161A	18240	40380	3
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	74606	0161A	34226	74606	4
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	79906	0161A	5300	79906	5
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	100341	0161A	20435	100341	6
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	100428	0161A	87	100428	7
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	106405	0161A	5977	106405	8
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	85826	0161A	-20579	85826	9
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	65683	0161A	-20143	65683	10
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	59139	0161A	-6544	59139	11
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	54640	0161A	-4499	54640	12
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	58223	0161A	3583	58223	13
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	56149	0161A	-2074	56149	14
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	57534	0161A	1385	57534	15
20050323	IMM	Immtech International, Inc	Amex	Y	52	452519101	IMMTECH INT'L INC	69458	0161A	11924	69458	16
20050324	IMM	Immtech International, Inc	Amex	Y	53	452519101	IMMTECH INT'L INC	68536	0161A	-922	68536	17
20050328	IMM	Immtech International, Inc	Amex	Y	54	452519101	IMMTECH INT'L INC	63211	0161A	-5325	63211	18
20050329	IMM	Immtech International, Inc	Amex	Y	55	452519101	IMMTECH INT'L INC	58485	0161A	-4726	58485	19
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	61119	0161A	2634	61119	20
20050331	IMM	Immtech International, Inc	Amex	Y	57	452519101	IMMTECH INT'L INC	59277	0161A	-1842	59277	21
20050401	IMM	Immtech International, Inc	Amex	Y	58	452519101	IMMTECH INT'L INC	45901	0161A	-13376	45901	22
20050404	IMM	Immtech International, Inc	Amex	Y	59	452519101	IMMTECH INT'L INC	43881	0161A	-2020	43881	23
20050405	IMM	Immtech International, Inc	Amex	Y	60	452519101	IMMTECH INT'L INC	40966	0161A	-2915	40966	24
20050112	INCX	INTERCHANGE CORPORATION	S	Y	4	45845K109	INTERCHANGE CORPORATION	19452	0161A	19452	19452	1
20050113	INCX	INTERCHANGE CORPORATION	S	Y	5	45845K109	INTERCHANGE CORPORATION	16479	0161A	-2973	16479	2
20050114	INCX	INTERCHANGE CORPORATION	S	Y	6	45845K109	INTERCHANGE CORPORATION	92654	0161A	76175	92654	3
20050118	INCX	INTERCHANGE CORPORATION	S	Y	7	45845K109	INTERCHANGE CORPORATION	123725	0161A	31071	123725	4
20050119	INCX	INTERCHANGE CORPORATION	S	Y	8	45845K109	INTERCHANGE CORPORATION	116575	0161A	-7150	116575	5
20050120	INCX	INTERCHANGE CORPORATION	S	Y	9	45845K109	INTERCHANGE CORPORATION	98201	0161A	-18374	98201	6
20050121	INCX	INTERCHANGE CORPORATION	S	Y	10	45845K109	INTERCHANGE CORPORATION	95000	0161A	-3201	95000	7
20050124	INCX	INTERCHANGE CORPORATION	S	Y	11	45845K109	INTERCHANGE CORPORATION	83066	0161A	-11934	83066	8
20050125	INCX	INTERCHANGE CORPORATION	S	Y	12	45845K109	INTERCHANGE CORPORATION	80946	0161A	-2120	80946	9
20050126	INCX	INTERCHANGE CORPORATION	S	Y	13	45845K109	INTERCHANGE CORPORATION	54761	0161A	-26185	54761	10
20050127	INCX	INTERCHANGE CORPORATION	S	Y	14	45845K109	INTERCHANGE CORPORATION	58769	0161A	4008	58769	11
20050128	INCX	INTERCHANGE CORPORATION	S	Y	15	45845K109	INTERCHANGE CORPORATION	79695	0161A	20926	79695	12
20050131	INCX	INTERCHANGE CORPORATION	S	Y	16	45845K109	INTERCHANGE CORPORATION	40487	0161A	-39208	40487	13
20050201	INCX	INTERCHANGE CORPORATION	S	Y	17	45845K109	INTERCHANGE CORPORATION	8772	0161A	-31715	8772	14
20050204	INCX	INTERCHANGE CORPORATION	S	Y	20	45845K109	INTERCHANGE CORPORATION	18321	0161A	18321	18321	1
20050207	INCX	INTERCHANGE CORPORATION	S	Y	21	45845K109	INTERCHANGE CORPORATION	17088	0161A	-1233	17088	2
20050208	INCX	INTERCHANGE CORPORATION	S	Y	22	45845K109	INTERCHANGE CORPORATION	7182	0161A	-9906	7182	3
20050210	INCX	INTERCHANGE CORPORATION	S	Y	24	45845K109	INTERCHANGE CORPORATION	3711	0161A	3711	3711	1
20050211	INCX	INTERCHANGE CORPORATION	S	Y	25	45845K109	INTERCHANGE CORPORATION	1650	0161A	-2061	1650	2
20050217	INCX	INTERCHANGE CORPORATION	S	Y	29	45845K109	INTERCHANGE CORPORATION	2342	0161A	2342	2342	1
20050218	INCX	INTERCHANGE CORPORATION	S	Y	30	45845K109	INTERCHANGE CORPORATION	638	0161A	-1704	638	2
20050223	INCX	INTERCHANGE CORPORATION	S	Y	32	45845K109	INTERCHANGE CORPORATION	2006	0161A	2006	2006	1
20050228	INCX	INTERCHANGE CORPORATION	S	Y	35	45845K109	INTERCHANGE CORPORATION	6063	0161A	6063	6063	1
20050301	INCX	INTERCHANGE CORPORATION	S	Y	36	45845K109	INTERCHANGE CORPORATION	10181	0161A	4118	10181	2
20050304	INCX	INTERCHANGE CORPORATION	S	Y	39	45845K109	INTERCHANGE CORPORATION	38011	0161A	38011	38011	1
20050307	INCX	INTERCHANGE CORPORATION	S	Y	40	45845K109	INTERCHANGE CORPORATION	33368	0161A	-4643	33368	2
20050308	INCX	INTERCHANGE CORPORATION	S	Y	41	45845K109	INTERCHANGE CORPORATION	943	0161A	-32425	943	3
20050310	INCX	INTERCHANGE CORPORATION	S	Y	43	45845K109	INTERCHANGE CORPORATION	1597	0161A	1597	1597	1
20050314	INCX	INTERCHANGE CORPORATION	S	Y	45	45845K109	INTERCHANGE CORPORATION	8836	0161A	8836	8836	1
20050315	INCX	INTERCHANGE CORPORATION	S	Y	46	45845K109	INTERCHANGE CORPORATION	9676	0161A	840	9676	2
20050316	INCX	INTERCHANGE CORPORATION	S	Y	47	45845K109	INTERCHANGE CORPORATION	286	0161A	-9390	286	3
20050329	INCX	INTERCHANGE CORPORATION	S	Y	55	45845K109	INTERCHANGE CORPORATION	14157	0161A	14157	14157	1
20050330	INCX	INTERCHANGE CORPORATION	S	Y	56	45845K109	INTERCHANGE CORPORATION	12995	0161A	-1162	12995	2
20050331	INCX	INTERCHANGE CORPORATION	S	Y	57	45845K109	INTERCHANGE CORPORATION	24236	0161A	11241	24236	3
20050401	INCX	INTERCHANGE CORPORATION	S	Y	58	45845K109	INTERCHANGE CORPORATION	28788	0161A	4552	28788	4
20050404	INCX	INTERCHANGE CORPORATION	S	Y	59	45845K109	INTERCHANGE CORPORATION	26814	0161A	-1974	26814	5
20050405	INCX	INTERCHANGE CORPORATION	S	Y	60	45845K109	INTERCHANGE CORPORATION	2974	0161A	-23840	2974	6
20050107	ISON	ISONICS CORP	S	Y	1	464895101	ISONICS CORP	770265	0161A	770265	0	0
20050110	ISON	ISONICS CORP	S	Y	2	464895101	ISONICS CORP	916276	0161A	146011	0	0
20050111	ISON	ISONICS CORP	S	Y	3	464895101	ISONICS CORP	851224	0161A	-65052	0	0
20050112	ISON	ISONICS CORP	S	Y	4	464895101	ISONICS CORP	817174	0161A	-34050	0	0
20050113	ISON	ISONICS CORP	S	Y	5	464895101	ISONICS CORP	766343	0161A	-50831	0	0
20050114	ISON	ISONICS CORP	S	Y	6	464895101	ISONICS CORP	735371	0161A	-30972	0	0
20050118	ISON	ISONICS CORP	S	Y	7	464895101	ISONICS CORP	680203	0161A	-55168	0	0
20050119	ISON	ISONICS CORP	S	Y	8	464895101	ISONICS CORP	697317	0161A	17114	17114	1
20050120	ISON	ISONICS CORP	S	Y	9	464895101	ISONICS CORP	692278	0161A	-5039	12075	2
20050121	ISON	ISONICS CORP	S	Y	10	464895101	ISONICS CORP	662555	0161A	-29723	0	0
20050124	ISON	ISONICS CORP	S	Y	11	464895101	ISONICS CORP	653458	0161A	-9097	0	0
20050125	ISON	ISONICS CORP	S	Y	12	464895101	ISONICS CORP	626921	0161A	-26537	0	0
20050126	ISON	ISONICS CORP	S	Y	13	464895101	ISONICS CORP	643679	0161A	16758	16758	1
20050127	ISON	ISONICS CORP	S	Y	14	464895101	ISONICS CORP	676267	0161A	32588	49346	2
20050128	ISON	ISONICS CORP	S	Y	15	464895101	ISONICS CORP	629184	0161A	-47083	2263	3
20050131	ISON	ISONICS CORP	S	Y	16	464895101	ISONICS CORP	526106	0161A	-103078	0	0
20050201	ISON	ISONICS CORP	S	Y	17	464895101	ISONICS CORP	554491	0161A	28385	28385	1
20050202	ISON	ISONICS CORP	S	Y	18	464895101	ISONICS CORP	534388	0161A	-20103	8282	2
20050203	ISON	ISONICS CORP	S	Y	19	464895101	ISONICS CORP	532435	0161A	-1953	6329	3
20050204	ISON	ISONICS CORP	S	Y	20	464895101	ISONICS CORP	531473	0161A	-962	5367	4
20050207	ISON	ISONICS CORP	S	Y	21	464895101	ISONICS CORP	560286	0161A	28813	34180	5
20050208	ISON	ISONICS CORP	S	Y	22	464895101	ISONICS CORP	565591	0161A	5305	39485	6
20050209	ISON	ISONICS CORP	S	Y	23	464895101	ISONICS CORP	549364	0161A	-16227	23258	7
20050210	ISON	ISONICS CORP	S	Y	24	464895101	ISONICS CORP	619440	0161A	70076	93334	8
20050211	ISON	ISONICS CORP	S	Y	25	464895101	ISONICS CORP	589630	0161A	29810	63524	9
20050214	ISON	ISONICS CORP	S	Y	26	464895101	ISONICS CORP	612772	0161A	23142	86666	10
20050215	ISON	ISONICS CORP	S	Y	27	464895101	ISONICS CORP	624763	0161A	11991	98657	11
20050216	ISON	ISONICS CORP	S	Y	28	464895101	ISONICS CORP	628412	0161A	3649	102306	12
20050217	ISON	ISONICS CORP	S	Y	29	464895101	ISONICS CORP	635661	0161A	7249	109555	13
20050218	ISON	ISONICS CORP	S	Y	30	464895101	ISONICS CORP	629605	0161A	-6056	103499	14
20050222	ISON	ISONICS CORP	S	Y	31	464895101	ISONICS CORP	634937	0161A	5332	108831	15
20050223	ISON	ISONICS CORP	S	Y	32	464895101	ISONICS CORP	629973	0161A	-4964	103867	16
20050224	ISON	ISONICS CORP	S	Y	33	464895101	ISONICS CORP	614115	0161A	-15858	88009	17
20050225	ISON	ISONICS CORP	S	Y	34	464895101	ISONICS CORP	622992	0161A	8877	96886	18
20050228	ISON	ISONICS CORP	S	Y	35	464895101	ISONICS CORP	623391	0161A	399	97285	19
20050301	ISON	ISONICS CORP	S	Y	36	464895101	ISONICS CORP	627310	0161A	3919	101204	20
20050302	ISON	ISONICS CORP	S	Y	37	464895101	ISONICS CORP	573360	0161A	-53950	47254	21
20050303	ISON	ISONICS CORP	S	Y	38	464895101	ISONICS CORP	536790	0161A	-36570	10684	22
20050304	ISON	ISONICS CORP	S	Y	39	464895101	ISONICS CORP	553413	0161A	16623	27307	23
20050307	ISON	ISONICS CORP	S	Y	40	464895101	ISONICS CORP	468416	0161A	-84997	0	0

20050308	ISON	ISONICS CORP	S	Y	41	464895101	ISONICS CORP	451748	0161A	-16668	0	0		
20050309	ISON	ISONICS CORP	S	Y	42	464895101	ISONICS CORP	431877	0161A	-19871	0	0		
20050310	ISON	ISONICS CORP	S	Y	43	464895101	ISONICS CORP	466685	0161A	34808	34808	1		
20050311	ISON	ISONICS CORP	S	Y	44	464895101	ISONICS CORP	480130	0161A	13445	48253	2		
20050314	ISON	ISONICS CORP	S	Y	45	464895101	ISONICS CORP	447185	0161A	-32945	15308	3		
20050315	ISON	ISONICS CORP	S	Y	46	464895101	ISONICS CORP	406139	0161A	-41046	0	0		
20050316	ISON	ISONICS CORP	S	Y	47	464895101	ISONICS CORP	373151	0161A	-32988	0	0		
20050317	ISON	ISONICS CORP	S	Y	48	464895101	ISONICS CORP	340882	0161A	-32269	0	0		
20050318	ISON	ISONICS CORP	S	Y	49	464895101	ISONICS CORP	329433	0161A	-11449	0	0		
20050321	ISON	ISONICS CORP	S	Y	50	464895101	ISONICS CORP	324941	0161A	-4492	0	0		
20050322	ISON	ISONICS CORP	S	Y	51	464895101	ISONICS CORP	300638	0161A	-24303	0	0		
20050323	ISON	ISONICS CORP	S	Y	52	464895101	ISONICS CORP	304927	0161A	4289	4289	1		
20050324	ISON	ISONICS CORP	S	Y	53	464895101	ISONICS CORP	290289	0161A	-14638	0	0		
20050328	ISON	ISONICS CORP	S	Y	54	464895101	ISONICS CORP	262247	0161A	-28042	0	0		
20050329	ISON	ISONICS CORP	S	Y	55	464895101	ISONICS CORP	238474	0161A	-23773	0	0		
20050330	ISON	ISONICS CORP	S	Y	56	464895101	ISONICS CORP	207142	0161A	-31332	0	0		
20050331	ISON	ISONICS CORP	S	Y	57	464895101	ISONICS CORP	200572	0161A	-6570	0	0		
20050401	ISON	ISONICS CORP	S	Y	58	464895101	ISONICS CORP	141481	0161A	-59091	0	0		
20050404	ISON	ISONICS CORP	S	Y	59	464895101	ISONICS CORP	93496	0161A	-47985	0	0		
20050405	ISON	ISONICS CORP	S	Y	60	464895101	ISONICS CORP	56364	0161A	-37132	0	0		
20050107	IXG	iShares S&P Global Financial Sector	Amex	Y	1	464287333	ISHARES S&P GLOBAL FIN'L SECTO	3565	0161A	3565	0	0		
20050110	IXG	iShares S&P Global Financial Sector	Amex	Y	2	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2326	0161A	-1239	0	0		
20050302	IXG	iShares S&P Global Financial Sector	Amex	Y	3	464287333	ISHARES S&P GLOBAL FIN'L SECTO	968	0161A	968	0	0		
20050303	IXG	iShares S&P Global Financial Sector	Amex	Y	4	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1708	0161A	740	740	1		
20050304	IXG	iShares S&P Global Financial Sector	Amex	Y	5	464287333	ISHARES S&P GLOBAL FIN'L SECTO	780	0161A	-928	0	0		
20050309	IXG	iShares S&P Global Financial Sector	Amex	Y	8	464287333	ISHARES S&P GLOBAL FIN'L SECTO	924	0161A	924	924	1		
20050310	IXG	iShares S&P Global Financial Sector	Amex	Y	9	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2460	0161A	1536	2460	2		
20050311	IXG	iShares S&P Global Financial Sector	Amex	Y	10	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2545	0161A	85	2545	3		
20050314	IXG	iShares S&P Global Financial Sector	Amex	Y	11	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2135	0161A	-410	2135	4		
20050315	IXG	iShares S&P Global Financial Sector	Amex	Y	12	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2328	0161A	193	2328	5		
20050316	IXG	iShares S&P Global Financial Sector	Amex	Y	13	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2525	0161A	197	2525	6		
20050317	IXG	iShares S&P Global Financial Sector	Amex	Y	14	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1912	0161A	-613	1912	7		
20050318	IXG	iShares S&P Global Financial Sector	Amex	Y	15	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1832	0161A	-80	1832	8		
20050321	IXG	iShares S&P Global Financial Sector	Amex	Y	16	464287333	ISHARES S&P GLOBAL FIN'L SECTO	3092	0161A	1260	3092	9		
20050322	IXG	iShares S&P Global Financial Sector	Amex	Y	17	464287333	ISHARES S&P GLOBAL FIN'L SECTO	3015	0161A	-77	3015	10		
20050323	IXG	iShares S&P Global Financial Sector	Amex	Y	18	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1414	0161A	-1601	1414	11		
20050324	IXG	iShares S&P Global Financial Sector	Amex	Y	19	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1835	0161A	421	1835	12		
20050328	IXG	iShares S&P Global Financial Sector	Amex	Y	20	464287333	ISHARES S&P GLOBAL FIN'L SECTO	6814	0161A	4979	6814	13		
20050329	IXG	iShares S&P Global Financial Sector	Amex	Y	21	464287333	ISHARES S&P GLOBAL FIN'L SECTO	16185	0161A	9371	16185	14		
20050107	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	1	501014104	KRISPY KREME DOUGHNUTS INC	280257	0161A	280257	0	0		
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	274347	0161A	274347	274347	1		
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	104282	0161A	-170065	104282	2		
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	8650	0161A	8650	8650	1		
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	12899	0161A	12899	12899	1		
20050211	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	25	501014104	KRISPY KREME DOUGHNUTS INC	152297	0161A	139398	152297	2		
20050215	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	27	501014104	KRISPY KREME DOUGHNUTS INC	337344	0161A	337344	337344	1		
20050216	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	28	501014104	KRISPY KREME DOUGHNUTS INC	319584	0161A	-17760	319584	2		
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	513993	0161A	194409	513993	3		
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	29114	0161A	29114	29114	1		
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	251565	0161A	251565	251565	1		
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	537137	0161A	285572	537137	2		
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	856966	0161A	319829	856966	3		
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	235865	0161A	-621101	235865	4		
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	296400	0161A	60535	296400	5		
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	301600	0161A	5200	301600	6		
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	331039	0161A	29439	331039	7		
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	362441	0161A	31402	362441	8		
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	311824	0161A	-50617	311824	9		
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	282671	0161A	-29153	282671	10		
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	166631	0161A	-116040	166631	11		
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	328551	0161A	161920	328551	12		
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	279205	0161A	-49346	279205	13		
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	193085	0161A	-86120	193085	14		
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	172596	0161A	172596	172596	1		
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	231122	0161A	58526	231122	2		
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	108921	0161A	-122201	108921	3		
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	244130	0161A	135209	244130	4		
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	250406	0161A	6276	250406	5		
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	579085	0161A	579085	0	0		
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	554262	0161A	-24823	0	0		
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	640198	0161A	85936	0	0		
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	618574	0161A	-21624	0	0		
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	634694	0161A	16125	16125	1		
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	639134	0161A	4435	20560	2		
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	604580	0161A	-34554	0	0		
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	632679	0161A	28099	28099	1		
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	626917	0161A	-5762	22337	2		
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	636090	0161A	9173	31510	3		
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	593056	0161A	-43034	0	0		
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	590103	0161A	-2953	0	0		
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	390693	0161A	-199410	0	0		
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	388562	0161A	-2131	0	0		
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	403250	0161A	14688	14688	1		
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	441793	0161A	38543	53231	2		
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	459270	0161A	17477	70708	3		
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	354109	0161A	-105161	0	0		
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	390899	0161A	36790	36790	1		
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	436240	0161A	45341	82131	2		
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	428789	0161A	-7451	74680	3		
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	633003	0161A	204214	278894	4		
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	467610	0161A	-165393	113501	5		
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	466806	0161A	-804	112697	6		
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	467297	0161A	491	113188	7		
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	585366	0161A	118069	231257	8		
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	564284	0161A	-21082	210175	9		
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	592004	0161A	27720	237895	10		
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	619026	0161A	27022	264917	11		
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	746727	0161A	127701	392618	12		
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	810784	0161A	64057	456675	13		
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	752858	0161A	-57926	398749	14		
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	595326	0161A	-157532	241217	15		
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	567942	0161A	-27384	213833	16		
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	559669	0161A	-8273	205560	17		
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	666042	0161A	106373	311933	18		
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	616530	0161A	-49512	262421	19		
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	585242	0161A	-31288	231133	20		
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	452451	0161A	-132791	98342	21		
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	405755	0161A	-46696	51646	22		
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	455779	0161A	50024	101670	23		
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	542388	0161A	86609	188279	24		
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	277607	0161A	-264781	0	0		
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	66394	0161A	-211213	0	0		
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	87079	0161A	20685	20685	1		
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	68922	0161A	-18157	2528	2		
20050114	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	6	G65773106	NORDIC AMERICAN TANKER SHPG LT	448	0161A	448	448	1		
20050124	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	11	G65773106	NORDIC AMERICAN TANKER SHPG LT	5881	0161A	5881	5881	1		
20050126	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	13	G65773106	NORDIC AMERICAN TANKER SHPG LT	6675	0161A	6675	6675	1		
20050127	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	14	G65773106	NORDIC AMERICAN TANKER SHPG LT	13304	0161A	6629	13304	2		
20050128	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	15	G65773106	NORDIC AMERICAN TANKER SHPG LT	22943	0161A	9639	22943	3		
20050131	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	16	G65773106	NORDIC AMERICAN TANKER SHPG LT	50294	0161A	27351	50294	4		
20050201	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	17	G65773106	NORDIC AMERICAN TANKER SHPG LT	68098	0161A	17804	68098	5		
20050202	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	18	G65773106	NORDIC AMERICAN TANKER SHPG LT	63884	0161A	-4214	63884	6		
20050203	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	19	G65773106	NORDIC AMERICAN TANKER SHPG LT	103997	0161A	40113	103997	7		
20050204	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	20	G65773106	NORDIC AMERICAN TANKER SHPG LT	67833	0161A	-36164	67833	8		
20050207	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	21	G65773106	NORDIC AMERICAN TANKER SHPG LT	63874	0161A	-3959	63874	9		
20050208	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	22	G65773106	NORDIC AMERICAN TANKER SHPG LT	44567	0161A	-19307	44567	10		
20050209	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	23	G65773106	NORDIC AMERICAN TANKER SHPG LT	56992	0161A	12425	56992	11		
20050210	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	24	G65773106	NORDIC AMERICAN TANKER SHPG LT	44809	0161A	-12183	44809	12		
20050211	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	25	G65773106	NORDIC AMERICAN TANKER SHPG LT	50970	0161A	6161	50970	13		
20050214	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	26	G65773106	NORDIC AMERICAN TANKER SHPG LT	49189	0161A	-1781	49189	14		
20050215	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	27	G65773106	NORDIC AMERICAN TANKER SHPG LT	34201	0161A	-14988	34201	15		
20050216	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	28	G65773106	NORDIC AMERICAN TANKER SHPG LT	37965	0161A	3764	37965	16		
20050218	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	30	G65773106	NORDIC AMERICAN TANKER SHPG LT	7034	0161A	7034	7034	1		
20050222	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	31	G65773106	NORDIC AMERICAN TANKER SHPG LT	410	0161A	-6624	410	2		
20050302	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	37	G65773106	NORDIC AMERICAN TANKER SHPG LT	9539	0161A	9539	9539	1		
20050303	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	38	G65773106	NORDIC AMERICAN TANKER SHPG LT	23999	0161A	14460	23999	2		
20050304	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	39	G65773106	NORDIC AMERICAN TANKER SHPG LT	13722	0161A	-10277	13722	3		
20050113	PACT	PACIFICNET INC NEW	S	Y	5	69511V207	PACIFICNET INC NEW	5828	0161A	5828	5828	1		
20050119	PACT	PACIFICNET INC NEW	S	Y	8	69511V207	PACIFICNET INC NEW	14250	0161A	14250	14250	1		
20050120	PACT	PACIFICNET INC NEW	S	Y	9	69511V207	PACIFICNET INC NEW	29557	0161A	15307	29557	2		
20050121	PACT	PACIFICNET INC NEW	S	Y	10	69511V207	PACIFICNET INC NEW	29378	0161A	-179	29378	3		

20050124	PACT	PACIFICNET INC NEW	S	Y	11	69511V207	PACIFICNET INC NEW	33076	0161A	3698	33076	4		
20050125	PACT	PACIFICNET INC NEW	S	Y	12	69511V207	PACIFICNET INC NEW	41874	0161A	8798	41874	5		
20050126	PACT	PACIFICNET INC NEW	S	Y	13	69511V207	PACIFICNET INC NEW	28095	0161A	-13779	28095	6		
20050127	PACT	PACIFICNET INC NEW	S	Y	14	69511V207	PACIFICNET INC NEW	32705	0161A	4610	32705	7		
20050128	PACT	PACIFICNET INC NEW	S	Y	15	69511V207	PACIFICNET INC NEW	94463	0161A	61758	94463	8		
20050131	PACT	PACIFICNET INC NEW	S	Y	16	69511V207	PACIFICNET INC NEW	94150	0161A	-313	94150	9		
20050201	PACT	PACIFICNET INC NEW	S	Y	17	69511V207	PACIFICNET INC NEW	98022	0161A	3872	98022	10		
20050202	PACT	PACIFICNET INC NEW	S	Y	18	69511V207	PACIFICNET INC NEW	97422	0161A	-600	97422	11		
20050203	PACT	PACIFICNET INC NEW	S	Y	19	69511V207	PACIFICNET INC NEW	118079	0161A	20657	118079	12		
20050204	PACT	PACIFICNET INC NEW	S	Y	20	69511V207	PACIFICNET INC NEW	109388	0161A	-8691	109388	13		
20050207	PACT	PACIFICNET INC NEW	S	Y	21	69511V207	PACIFICNET INC NEW	111441	0161A	2053	111441	14		
20050208	PACT	PACIFICNET INC NEW	S	Y	22	69511V207	PACIFICNET INC NEW	81272	0161A	-30169	81272	15		
20050209	PACT	PACIFICNET INC NEW	S	Y	23	69511V207	PACIFICNET INC NEW	81117	0161A	-155	81117	16		
20050210	PACT	PACIFICNET INC NEW	S	Y	24	69511V207	PACIFICNET INC NEW	71186	0161A	-9931	71186	17		
20050211	PACT	PACIFICNET INC NEW	S	Y	25	69511V207	PACIFICNET INC NEW	59893	0161A	-11293	59893	18		
20050214	PACT	PACIFICNET INC NEW	S	Y	26	69511V207	PACIFICNET INC NEW	36065	0161A	-23828	36065	19		
20050215	PACT	PACIFICNET INC NEW	S	Y	27	69511V207	PACIFICNET INC NEW	38519	0161A	2454	38519	20		
20050216	PACT	PACIFICNET INC NEW	S	Y	28	69511V207	PACIFICNET INC NEW	35923	0161A	-2596	35923	21		
20050217	PACT	PACIFICNET INC NEW	S	Y	29	69511V207	PACIFICNET INC NEW	30000	0161A	-5923	30000	22		
20050218	PACT	PACIFICNET INC NEW	S	Y	30	69511V207	PACIFICNET INC NEW	31338	0161A	1338	31338	23		
20050222	PACT	PACIFICNET INC NEW	S	Y	31	69511V207	PACIFICNET INC NEW	11549	0161A	-19789	11549	24		
20050223	PACT	PACIFICNET INC NEW	S	Y	32	69511V207	PACIFICNET INC NEW	14938	0161A	3389	14938	25		
20050224	PACT	PACIFICNET INC NEW	S	Y	33	69511V207	PACIFICNET INC NEW	11503	0161A	-3435	11503	26		
20050225	PACT	PACIFICNET INC NEW	S	Y	34	69511V207	PACIFICNET INC NEW	16398	0161A	4895	16398	27		
20050228	PACT	PACIFICNET INC NEW	S	Y	35	69511V207	PACIFICNET INC NEW	10980	0161A	-5418	10980	28		
20050309	PACT	PACIFICNET INC NEW	S	Y	42	69511V207	PACIFICNET INC NEW	12344	0161A	12344	12344	1		
20050310	PACT	PACIFICNET INC NEW	S	Y	43	69511V207	PACIFICNET INC NEW	12624	0161A	280	12624	2		
20050121	PRNW	PROCERA NETWORKS INC	U	Y	1	74269U104	PROCERA NETWORKS INC	105225	0161A	105225	0	0		
20050124	PRNW	PROCERA NETWORKS INC	U	Y	2	74269U104	PROCERA NETWORKS INC	100375	0161A	-4850	0	0		
20050125	PRNW	PROCERA NETWORKS INC	U	Y	3	74269U104	PROCERA NETWORKS INC	101627	0161A	1252	0	0		
20050126	PRNW	PROCERA NETWORKS INC	U	Y	4	74269U104	PROCERA NETWORKS INC	102327	0161A	700	700	1		
20050127	PRNW	PROCERA NETWORKS INC	U	Y	5	74269U104	PROCERA NETWORKS INC	100375	0161A	-1952	0	0		
20050128	PRNW	PROCERA NETWORKS INC	U	Y	6	74269U104	PROCERA NETWORKS INC	98875	0161A	-1500	0	0		
20050131	PRNW	PROCERA NETWORKS INC	U	Y	7	74269U104	PROCERA NETWORKS INC	103575	0161A	4700	4700	1		
20050201	PRNW	PROCERA NETWORKS INC	U	Y	8	74269U104	PROCERA NETWORKS INC	100360	0161A	-3215	1485	2		
20050202	PRNW	PROCERA NETWORKS INC	U	Y	9	74269U104	PROCERA NETWORKS INC	99110	0161A	-1250	235	3		
20050203	PRNW	PROCERA NETWORKS INC	U	Y	10	74269U104	PROCERA NETWORKS INC	100110	0161A	1000	1235	4		
20050204	PRNW	PROCERA NETWORKS INC	U	Y	11	74269U104	PROCERA NETWORKS INC	101660	0161A	1550	2785	5		
20050207	PRNW	PROCERA NETWORKS INC	U	Y	12	74269U104	PROCERA NETWORKS INC	101460	0161A	-200	2585	6		
20050208	PRNW	PROCERA NETWORKS INC	U	Y	13	74269U104	PROCERA NETWORKS INC	100560	0161A	-900	1685	7		
20050209	PRNW	PROCERA NETWORKS INC	U	Y	14	74269U104	PROCERA NETWORKS INC	102860	0161A	2300	3985	8		
20050210	PRNW	PROCERA NETWORKS INC	U	Y	15	74269U104	PROCERA NETWORKS INC	100135	0161A	-2725	1260	9		
20050211	PRNW	PROCERA NETWORKS INC	U	Y	16	74269U104	PROCERA NETWORKS INC	102135	0161A	2000	3260	10		
20050214	PRNW	PROCERA NETWORKS INC	U	Y	17	74269U104	PROCERA NETWORKS INC	106135	0161A	4000	7260	11		
20050215	PRNW	PROCERA NETWORKS INC	U	Y	18	74269U104	PROCERA NETWORKS INC	103017	0161A	-3118	4142	12		
20050216	PRNW	PROCERA NETWORKS INC	U	Y	19	74269U104	PROCERA NETWORKS INC	102947	0161A	-70	4072	13		
20050217	PRNW	PROCERA NETWORKS INC	U	Y	20	74269U104	PROCERA NETWORKS INC	102447	0161A	-500	3572	14		
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	104947	0161A	2500	6072	15		
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	106147	0161A	1200	7272	16		
20050223	PRNW	PROCERA NETWORKS INC	U	Y	23	74269U104	PROCERA NETWORKS INC	106947	0161A	800	8072	17		
20050224	PRNW	PROCERA NETWORKS INC	U	Y	24	74269U104	PROCERA NETWORKS INC	85537	0161A	-21410	0	0		
20050225	PRNW	PROCERA NETWORKS INC	U	Y	25	74269U104	PROCERA NETWORKS INC	83887	0161A	-1650	0	0		
20050228	PRNW	PROCERA NETWORKS INC	U	Y	26	74269U104	PROCERA NETWORKS INC	88872	0161A	4985	4985	1		
20050301	PRNW	PROCERA NETWORKS INC	U	Y	27	74269U104	PROCERA NETWORKS INC	85272	0161A	-3600	1385	2		
20050302	PRNW	PROCERA NETWORKS INC	U	Y	28	74269U104	PROCERA NETWORKS INC	117772	0161A	32500	33885	3		
20050303	PRNW	PROCERA NETWORKS INC	U	Y	29	74269U104	PROCERA NETWORKS INC	115990	0161A	-1782	32103	4		
20050304	PRNW	PROCERA NETWORKS INC	U	Y	30	74269U104	PROCERA NETWORKS INC	55400	0161A	-60590	0	0		
20050307	PRNW	PROCERA NETWORKS INC	U	Y	31	74269U104	PROCERA NETWORKS INC	20200	0161A	-35200	0	0		
20050308	PRNW	PROCERA NETWORKS INC	U	Y	32	74269U104	PROCERA NETWORKS INC	43085	0161A	22885	22885	1		
20050309	PRNW	PROCERA NETWORKS INC	U	Y	33	74269U104	PROCERA NETWORKS INC	37765	0161A	-5320	17565	2		
20050310	PRNW	PROCERA NETWORKS INC	U	Y	34	74269U104	PROCERA NETWORKS INC	41055	0161A	3290	20855	3		
20050311	PRNW	PROCERA NETWORKS INC	U	Y	35	74269U104	PROCERA NETWORKS INC	29985	0161A	-11070	9785	4		
20050314	PRNW	PROCERA NETWORKS INC	U	Y	36	74269U104	PROCERA NETWORKS INC	28685	0161A	-1300	8485	5		
20050315	PRNW	PROCERA NETWORKS INC	U	Y	37	74269U104	PROCERA NETWORKS INC	29985	0161A	1300	9785	6		
20050316	PRNW	PROCERA NETWORKS INC	U	Y	38	74269U104	PROCERA NETWORKS INC	19625	0161A	-10360	0	0		
20050317	PRNW	PROCERA NETWORKS INC	U	Y	39	74269U104	PROCERA NETWORKS INC	15825	0161A	-3800	0	0		
20050318	PRNW	PROCERA NETWORKS INC	U	Y	40	74269U104	PROCERA NETWORKS INC	15800	0161A	-25	0	0		
20050321	PRNW	PROCERA NETWORKS INC	U	Y	41	74269U104	PROCERA NETWORKS INC	16300	0161A	500	500	1		
20050322	PRNW	PROCERA NETWORKS INC	U	Y	42	74269U104	PROCERA NETWORKS INC	26800	0161A	10500	11000	2		
20050323	PRNW	PROCERA NETWORKS INC	U	Y	43	74269U104	PROCERA NETWORKS INC	28800	0161A	2000	13000	3		
20050324	PRNW	PROCERA NETWORKS INC	U	Y	44	74269U104	PROCERA NETWORKS INC	32810	0161A	4010	17010	4		
20050328	PRNW	PROCERA NETWORKS INC	U	Y	45	74269U104	PROCERA NETWORKS INC	49792	0161A	16982	33992	5		
20050329	PRNW	PROCERA NETWORKS INC	U	Y	46	74269U104	PROCERA NETWORKS INC	50492	0161A	700	34692	6		
20050330	PRNW	PROCERA NETWORKS INC	U	Y	47	74269U104	PROCERA NETWORKS INC	51142	0161A	650	35342	7		
20050331	PRNW	PROCERA NETWORKS INC	U	Y	48	74269U104	PROCERA NETWORKS INC	71922	0161A	20780	56122	8		
20050401	PRNW	PROCERA NETWORKS INC	U	Y	49	74269U104	PROCERA NETWORKS INC	76222	0161A	4300	60422	9		
20050404	PRNW	PROCERA NETWORKS INC	U	Y	50	74269U104	PROCERA NETWORKS INC	96697	0161A	20475	80897	10		
20050405	PRNW	PROCERA NETWORKS INC	U	Y	51	74269U104	PROCERA NETWORKS INC	114692	0161A	17995	98892	11		
20050121	RSTG	RASER TECHNOLOGIES INC	U	Y	1	754055101	RASER TECHNOLOGIES INC	34146	0161A	34146	0	0		
20050124	RSTG	RASER TECHNOLOGIES INC	U	Y	2	754055101	RASER TECHNOLOGIES INC	25832	0161A	-8314	0	0		
20050125	RSTG	RASER TECHNOLOGIES INC	U	Y	3	754055101	RASER TECHNOLOGIES INC	47158	0161A	21326	0	0		
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	58650	0161A	11492	11492	1		
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	38672	0161A	-19978	0	0		
20050128	RSTG	RASER TECHNOLOGIES INC	U	Y	6	754055101	RASER TECHNOLOGIES INC	59892	0161A	21220	21220	1		
20050131	RSTG	RASER TECHNOLOGIES INC	U	Y	7	754055101	RASER TECHNOLOGIES INC	58759	0161A	-1133	20087	2		
20050201	RSTG	RASER TECHNOLOGIES INC	U	Y	8	754055101	RASER TECHNOLOGIES INC	60965	0161A	2206	22293	3		
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	55429	0161A	-5536	16757	4		
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	51933	0161A	-3496	13261	5		
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	50186	0161A	-1747	11514	6		
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	54688	0161A	4502	16016	7		
20050208	RSTG	RASER TECHNOLOGIES INC	U	Y	13	754055101	RASER TECHNOLOGIES INC	54293	0161A	-395	15621	8		
20050209	RSTG	RASER TECHNOLOGIES INC	U	Y	14	754055101	RASER TECHNOLOGIES INC	56350	0161A	2057	17678	9		
20050210	RSTG	RASER TECHNOLOGIES INC	U	Y	15	754055101	RASER TECHNOLOGIES INC	58582	0161A	2232	19910	10		
20050211	RSTG	RASER TECHNOLOGIES INC	U	Y	16	754055101	RASER TECHNOLOGIES INC	64376	0161A	5794	25704	11		
20050214	RSTG	RASER TECHNOLOGIES INC	U	Y	17	754055101	RASER TECHNOLOGIES INC	61773	0161A	-2603	23101	12		
20050215	RSTG	RASER TECHNOLOGIES INC	U	Y	18	754055101	RASER TECHNOLOGIES INC	63186	0161A	1413	24514	13		
20050216	RSTG	RASER TECHNOLOGIES INC	U	Y	19	754055101	RASER TECHNOLOGIES INC	70606	0161A	7420	31934	14		
20050217	RSTG	RASER TECHNOLOGIES INC	U	Y	20	754055101	RASER TECHNOLOGIES INC	69518	0161A	-1088	30846	15		
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	57964	0161A	-11554	19292	16		
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	62936	0161A	4972	24264	17		
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	63437	0161A	501	24765	18		
20050224	RSTG	RASER TECHNOLOGIES INC	U	Y	24	754055101	RASER TECHNOLOGIES INC	61933	0161A	-1504	23261	19		
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	56920	0161A	-5013	18248	20		
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	57717	0161A	797	19045	21		
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	60648	0161A	2931	21976	22		
20050302	RSTG	RASER TECHNOLOGIES INC	U	Y	28	754055101	RASER TECHNOLOGIES INC	56730	0161A	-3918	18058	23		
20050303	RSTG	RASER TECHNOLOGIES INC	U	Y	29	754055101	RASER TECHNOLOGIES INC	55392	0161A	-1338	16720	24		
20050304	RSTG	RASER TECHNOLOGIES INC	U	Y	30	754055101	RASER TECHNOLOGIES INC	50500	0161A	-4892	11828	25		
20050307	RSTG	RASER TECHNOLOGIES INC	U	Y	31	754055101	RASER TECHNOLOGIES INC	48579	0161A	-1921	9907	26		
20050308	RSTG	RASER TECHNOLOGIES INC	U	Y	32	754055101	RASER TECHNOLOGIES INC	39154	0161A	-9425	482	27		
20050309	RSTG	RASER TECHNOLOGIES INC	U	Y	33	754055101	RASER TECHNOLOGIES INC	33102	0161A	-6052	0	0		
20050310	RSTG	RASER TECHNOLOGIES INC	U	Y	34	754055101	RASER TECHNOLOGIES INC	32654	0161A	-448	0	0		
20050311	RSTG	RASER TECHNOLOGIES INC	U	Y	35	754055101	RASER TECHNOLOGIES INC	32272	0161A	-382	0	0		
20050314	RSTG	RASER TECHNOLOGIES INC	U	Y	36	754055101	RASER TECHNOLOGIES INC	29548	0161A	-2724	0	0		
20050315	RSTG	RASER TECHNOLOGIES INC	U	Y	37	754055101	RASER TECHNOLOGIES INC	29771	0161A	223	223	1		
20050316	RSTG	RASER TECHNOLOGIES INC	U	Y	38	754055101	RASER TECHNOLOGIES INC	30552	0161A	781	1004	2		
20050317	RSTG	RASER TECHNOLOGIES INC	U	Y	39	754055101	RASER TECHNOLOGIES INC	32102	0161A	1550	2554	3		
20050318	RSTG	RASER TECHNOLOGIES INC	U	Y	40	754055101	RASER TECHNOLOGIES INC	36112	0161A	4010	6564	4		
20050321	RSTG	RASER TECHNOLOGIES INC	U	Y	41	754055101	RASER TECHNOLOGIES INC	36852	0161A	740	7304	5		
20050322	RSTG	RASER TECHNOLOGIES INC	U	Y	42	754055101	RASER TECHNOLOGIES INC	36141	0161A	-711	6593	6		
20050323	RSTG	RASER TECHNOLOGIES INC	U	Y	43	754055101	RASER TECHNOLOGIES INC	21772	0161A	-14369	0	0		
20050107	SONT	SONTRA MED CORP	S	Y	1	83568W109	SONTRA MED CORP	115854	0161A	115854	0	0		
20050110	SONT	SONTRA MED CORP	S	Y	2	83568W109	SONTRA MED CORP	100134	0161A	-15720	0	0		
20050111	SONT	SONTRA MED CORP	S	Y	3	83568W109	SONTRA MED CORP	98934	0161A	-1200	0	0		
20050112	SONT	SONTRA MED CORP	S	Y	4	83568W109	SONTRA MED CORP	99404	0161A	470	470	1		
20050113	SONT	SONTRA MED CORP	S	Y	5	83568W109	SONTRA MED CORP	111374	0161A	11970	12440	2		
20050114	SONT	SONTRA MED CORP	S	Y	6	83568W109	SONTRA MED CORP	110213	0161A	-1161	11279	3		
20050118	SONT	SONTRA MED CORP	S	Y	7	83568W109	SONTRA MED CORP	98970	0161A	-11243	36	4		
20050119	SONT	SONTRA MED CORP	S	Y	8	83568W109	SONTRA MED CORP	88246	0161A	-10724	0	0		
20050120	SONT	SONTRA MED CORP	S	Y	9	83568W109	SONTRA MED CORP	92176	0161A	3930	3930	1		
20050121	SONT	SONTRA MED CORP	S	Y	10	83568W109	SONTRA MED CORP	89072	0161A	-3104	826	2		
20050124	SONT	SONTRA MED CORP	S	Y	11	83568W109	SONTRA MED CORP	80756	0161A	-8316	0	0		
20050125	SONT	SONTRA MED CORP	S	Y	12	83568W109	SONTRA MED CORP	58796	0161A	-21960	0	0		
20050126	SONT	SONTRA MED CORP	S	Y	13	83568W109	SONTRA MED CORP	85051	0161A	26255	26255	1		
20050127	SONT	SONTRA MED CORP	S	Y	14	83568W109	SONTRA MED CORP	79351	0161A	-5700	20555	2		
20050128	SONT	SONTRA MED CORP	S	Y	15	83568W109	SONTRA MED CORP	82488	0161A	3137	23692	3		
20050131	SONT	SONTRA MED CORP	S	Y	16	83568W109	SONTRA MED CORP	71103	0161A	-11385	12307	4		
20050201	SONT	SONTRA MED CORP	S	Y	17	83568W109	SONTRA MED CORP	26095	0161A	-45008	0	0		
20050202	SONT	SONTRA MED CORP	S	Y	18	83568W109	SONTRA MED CORP	23535	0161A	-2560	0	0		
20050203	SONT	SONTRA MED CORP	S	Y	19	83568W109	SONTRA MED CORP	16765	0161A	-6770	0	0		
20050215	SONT	SONTRA MED CORP	S	Y	27	83568W109	SONTRA MED CORP	14558	0161A	14558	14558	1		

20050216	SONT	SONTRA MED CORP	S	Y	28	83568W109	SONTRA MED CORP	18621	0161A	4063	18621	2		
20050217	SONT	SONTRA MED CORP	S	Y	29	83568W109	SONTRA MED CORP	19256	0161A	635	19256	3		
20050218	SONT	SONTRA MED CORP	S	Y	30	83568W109	SONTRA MED CORP	27866	0161A	8610	27866	4		
20050222	SONT	SONTRA MED CORP	S	Y	31	83568W109	SONTRA MED CORP	38041	0161A	10175	38041	5		
20050223	SONT	SONTRA MED CORP	S	Y	32	83568W109	SONTRA MED CORP	39890	0161A	1849	39890	6		
20050224	SONT	SONTRA MED CORP	S	Y	33	83568W109	SONTRA MED CORP	33133	0161A	-6757	33133	7		
20050225	SONT	SONTRA MED CORP	S	Y	34	83568W109	SONTRA MED CORP	36920	0161A	3787	36920	8		
20050228	SONT	SONTRA MED CORP	S	Y	35	83568W109	SONTRA MED CORP	33431	0161A	-3489	33431	9		
20050301	SONT	SONTRA MED CORP	S	Y	36	83568W109	SONTRA MED CORP	35833	0161A	2402	35833	10		
20050302	SONT	SONTRA MED CORP	S	Y	37	83568W109	SONTRA MED CORP	37333	0161A	1500	37333	11		
20050303	SONT	SONTRA MED CORP	S	Y	38	83568W109	SONTRA MED CORP	31656	0161A	-5677	31656	12		
20050304	SONT	SONTRA MED CORP	S	Y	39	83568W109	SONTRA MED CORP	33562	0161A	1906	33562	13		
20050307	SONT	SONTRA MED CORP	S	Y	40	83568W109	SONTRA MED CORP	27234	0161A	-6328	27234	14		
20050308	SONT	SONTRA MED CORP	S	Y	41	83568W109	SONTRA MED CORP	35657	0161A	8423	35657	15		
20050127	SPCK	SUPERCLICK INC	U	Y	5	86804U100	SUPERCLICK INC	1444	0161A	1444	1444	1		
20050131	SPCK	SUPERCLICK INC	U	Y	7	86804U100	SUPERCLICK INC	2328	0161A	2328	2328	1		
20050201	SPCK	SUPERCLICK INC	U	Y	8	86804U100	SUPERCLICK INC	1428	0161A	-900	1428	2		
20050202	SPCK	SUPERCLICK INC	U	Y	9	86804U100	SUPERCLICK INC	1028	0161A	-400	1028	3		
20050203	SPCK	SUPERCLICK INC	U	Y	10	86804U100	SUPERCLICK INC	2078	0161A	1050	2078	4		
20050204	SPCK	SUPERCLICK INC	U	Y	11	86804U100	SUPERCLICK INC	2078	0161A	0	2078	5		
20050207	SPCK	SUPERCLICK INC	U	Y	12	86804U100	SUPERCLICK INC	1078	0161A	-1000	1078	6		
20050208	SPCK	SUPERCLICK INC	U	Y	13	86804U100	SUPERCLICK INC	178	0161A	-900	178	7		
20050303	SPCK	SUPERCLICK INC	U	Y	29	86804U100	SUPERCLICK INC	23216	0161A	23216	23216	1		
20050304	SPCK	SUPERCLICK INC	U	Y	30	86804U100	SUPERCLICK INC	20073	0161A	-3143	20073	2		
20050307	SPCK	SUPERCLICK INC	U	Y	31	86804U100	SUPERCLICK INC	17473	0161A	-2600	17473	3		
20050308	SPCK	SUPERCLICK INC	U	Y	32	86804U100	SUPERCLICK INC	17127	0161A	-346	17127	4		
20050309	SPCK	SUPERCLICK INC	U	Y	33	86804U100	SUPERCLICK INC	18942	0161A	1815	18942	5		
20050310	SPCK	SUPERCLICK INC	U	Y	34	86804U100	SUPERCLICK INC	25062	0161A	6120	25062	6		
20050311	SPCK	SUPERCLICK INC	U	Y	35	86804U100	SUPERCLICK INC	33602	0161A	8540	33602	7		
20050314	SPCK	SUPERCLICK INC	U	Y	36	86804U100	SUPERCLICK INC	37938	0161A	4336	37938	8		
20050315	SPCK	SUPERCLICK INC	U	Y	37	86804U100	SUPERCLICK INC	32298	0161A	-5640	32298	9		
20050316	SPCK	SUPERCLICK INC	U	Y	38	86804U100	SUPERCLICK INC	37808	0161A	5510	37808	10		
20050317	SPCK	SUPERCLICK INC	U	Y	39	86804U100	SUPERCLICK INC	36426	0161A	-1382	36426	11		
20050318	SPCK	SUPERCLICK INC	U	Y	40	86804U100	SUPERCLICK INC	5484	0161A	-30942	5484	12		
20050321	SPCK	SUPERCLICK INC	U	Y	41	86804U100	SUPERCLICK INC	1984	0161A	-3500	1984	13		
20050322	SPCK	SUPERCLICK INC	U	Y	42	86804U100	SUPERCLICK INC	3344	0161A	1360	3344	14		
20050121	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	1	849178207	SPORTS ENTMT ENTERPRISES INC	83418	0161A	83418	0	0		
20050124	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	2	849178207	SPORTS ENTMT ENTERPRISES INC	85828	0161A	2410	0	0		
20050125	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	3	849178207	SPORTS ENTMT ENTERPRISES INC	85128	0161A	-700	0	0		
20050126	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	4	849178207	SPORTS ENTMT ENTERPRISES INC	85628	0161A	500	500	1		
20050127	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	5	849178207	SPORTS ENTMT ENTERPRISES INC	87588	0161A	1960	2460	2		
20050128	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	6	849178207	SPORTS ENTMT ENTERPRISES INC	93088	0161A	5500	7960	3		
20050131	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	7	849178207	SPORTS ENTMT ENTERPRISES INC	92743	0161A	-345	7615	4		
20050201	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	8	849178207	SPORTS ENTMT ENTERPRISES INC	95896	0161A	3153	10768	5		
20050202	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	9	849178207	SPORTS ENTMT ENTERPRISES INC	113449	0161A	17553	28321	6		
20050203	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	10	849178207	SPORTS ENTMT ENTERPRISES INC	117032	0161A	3583	31904	7		
20050204	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	11	849178207	SPORTS ENTMT ENTERPRISES INC	118882	0161A	1850	33754	8		
20050207	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	12	849178207	SPORTS ENTMT ENTERPRISES INC	127722	0161A	8840	42594	9		
20050208	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	13	849178207	SPORTS ENTMT ENTERPRISES INC	128062	0161A	340	42934	10		
20050209	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	14	849178207	SPORTS ENTMT ENTERPRISES INC	130091	0161A	2029	44963	11		
20050210	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	15	849178207	SPORTS ENTMT ENTERPRISES INC	129391	0161A	-700	44263	12		
20050211	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	16	849178207	SPORTS ENTMT ENTERPRISES INC	134853	0161A	5462	49725	13		
20050214	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	17	849178207	SPORTS ENTMT ENTERPRISES INC	137848	0161A	2995	52720	14		
20050215	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	18	849178207	SPORTS ENTMT ENTERPRISES INC	140130	0161A	2282	55002	15		
20050216	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	19	849178207	SPORTS ENTMT ENTERPRISES INC	146987	0161A	6857	61859	16		
20050217	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	20	849178207	SPORTS ENTMT ENTERPRISES INC	147615	0161A	628	62487	17		
20050218	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	21	849178207	SPORTS ENTMT ENTERPRISES INC	146745	0161A	-870	61617	18		
20050222	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	22	849178207	SPORTS ENTMT ENTERPRISES INC	142610	0161A	-4135	57482	19		
20050223	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	23	849178207	SPORTS ENTMT ENTERPRISES INC	137737	0161A	-4873	52609	20		
20050224	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	24	849178207	SPORTS ENTMT ENTERPRISES INC	118883	0161A	-18854	33755	21		
20050225	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	25	849178207	SPORTS ENTMT ENTERPRISES INC	101852	0161A	-17031	16724	22		
20050228	SPEA	SPORTS ENTMT ENTERPRISES INC	u	Y	26	849178207	SPORTS ENTMT ENTERPRISES INC	75881	0161A	-25971	0	0		
20050301	SPEA	SPORTS ENTMT ENTERPRISES INC	u	Y	27	849178207	SPORTS ENTMT ENTERPRISES INC	70339	0161A	-5542	0	0		
20050121	TKER	TASKER CAPITAL CORPORATION	U	Y	1	87652D109	TASKER CAPITAL CORPORATION	3651	0161A	3651	0	0		
20050125	TKER	TASKER CAPITAL CORPORATION	U	Y	3	87652D109	TASKER CAPITAL CORPORATION	14991	0161A	14991	0	0		
20050126	TKER	TASKER CAPITAL CORPORATION	U	Y	4	87652D109	TASKER CAPITAL CORPORATION	59911	0161A	44920	44920	1		
20050127	TKER	TASKER CAPITAL CORPORATION	U	Y	5	87652D109	TASKER CAPITAL CORPORATION	3951	0161A	-55960	0	0		
20050208	TKER	TASKER CAPITAL CORPORATION	U	Y	13	87652D109	TASKER CAPITAL CORPORATION	7645	0161A	7645	7645	1		
20050209	TKER	TASKER CAPITAL CORPORATION	U	Y	14	87652D109	TASKER CAPITAL CORPORATION	42056	0161A	34411	42056	2		
20050210	TKER	TASKER CAPITAL CORPORATION	U	Y	15	87652D109	TASKER CAPITAL CORPORATION	12990	0161A	-29066	12990	3		
20050211	TKER	TASKER CAPITAL CORPORATION	U	Y	16	87652D109	TASKER CAPITAL CORPORATION	41395	0161A	28405	41395	4		
20050214	TKER	TASKER CAPITAL CORPORATION	U	Y	17	87652D109	TASKER CAPITAL CORPORATION	37193	0161A	-4202	37193	5		
20050215	TKER	TASKER CAPITAL CORPORATION	U	Y	18	87652D109	TASKER CAPITAL CORPORATION	72518	0161A	35325	72518	6		
20050216	TKER	TASKER CAPITAL CORPORATION	U	Y	19	87652D109	TASKER CAPITAL CORPORATION	97192	0161A	24674	97192	7		
20050217	TKER	TASKER CAPITAL CORPORATION	U	Y	20	87652D109	TASKER CAPITAL CORPORATION	86447	0161A	-10745	86447	8		
20050218	TKER	TASKER CAPITAL CORPORATION	U	Y	21	87652D109	TASKER CAPITAL CORPORATION	143505	0161A	57058	143505	9		
20050222	TKER	TASKER CAPITAL CORPORATION	U	Y	22	87652D109	TASKER CAPITAL CORPORATION	125245	0161A	-18260	125245	10		
20050223	TKER	TASKER CAPITAL CORPORATION	U	Y	23	87652D109	TASKER CAPITAL CORPORATION	113057	0161A	-12188	113057	11		
20050224	TKER	TASKER CAPITAL CORPORATION	U	Y	24	87652D109	TASKER CAPITAL CORPORATION	108382	0161A	-4675	108382	12		
20050225	TKER	TASKER CAPITAL CORPORATION	U	Y	25	87652D109	TASKER CAPITAL CORPORATION	81307	0161A	-27075	81307	13		
20050228	TKER	TASKER CAPITAL CORPORATION	U	Y	26	87652D109	TASKER CAPITAL CORPORATION	109424	0161A	28117	109424	14		
20050301	TKER	TASKER CAPITAL CORPORATION	U	Y	27	87652D109	TASKER CAPITAL CORPORATION	130050	0161A	20626	130050	15		
20050302	TKER	TASKER CAPITAL CORPORATION	U	Y	28	87652D109	TASKER CAPITAL CORPORATION	116730	0161A	-13320	116730	16		
20050303	TKER	TASKER CAPITAL CORPORATION	U	Y	29	87652D109	TASKER CAPITAL CORPORATION	196406	0161A	79676	196406	17		
20050304	TKER	TASKER CAPITAL CORPORATION	U	Y	30	87652D109	TASKER CAPITAL CORPORATION	213375	0161A	16969	213375	18		
20050307	TKER	TASKER CAPITAL CORPORATION	U	Y	31	87652D109	TASKER CAPITAL CORPORATION	284903	0161A	71528	284903	19		
20050308	TKER	TASKER CAPITAL CORPORATION	U	Y	32	87652D109	TASKER CAPITAL CORPORATION	290406	0161A	5503	290406	20		
20050309	TKER	TASKER CAPITAL CORPORATION	U	Y	33	87652D109	TASKER CAPITAL CORPORATION	273585	0161A	-16821	273585	21		
20050310	TKER	TASKER CAPITAL CORPORATION	U	Y	34	87652D109	TASKER CAPITAL CORPORATION	281886	0161A	8301	281886	22		
20050311	TKER	TASKER CAPITAL CORPORATION	U	Y	35	87652D109	TASKER CAPITAL CORPORATION	268130	0161A	-13756	268130	23		
20050314	TKER	TASKER CAPITAL CORPORATION	U	Y	36	87652D109	TASKER CAPITAL CORPORATION	266897	0161A	-1233	266897	24		
20050315	TKER	TASKER CAPITAL CORPORATION	U	Y	37	87652D109	TASKER CAPITAL CORPORATION	198657	0161A	-68240	198657	25		
20050316	TKER	TASKER CAPITAL CORPORATION	U	Y	38	87652D109	TASKER CAPITAL CORPORATION	183396	0161A	-15261	183396	26		
20050317	TKER	TASKER CAPITAL CORPORATION	U	Y	39	87652D109	TASKER CAPITAL CORPORATION	112474	0161A	-70922	112474	27		
20050318	TKER	TASKER CAPITAL CORPORATION	U	Y	40	87652D109	TASKER CAPITAL CORPORATION	57430	0161A	-55044	57430	28		
20050321	TKER	TASKER CAPITAL CORPORATION	U	Y	41	87652D109	TASKER CAPITAL CORPORATION	41512	0161A	-15918	41512	29		
20050324	TKER	TASKER CAPITAL CORPORATION	U	Y	44	87652D109	TASKER CAPITAL CORPORATION	37494	0161A	37494	37494	1		
20050328	TKER	TASKER CAPITAL CORPORATION	U	Y	45	87652D109	TASKER CAPITAL CORPORATION	31665	0161A	-5829	31665	2		
20050121	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	1	913459103	UNIVERSAL DETECTION TECHNOLOGY	202275	0161A	202275	0	0		
20050124	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	2	913459103	UNIVERSAL DETECTION TECHNOLOGY	202275	0161A	0	0	0		
20050125	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	3	913459103	UNIVERSAL DETECTION TECHNOLOGY	202275	0161A	0	0	0		
20050126	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	4	913459103	UNIVERSAL DETECTION TECHNOLOGY	200275	0161A	-2000	0	0		
20050127	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	5	913459103	UNIVERSAL DETECTION TECHNOLOGY	210275	0161A	10000	10000	1		
20050128	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	6	913459103	UNIVERSAL DETECTION TECHNOLOGY	193675	0161A	-16600	0	0		
20050131	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	7	913459103	UNIVERSAL DETECTION TECHNOLOGY	193675	0161A	0	0	0		
20050201	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	8	913459103	UNIVERSAL DETECTION TECHNOLOGY	196675	0161A	3000	3000	1		
20050202	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	9	913459103	UNIVERSAL DETECTION TECHNOLOGY	206675	0161A	10000	13000	2		
20050203	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	10	913459103	UNIVERSAL DETECTION TECHNOLOGY	212375	0161A	5700	18700	3		
20050204	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	11	913459103	UNIVERSAL DETECTION TECHNOLOGY	224875	0161A	12500	31200	4		
20050207	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	12	913459103	UNIVERSAL DETECTION TECHNOLOGY	224875	0161A	0	31200	5		
20050208	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	13	913459103	UNIVERSAL DETECTION TECHNOLOGY	242800	0161A	17925	49125	6		
20050209	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	14	913459103	UNIVERSAL DETECTION TECHNOLOGY	263800	0161A	21000	70125	7		
20050210	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	15	913459103	UNIVERSAL DETECTION TECHNOLOGY	264800	0161A	1000	71125	8		
20050211	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	16	913459103	UNIVERSAL DETECTION TECHNOLOGY	231800	0161A	-33000	38125	9		
20050214	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	17	913459103	UNIVERSAL DETECTION TECHNOLOGY	253300	0161A	21500	59625	10		
20050215	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	18	913459103	UNIVERSAL DETECTION TECHNOLOGY	236300	0161A	-17000	42625	11		
20050216	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	19	913459103	UNIVERSAL DETECTION TECHNOLOGY	236300	0161A	0	42625	12		
20050217	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	20	913459103	UNIVERSAL DETECTION TECHNOLOGY	256300	0161A	20000	62625	13		
20050218	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	21	913459103	UNIVERSAL DETECTION TECHNOLOGY	255300	0161A	-1000	61625	14		
20050222	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	22	913459103	UNIVERSAL DETECTION TECHNOLOGY	281300	0161A	26000	87625	15		
20050223	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	23	913459103	UNIVERSAL DETECTION TECHNOLOGY	261300	0161A	-20000	67625	16		
20050224	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	24	913459103	UNIVERSAL DETECTION TECHNOLOGY	241300	0161A	-20000	47625	17		
20050225	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	25	913459103	UNIVERSAL DETECTION TECHNOLOGY	252800	0161A	11500	59125	18		
20050228	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	26	913459103	UNIVERSAL DETECTION TECHNOLOGY	246345	0161A	-6455	52670	19		
20050301	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	27	913459103	UNIVERSAL DETECTION TECHNOLOGY	154345	0161A	-92000	0	0		
20050302	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	28	913459103	UNIVERSAL DETECTION TECHNOLOGY	165095	0161A	10750	10750	1		
20050303	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	29	913459103	UNIVERSAL DETECTION TECHNOLOGY	157595	0161A	-7500	3250	2		
20050304	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	30	913459103	UNIVERSAL DETECTION TECHNOLOGY	167595	0161A	10000	13250	3		
20050318	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	1	913459103	UNIVERSAL DETECTION TECHNOLOGY	46195	0161A	46195	0	0		
20050321	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	2	913459103	UNIVERSAL DETECTION TECHNOLOGY	46195	0161A	0	0	0		
20050322	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	3	913459103	UNIVERSAL DETECTION TECHNOLOGY	5195	0161A	-41000	0	0		
20050323	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	4	913459103	UNIVERSAL DETECTION TECHNOLOGY	11995	0161A	6800	6800	1		
20050324	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	5	913459103	UNIVERSAL DETECTION TECHNOLOGY	29495	0161A	17500	24300	2		
20050328	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	6	913459103	UNIVERSAL DETECTION TECHNOLOGY	71395	0161A	41900	66200	3		
20050329	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	7	913459103	UNIVERSAL DETECTION TECHNOLOGY	31395	0161A	-40000	26200	4		
20050330	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	8	913459103	UNIVERSAL DETECTION TECHNOLOGY	12395	0161A	-19000	7200	5		
20050331	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	9	913459103	UNIVERSAL DETECTION TECHNOLOGY	4395	0161A	-8000	0	0		
20050209	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	19	903849107	ULTIMATE ELECTRONICS INC	2379	0161A	2379	2379	1		
20050210	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	20	903849107	ULTIMATE ELECTRONICS INC	27541	0161A	25162	27541	2		
20050211	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	21	903849107	ULTIMATE ELECTRONICS INC	30616	0161A	3075	30616	3		
20050214	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	22	903849107	ULTIMATE ELECTRONICS INC	27649	0161A	-2967	27649	4		

20050215	ULTEQ	ULTIMATE ELECTRONICS INC		Q	Y	23	903849107	ULTIMATE ELECTRONICS INC	27229	0161A	-420	27229	5
20050216	ULTEQ	ULTIMATE ELECTRONICS INC		Q	Y	24	903849107	ULTIMATE ELECTRONICS INC	29561	0161A	2332	29561	6
20050217	ULTEQ	ULTIMATE ELECTRONICS INC		Q	Y	25	903849107	ULTIMATE ELECTRONICS INC	28187	0161A	-1374	28187	7
20050218	ULTEQ	ULTIMATE ELECTRONICS INC		Q	Y	26	903849107	ULTIMATE ELECTRONICS INC	28834	0161A	647	28834	8
20050222	ULTEQ	ULTIMATE ELECTRONICS INC		Q	Y	27	903849107	ULTIMATE ELECTRONICS INC	3175	0161A	-25659	3175	9
20050223	ULTEQ	ULTIMATE ELECTRONICS INC		Q	Y	28	903849107	ULTIMATE ELECTRONICS INC	85978	0161A	82803	85978	10
20050224	ULTEQ	ULTIMATE ELECTRONICS INC		Q	Y	29	903849107	ULTIMATE ELECTRONICS INC	60627	0161A	-25351	60627	11
20050225	ULTEQ	ULTIMATE ELECTRONICS INC		Q	Y	30	903849107	ULTIMATE ELECTRONICS INC	57909	0161A	-2718	57909	12
20050302	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	33	903849107	ULTIMATE ELECTRONICS INC	8332	0161A	8332	8332	1
20050303	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	34	903849107	ULTIMATE ELECTRONICS INC	389	0161A	-7943	389	2
20050304	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	35	903849107	ULTIMATE ELECTRONICS INC	607	0161A	218	607	3
20050307	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	36	903849107	ULTIMATE ELECTRONICS INC	7566	0161A	6959	7566	4
20050308	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	37	903849107	ULTIMATE ELECTRONICS INC	16101	0161A	8535	16101	5
20050309	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	38	903849107	ULTIMATE ELECTRONICS INC	21551	0161A	5450	21551	6
20050310	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	39	903849107	ULTIMATE ELECTRONICS INC	12059	0161A	-9492	12059	7
20050311	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	40	903849107	ULTIMATE ELECTRONICS INC	6166	0161A	-5893	6166	8
20050314	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	41	903849107	ULTIMATE ELECTRONICS INC	10058	0161A	3892	10058	9
20050315	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	42	903849107	ULTIMATE ELECTRONICS INC	10558	0161A	500	10558	10
20050316	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	43	903849107	ULTIMATE ELECTRONICS INC	14902	0161A	4344	14902	11
20050317	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	44	903849107	ULTIMATE ELECTRONICS INC	34743	0161A	19841	34743	12
20050318	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	45	903849107	ULTIMATE ELECTRONICS INC	31254	0161A	-3489	31254	13
20050321	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	46	903849107	ULTIMATE ELECTRONICS INC	22679	0161A	-8575	22679	14
20050322	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	47	903849107	ULTIMATE ELECTRONICS INC	28344	0161A	5665	28344	15
20050323	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	48	903849107	ULTIMATE ELECTRONICS INC	80486	0161A	52142	80486	16
20050324	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	49	903849107	ULTIMATE ELECTRONICS INC	74197	0161A	-6289	74197	17
20050328	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	50	903849107	ULTIMATE ELECTRONICS INC	81268	0161A	7071	81268	18
20050329	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	51	903849107	ULTIMATE ELECTRONICS INC	60709	0161A	-20559	60709	19
20050404	ULTEQ	ULTIMATE ELECTRONICS INC		u	Y	55	903849107	ULTIMATE ELECTRONICS INC	2384	0161A	2384	2384	1
20050107	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	1	903328201	U.S. CANADIAN MINERALS, INC. N	34014	0161A	34014	0	0
20050110	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	2	903328201	U.S. CANADIAN MINERALS, INC. N	32364	0161A	-1650	0	0
20050111	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	3	903328201	U.S. CANADIAN MINERALS, INC. N	31944	0161A	-420	0	0
20050112	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	4	903328201	U.S. CANADIAN MINERALS, INC. N	32939	0161A	995	995	1
20050113	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	5	903328201	U.S. CANADIAN MINERALS, INC. N	33145	0161A	206	1201	2
20050215	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	1	903328201	U.S. CANADIAN MINERALS, INC. N	24584	0161A	24584	0	0
20050216	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	2	903328201	U.S. CANADIAN MINERALS, INC. N	24584	0161A	0	0	0
20050217	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	3	903328201	U.S. CANADIAN MINERALS, INC. N	24584	0161A	0	0	0
20050218	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	4	903328201	U.S. CANADIAN MINERALS, INC. N	24584	0161A	0	0	0
20050222	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	5	903328201	U.S. CANADIAN MINERALS, INC. N	23384	0161A	-1200	0	0
20050223	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	6	903328201	U.S. CANADIAN MINERALS, INC. N	23384	0161A	0	0	0
20050224	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	7	903328201	U.S. CANADIAN MINERALS, INC. N	23384	0161A	0	0	0
20050225	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	8	903328201	U.S. CANADIAN MINERALS, INC. N	23384	0161A	0	0	0
20050228	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	9	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	-247	0	0
20050301	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	10	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	0	0	0
20050302	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	11	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	0	0	0
20050303	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	12	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	0	0	0
20050304	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	13	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	0	0	0
20050307	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	14	903328201	U.S. CANADIAN MINERALS, INC. N	26437	0161A	3300	3300	1
20050308	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	15	903328201	U.S. CANADIAN MINERALS, INC. N	26437	0161A	0	3300	2
20050309	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	16	903328201	U.S. CANADIAN MINERALS, INC. N	26437	0161A	0	3300	3
20050310	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	17	903328201	U.S. CANADIAN MINERALS, INC. N	26437	0161A	0	3300	4
20050311	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	18	903328201	U.S. CANADIAN MINERALS, INC. N	26325	0161A	-112	3188	5
20050314	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	19	903328201	U.S. CANADIAN MINERALS, INC. N	26325	0161A	0	3188	6
20050315	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	20	903328201	U.S. CANADIAN MINERALS, INC. N	26325	0161A	0	3188	7
20050316	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	21	903328201	U.S. CANADIAN MINERALS, INC. N	26325	0161A	0	3188	8
20050317	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	22	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	114	3302	9
20050318	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	23	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	10
20050321	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	24	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	11
20050322	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	25	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	12
20050323	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	26	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	13
20050324	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	27	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	14
20050328	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	28	903328201	U.S. CANADIAN MINERALS, INC. N	23251	0161A	-3188	114	15
20050329	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	29	903328201	U.S. CANADIAN MINERALS, INC. N	23194	0161A	-57	57	16
20050330	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	30	903328201	U.S. CANADIAN MINERALS, INC. N	23050	0161A	-144	0	0
20050331	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	31	903328201	U.S. CANADIAN MINERALS, INC. N	22721	0161A	-329	0	0
20050401	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	32	903328201	U.S. CANADIAN MINERALS, INC. N	22394	0161A	-327	0	0
20050404	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	33	903328201	U.S. CANADIAN MINERALS, INC. N	20769	0161A	-1625	0	0
20050405	USCA	U.S. CANADIAN MINERALS, INC. N		u	Y	34	903328201	U.S. CANADIAN MINERALS, INC. N	20357	0161A	-412	0	0
20050107	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	1	246101109	DEL COLO INSRED MUNI INC FD	1855	0161A	1855	0	0
20050110	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	2	246101109	DEL COLO INSRED MUNI INC FD	4485	0161A	2630	0	0
20050111	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	3	246101109	DEL COLO INSRED MUNI INC FD	4325	0161A	-160	0	0
20050120	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	9	246101109	DEL COLO INSRED MUNI INC FD	1381	0161A	1381	1381	1
20050121	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	10	246101109	DEL COLO INSRED MUNI INC FD	1526	0161A	145	1526	2
20050124	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	11	246101109	DEL COLO INSRED MUNI INC FD	1518	0161A	-8	1518	3
20050125	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	12	246101109	DEL COLO INSRED MUNI INC FD	3011	0161A	1493	3011	4
20050126	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	13	246101109	DEL COLO INSRED MUNI INC FD	811	0161A	-2200	811	5
20050127	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	14	246101109	DEL COLO INSRED MUNI INC FD	4111	0161A	3300	4111	6
20050128	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	15	246101109	DEL COLO INSRED MUNI INC FD	7819	0161A	3708	7819	7
20050131	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	16	246101109	DEL COLO INSRED MUNI INC FD	7819	0161A	0	7819	8
20050201	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	17	246101109	DEL COLO INSRED MUNI INC FD	3969	0161A	-3850	3969	9
20050202	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	18	246101109	DEL COLO INSRED MUNI INC FD	7259	0161A	3290	7259	10
20050203	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	19	246101109	DEL COLO INSRED MUNI INC FD	6471	0161A	-788	6471	11
20050204	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	20	246101109	DEL COLO INSRED MUNI INC FD	4309	0161A	-2162	4309	12
20050207	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	21	246101109	DEL COLO INSRED MUNI INC FD	1828	0161A	-2481	1828	13
20050208	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	22	246101109	DEL COLO INSRED MUNI INC FD	1837	0161A	9	1837	14
20050209	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	23	246101109	DEL COLO INSRED MUNI INC FD	1323	0161A	-514	1323	15
20050210	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	24	246101109	DEL COLO INSRED MUNI INC FD	941	0161A	-382	941	16
20050211	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	25	246101109	DEL COLO INSRED MUNI INC FD	5260	0161A	4319	5260	17
20050214	VCF	Delaware Investments Colorado Insured Municipal In		Amex	Y	26	246101109	DEL COLO INSRED MUNI INC FD	16388	0161A	11128	16388	18
20050208	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	3	83426W101	SOLOMON TECHNOLOGIES INC	5786	0164A	5786	0	0
20050209	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	4	83426W101	SOLOMON TECHNOLOGIES INC	2086	0164A	-3700	0	0
20050210	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	5	83426W101	SOLOMON TECHNOLOGIES INC	8686	0164A	6600	6600	1
20050211	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	6	83426W101	SOLOMON TECHNOLOGIES INC	12086	0164A	3400	10000	2
20050214	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	7	83426W101	SOLOMON TECHNOLOGIES INC	18586	0164A	6500	16500	3
20050215	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	8	83426W101	SOLOMON TECHNOLOGIES INC	25300	0164A	6714	23214	4
20050216	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	9	83426W101	SOLOMON TECHNOLOGIES INC	26300	0164A	1000	24214	5
20050217	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	10	83426W101	SOLOMON TECHNOLOGIES INC	23800	0164A	-2500	21714	6
20050218	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	11	83426W101	SOLOMON TECHNOLOGIES INC	27795	0164A	3995	25709	7
20050222	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	12	83426W101	SOLOMON TECHNOLOGIES INC	27735	0164A	-60	25649	8
20050223	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	13	83426W101	SOLOMON TECHNOLOGIES INC	27116	0164A	-619	25030	9
20050224	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	14	83426W101	SOLOMON TECHNOLOGIES INC	27616	0164A	500	25530	10
20050225	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	15	83426W101	SOLOMON TECHNOLOGIES INC	19801	0164A	-7815	17715	11
20050228	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	16	83426W101	SOLOMON TECHNOLOGIES INC	31550	0164A	11749	29464	12
20050301	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	17	83426W101	SOLOMON TECHNOLOGIES INC	25550	0164A	-6000	23464	13
20050302	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	18	83426W101	SOLOMON TECHNOLOGIES INC	23050	0164A	-2500	20964	14
20050303	SOLM	SOLOMON TECHNOLOGIES INC		U	Y	19	83426W101	SOLOMON TECHNOLOGIES INC	25000	0164A	1950	22914	15
20050218	TRISU	TRI-S SECURITY CORP		S	Y	1	895578201	TRI-S SECURITY CORP	2810	0164A	2810	0	0
20050222	TRISU	TRI-S SECURITY CORP		S	Y	2	895578201	TRI-S SECURITY CORP	2860	0164A	50	0	0
20050223	TRISU	TRI-S SECURITY CORP		S	Y	3	895578201	TRI-S SECURITY CORP	1260	0164A	-1600	0	0
20050224	TRISU	TRI-S SECURITY CORP		S	Y	4	895578201	TRI-S SECURITY CORP	210	0164A	-1050	0	0
20050225	TRISU	TRI-S SECURITY CORP		S	Y	5	895578201	TRI-S SECURITY CORP	2610	0164A	2400	2400	1
20050228	TRISU	TRI-S SECURITY CORP		S	Y	6	895578201	TRI-S SECURITY CORP	1110	0164A	-1500	900	2
20050301	TRISU	TRI-S SECURITY CORP		S	Y	7	895578201	TRI-S SECURITY CORP	1710	0164A	600	1500	3
20050302	TRISU	TRI-S SECURITY CORP		S	Y	8	895578201	TRI-S SECURITY CORP	1710	0164A	0	1500	4
20050309	TRISU	TRI-S SECURITY CORP		S	Y	13	895578201	TRI-S SECURITY CORP	2023	0164A	2023	2023	1
20050310	TRISU	TRI-S SECURITY CORP		S	Y	14	895578201	TRI-S SECURITY CORP	1473	0164A	-550	1473	2
20050311	TRISU	TRI-S SECURITY CORP		S	Y	15	895578201	TRI-S SECURITY CORP	2073	0164A	600	2073	3
20050314	TRISU	TRI-S SECURITY CORP		S	Y	16	895578201	TRI-S SECURITY CORP	2702	0164A	629	2702	4
20050315	TRISU	TRI-S SECURITY CORP		S	Y	17	895578201	TRI-S SECURITY CORP	1202	0164A	-1500	1202	5
20050316	TRISU	TRI-S SECURITY CORP		S	Y	18	895578201	TRI-S SECURITY CORP	1102	0164A	-100	1102	6
20050317	TRISU	TRI-S SECURITY CORP		S	Y	19	895578201	TRI-S SECURITY CORP	3900	0164A	2798	3900	7
20050318	TRISU	TRI-S SECURITY CORP		S	Y	20	895578201	TRI-S SECURITY CORP	3300	0164A	-600	3300	8
20050321	TRISU	TRI-S SECURITY CORP		S	Y	21	895578201	TRI-S SECURITY CORP	3000	0164A	-300	3000	9
20050322	TRISU	TRI-S SECURITY CORP		S	Y	22	895578201	TRI-S SECURITY CORP	3900	0164A	900	3900	10
20050323	TRISU	TRI-S SECURITY CORP		S	Y	23	895578201	TRI-S SECURITY CORP	2200	0164A	-1700	2200	11
20050324	TRISU	TRI-S SECURITY CORP		S	Y	24	895578201	TRI-S SECURITY CORP	2950	0164A	750	2950	12
20050328	TRISU	TRI-S SECURITY CORP		S	Y	25	895578201	TRI-S SECURITY CORP	2450	0164A	-500	2450	13
20050329	TRISU	TRI-S SECURITY CORP		S	Y	26	895578201	TRI-S SECURITY CORP	2750	0164A	300	2750	14
20050405	TRISU	TRI-S SECURITY CORP		S	Y	31	895578201	TRI-S SECURITY CORP	575	0164A	575	575	1
20050121	ALD	Allied Capital Corporation		NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	509	0180A	509	509	1
20050124	ALD	Allied Capital Corporation		NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP	509	0180A	0	509	2
20050125	ALD	Allied Capital Corporation		NYSE	Y	12	01903Q108	ALLIED CAPITAL CORP	509	0180A	0	509	3
20050225	ALD	Allied Capital Corporation		NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	909	0180A	909	909	1
20050228	ALD	Allied Capital Corporation		NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	1309	0180A	400	1309	2
20050301	ALD	Allied Capital Corporation		NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	1309	0180A	0	1309	3
20050302	ALD	Allied Capital Corporation		NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	1309	0180A	0	1309	4
20050303	ALD	Allied Capital Corporation		NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	1309	0180A	0	1309	5
20050304	ALD	Allied Capital Corporation		NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	1309	0180A	0	1309	6
20050307	ALD	Allied Capital Corporation		NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	809	0180A	-500	809	7
20050308	ALD	Allied Capital Corporation		NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	5709	0180A	4900	5709	8
20050309	ALD	Allied Capital Corporation		NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	4909	0180A	-800	4909	9
20050310	ALD	Allied Capital Corporation		NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	5509	0180A	600	5509	10

20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	5509	0180A	0	5509	11		
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	5509	0180A	0	5509	12		
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	5500	0180A	-9	5500	13		
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	6400	0180A	900	6400	14		
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	6400	0180A	0	6400	15		
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	5600	0180A	-800	5600	16		
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	4700	0180A	-900	4700	17		
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	40611	0180A	40611	40611	1		
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	19149	0180A	-21462	19149	2		
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	9634	0180A	9634	9634	1		
20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	49	0180A	-49	49	1		
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	36373	0180A	36373	36373	1		
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	40873	0180A	4500	40873	2		
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	40393	0180A	-480	40393	3		
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	41383	0180A	990	41383	4		
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	40783	0180A	-600	40783	5		
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	41862	0180A	1079	41862	6		
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	43678	0180A	1816	43678	7		
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	45299	0180A	1621	45299	8		
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	47808	0180A	2509	47808	9		
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	38238	0180A	-9570	38238	10		
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	39674	0180A	1436	39674	11		
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	102558	0180A	62884	102558	12		
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	203458	0180A	100900	203458	13		
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	140158	0180A	-63300	140158	14		
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	101958	0180A	-38200	101958	15		
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	95458	0180A	-6500	95458	16		
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	84431	0180A	-11027	84431	17		
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	84131	0180A	-300	84131	18		
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	64831	0180A	-19300	64831	19		
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	62698	0180A	-2133	62698	20		
20050131	BHY	BlackRock High Yield Trust (The)	NYSE	Y	16	09248N102	BLACKROCK HIGH YIELD TST SBI	8204	0188A	8204	8204	1		
20050201	BHY	BlackRock High Yield Trust (The)	NYSE	Y	17	09248N102	BLACKROCK HIGH YIELD TST SBI	8404	0188A	200	8404	2		
20050202	BHY	BlackRock High Yield Trust (The)	NYSE	Y	18	09248N102	BLACKROCK HIGH YIELD TST SBI	9504	0188A	1100	9504	3		
20050203	BHY	BlackRock High Yield Trust (The)	NYSE	Y	19	09248N102	BLACKROCK HIGH YIELD TST SBI	9793	0188A	289	9793	4		
20050204	BHY	BlackRock High Yield Trust (The)	NYSE	Y	20	09248N102	BLACKROCK HIGH YIELD TST SBI	8467	0188A	-1326	8467	5		
20050207	BHY	BlackRock High Yield Trust (The)	NYSE	Y	21	09248N102	BLACKROCK HIGH YIELD TST SBI	8443	0188A	-24	8443	6		
20050208	BHY	BlackRock High Yield Trust (The)	NYSE	Y	22	09248N102	BLACKROCK HIGH YIELD TST SBI	5155	0188A	-3288	5155	7		
20050209	BHY	BlackRock High Yield Trust (The)	NYSE	Y	23	09248N102	BLACKROCK HIGH YIELD TST SBI	7520	0188A	2365	7520	8		
20050210	BHY	BlackRock High Yield Trust (The)	NYSE	Y	24	09248N102	BLACKROCK HIGH YIELD TST SBI	8455	0188A	935	8455	9		
20050211	BHY	BlackRock High Yield Trust (The)	NYSE	Y	25	09248N102	BLACKROCK HIGH YIELD TST SBI	8337	0188A	-118	8337	10		
20050214	BHY	BlackRock High Yield Trust (The)	NYSE	Y	26	09248N102	BLACKROCK HIGH YIELD TST SBI	8266	0188A	-71	8266	11		
20050215	BHY	BlackRock High Yield Trust (The)	NYSE	Y	27	09248N102	BLACKROCK HIGH YIELD TST SBI	7858	0188A	-408	7858	12		
20050216	BHY	BlackRock High Yield Trust (The)	NYSE	Y	28	09248N102	BLACKROCK HIGH YIELD TST SBI	5047	0188A	-2811	5047	13		
20050217	BHY	BlackRock High Yield Trust (The)	NYSE	Y	29	09248N102	BLACKROCK HIGH YIELD TST SBI	4947	0188A	-100	4947	14		
20050218	BHY	BlackRock High Yield Trust (The)	NYSE	Y	30	09248N102	BLACKROCK HIGH YIELD TST SBI	5072	0188A	125	5072	15		
20050222	BHY	BlackRock High Yield Trust (The)	NYSE	Y	31	09248N102	BLACKROCK HIGH YIELD TST SBI	5872	0188A	800	5872	16		
20050323	BHY	BlackRock High Yield Trust (The)	NYSE	Y	52	09248N102	BLACKROCK HIGH YIELD TST SBI	190	0188A	190	190	1		
20050401	BHY	BlackRock High Yield Trust (The)	NYSE	Y	58	09248N102	BLACKROCK HIGH YIELD TST SBI	155	0188A	155	155	1		
20050121	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	1	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	63800	0	0		
20050124	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	2	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050125	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	3	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050126	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	4	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050127	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	5	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050128	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	6	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050131	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	7	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050201	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	8	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050202	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	9	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050203	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	10	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050204	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	11	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050207	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	12	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050208	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	13	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050209	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	14	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050210	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	15	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050211	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	16	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050214	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	17	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050215	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	18	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050216	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	19	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050217	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	20	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050218	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	21	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050222	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	22	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050223	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	23	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050224	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	24	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050225	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	25	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050228	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	26	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050301	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	27	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050302	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	28	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050303	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	29	42248T308	HEAVENTLY HOT DOGS INC-NEW	63700	0188A	-100	0	0		
20050304	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	30	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	100	100	1		
20050307	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	31	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	2		
20050308	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	32	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	3		
20050309	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	33	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	4		
20050310	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	34	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	5		
20050311	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	35	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	6		
20050314	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	36	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	7		
20050315	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	37	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	8		
20050316	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	38	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	9		
20050317	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	39	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	10		
20050318	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	40	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	11		
20050321	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	41	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	12		
20050322	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	42	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	13		
20050323	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	43	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	14		
20050324	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	44	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	15		
20050328	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	45	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	16		
20050329	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	46	42248T308	HEAVENTLY HOT DOGS INC-NEW	63700	0188A	-100	0	0		
20050330	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	47	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	100	100	1		
20050331	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	48	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	2		
20050401	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	49	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	3		
20050404	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	50	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	4		
20050405	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	51	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	5		
20050107	INCX	INTERCHANGE CORPORATION	S	Y	1	45845K109	INTERCHANGE CORPORATION	5563	0188A	5563	0	0		
20050112	INCX	INTERCHANGE CORPORATION	S	Y	4	45845K109	INTERCHANGE CORPORATION	1065	0188A	1065	1065	1		
20050113	INCX	INTERCHANGE CORPORATION	S	Y	5	45845K109	INTERCHANGE CORPORATION	11810	0188A	10745	11810	2		
20050114	INCX	INTERCHANGE CORPORATION	S	Y	6	45845K109	INTERCHANGE CORPORATION	65472	0188A	53662	65472	3		
20050118	INCX	INTERCHANGE CORPORATION	S	Y	7	45845K109	INTERCHANGE CORPORATION	48321	0188A	-17151	48321	4		
20050119	INCX	INTERCHANGE CORPORATION	S	Y	8	45845K109	INTERCHANGE CORPORATION	38117	0188A	-10204	38117	5		
20050120	INCX	INTERCHANGE CORPORATION	S	Y	9	45845K109	INTERCHANGE CORPORATION	36983	0188A	-1134	36983	6		
20050121	INCX	INTERCHANGE CORPORATION	S	Y	10	45845K109	INTERCHANGE CORPORATION	45052	0188A	8069	45052	7		
20050124	INCX	INTERCHANGE CORPORATION	S	Y	11	45845K109	INTERCHANGE CORPORATION	59206	0188A	14154	59206	8		
20050125	INCX	INTERCHANGE CORPORATION	S	Y	12	45845K109	INTERCHANGE CORPORATION	6909	0188A	-52297	6909	9		
20050126	INCX	INTERCHANGE CORPORATION	S	Y	13	45845K109	INTERCHANGE CORPORATION	3449	0188A	-3460	3449	10		
20050127	INCX	INTERCHANGE CORPORATION	S	Y	14	45845K109	INTERCHANGE CORPORATION	10965	0188A	7516	10965	11		
20050128	INCX	INTERCHANGE CORPORATION	S	Y	15	45845K109	INTERCHANGE CORPORATION	6803	0188A	-4162	6803	12		
20050131	INCX	INTERCHANGE CORPORATION	S	Y	16	45845K109	INTERCHANGE CORPORATION	4520	0188A	-2283	4520	13		
20050201	INCX	INTERCHANGE CORPORATION	S	Y	17	45845K109	INTERCHANGE CORPORATION	15659	0188A	11139	15659	14		
20050209	INCX	INTERCHANGE CORPORATION	S	Y	23	45845K109	INTERCHANGE CORPORATION	10501	0188A	10501	10501	1		
20050210	INCX	INTERCHANGE CORPORATION	S	Y	24	45845K109	INTERCHANGE CORPORATION	5566	0188A	-4935	5566	2		
20050215	INCX	INTERCHANGE CORPORATION	S	Y	27	45845K109	INTERCHANGE CORPORATION	10585	0188A	10585	10585	1		
20050216	INCX	INTERCHANGE CORPORATION	S	Y	28	45845K109	INTERCHANGE CORPORATION	6844	0188A	-3741	6844	2		
20050217	INCX	INTERCHANGE CORPORATION	S	Y	29	45845K109	INTERCHANGE CORPORATION	6830	0188A	-14	6830	3		
20050301	INCX	INTERCHANGE CORPORATION	S	Y	36	45845K109	INTERCHANGE CORPORATION	14809	0188A	14809	14809	1		
20050304	INCX	INTERCHANGE CORPORATION	S	Y	39	45845K109	INTERCHANGE CORPORATION	12585	0188A	12585	12585	1		
20050309	INCX	INTERCHANGE CORPORATION	S	Y	42	45845K109	INTERCHANGE CORPORATION	17399	0188A	17399	17399	1		
20050314	INCX	INTERCHANGE CORPORATION	S	Y	45	45845K109	INTERCHANGE CORPORATION	7385	0188A	7385	7385	1		
20050315	INCX	INTERCHANGE CORPORATION	S	Y	46	45845K109	INTERCHANGE CORPORATION	16439	0188A	9054	16439	2		
20050316	INCX	INTERCHANGE CORPORATION	S	Y	47	45845K109	INTERCHANGE CORPORATION	7384	0188A	-9055	7384	3		
20050317	INCX	INTERCHANGE CORPORATION	S	Y	48	45845K109	INTERCHANGE CORPORATION	6022	0188A	-1362	6022	4		
20050318	INCX	INTERCHANGE CORPORATION	S	Y	49	45845K109	INTERCHANGE CORPORATION	13382	0188A	7360	13382	5		
20050322	INCX	INTERCHANGE CORPORATION	S	Y	51	45845K109	INTERCHANGE CORPORATION	7310	0188A	7310	7310	1		
20050323	INCX	INTERCHANGE CORPORATION	S	Y	52	45845K109	INTERCHANGE CORPORATION	16301	0188A	8991	16301	2		
20050324	INCX	INTERCHANGE CORPORATION	S	Y	53	45845K109	INTERCHANGE CORPORATION	21592	0188A	5291	21592	3		
20050328	INCX	INTERCHANGE CORPORATION	S	Y	54	45845K109	INTERCHANGE CORPORATION	9929	0188A	-11663	9929	4		
20050404	INCX	INTERCHANGE CORPORATION	S	Y	59	45845K109	INTERCHANGE CORPORATION	18742	0188A	18742	18742	1		
20050405	INCX	INTERCHANGE CORPORATION	S	Y	60	45845K109	INTERCHANGE CORPORATION	25573	0188A	6831	25573	2		
20050113	TCHC	21ST CENTURY HLDGS CO.	Q	Y	1	90136Q100	21ST CENTURY HLDGS CO.	2049	0188A	2049	0	0		
20050114	TCHC	21ST CENTURY HLDGS CO.	Q	Y	2	90136Q100	21ST CENTURY HLDGS CO.	1534	0188A	-515	0	0		
20050118	TCHC	21ST CENTURY HLDGS CO.	Q	Y	3	90136Q100	21ST CENTURY HLDGS CO.	1148	0188A	-386	0	0		
20050119	TCHC	21ST CENTURY HLDGS CO.	Q	Y	4	90136Q100	21ST CENTURY HLDGS CO.	1588	0188A	440	440	1		
20050125	TCHC	21ST CENTURY HLDGS CO.	Q	Y	8	90136Q100	21ST CENTURY HLDGS CO.	385	0188A	385	385	1		
20050127	TCHC	21ST CENTURY HLDGS CO.	Q	Y	10	90136Q100	21ST CENTURY HLDGS CO.	1753	0188A	1753	1753	1		
20050128	TCHC	21ST CENTURY HLDGS CO.	Q	Y	11	90136Q100	21ST CENTURY HLDGS CO.	1395	0188A	-358	1395	2		

20050131	TCHC	21ST CENTURY HLDGS CO.	Q	Y	12	90136Q100	21ST CENTURY HLDGS CO.	1495	0188A	100	1495	3
20050201	TCHC	21ST CENTURY HLDGS CO.	Q	Y	13	90136Q100	21ST CENTURY HLDGS CO.	1581	0188A	86	1581	4
20050202	TCHC	21ST CENTURY HLDGS CO.	Q	Y	14	90136Q100	21ST CENTURY HLDGS CO.	1698	0188A	117	1698	5
20050203	TCHC	21ST CENTURY HLDGS CO.	Q	Y	15	90136Q100	21ST CENTURY HLDGS CO.	1467	0188A	-231	1467	6
20050204	TCHC	21ST CENTURY HLDGS CO.	Q	Y	16	90136Q100	21ST CENTURY HLDGS CO.	1917	0188A	450	1917	7
20050207	TCHC	21ST CENTURY HLDGS CO.	Q	Y	17	90136Q100	21ST CENTURY HLDGS CO.	1917	0188A	0	1917	8
20050208	TCHC	21ST CENTURY HLDGS CO.	Q	Y	18	90136Q100	21ST CENTURY HLDGS CO.	1252	0188A	-665	1252	9
20050209	TCHC	21ST CENTURY HLDGS CO.	Q	Y	19	90136Q100	21ST CENTURY HLDGS CO.	1252	0188A	0	1252	10
20050210	TCHC	21ST CENTURY HLDGS CO.	Q	Y	20	90136Q100	21ST CENTURY HLDGS CO.	2552	0188A	1300	2552	11
20050211	TCHC	21ST CENTURY HLDGS CO.	Q	Y	21	90136Q100	21ST CENTURY HLDGS CO.	2794	0188A	242	2794	12
20050214	TCHC	21ST CENTURY HLDGS CO.	Q	Y	22	90136Q100	21ST CENTURY HLDGS CO.	3194	0188A	400	3194	13
20050215	TCHC	21ST CENTURY HLDGS CO.	Q	Y	23	90136Q100	21ST CENTURY HLDGS CO.	1270	0188A	-1924	1270	14
20050216	TCHC	21ST CENTURY HLDGS CO.	Q	Y	24	90136Q100	21ST CENTURY HLDGS CO.	970	0188A	-300	970	15
20050217	TCHC	21ST CENTURY HLDGS CO.	Q	Y	25	90136Q100	21ST CENTURY HLDGS CO.	915	0188A	-55	915	16
20050218	TCHC	21ST CENTURY HLDGS CO.	Q	Y	26	90136Q100	21ST CENTURY HLDGS CO.	615	0188A	-300	615	17
20050222	TCHC	21ST CENTURY HLDGS CO.	Q	Y	27	90136Q100	21ST CENTURY HLDGS CO.	290	0188A	-325	290	18
20050225	TCHC	21ST CENTURY HLDGS CO.	Q	Y	30	90136Q100	21ST CENTURY HLDGS CO.	909	0188A	909	909	1
20050309	TCHC	21ST CENTURY HLDGS CO.	Q	Y	38	90136Q100	21ST CENTURY HLDGS CO.	2349	0188A	2349	2349	1
20050121	ATAHQ	ATA HLDGS CORP	u	Y	1	00209H101	ATA HLDGS CORP	2020	0201A	2020	0	0
20050124	ATAHQ	ATA HLDGS CORP	u	Y	2	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050125	ATAHQ	ATA HLDGS CORP	u	Y	3	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050126	ATAHQ	ATA HLDGS CORP	u	Y	4	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050127	ATAHQ	ATA HLDGS CORP	u	Y	5	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050128	ATAHQ	ATA HLDGS CORP	u	Y	6	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050131	ATAHQ	ATA HLDGS CORP	u	Y	7	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050204	ATAHQ	ATA HLDGS CORP	u	Y	11	00209H101	ATA HLDGS CORP	820	0201A	820	820	1
20050207	ATAHQ	ATA HLDGS CORP	u	Y	12	00209H101	ATA HLDGS CORP	820	0201A	0	820	2
20050208	ATAHQ	ATA HLDGS CORP	u	Y	13	00209H101	ATA HLDGS CORP	820	0201A	0	820	3
20050209	ATAHQ	ATA HLDGS CORP	u	Y	14	00209H101	ATA HLDGS CORP	1820	0201A	1000	1820	4
20050210	ATAHQ	ATA HLDGS CORP	u	Y	15	00209H101	ATA HLDGS CORP	1820	0201A	0	1820	5
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	1820	0201A	0	1820	6
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	1820	0201A	0	1820	7
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	1820	0201A	0	1820	8
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	1020	0201A	-800	1020	9
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	1020	0201A	0	1020	10
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	3020	0201A	2000	3020	11
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	3020	0201A	0	3020	12
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	3020	0201A	0	3020	13
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	2520	0201A	-500	2520	14
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	2520	0201A	0	2520	15
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	920	0201A	-1600	920	16
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	920	0201A	0	920	17
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	38	0201A	38	38	1
20050317	ATAHQ	ATA HLDGS CORP	u	Y	39	00209H101	ATA HLDGS CORP	38	0201A	0	38	2
20050318	ATAHQ	ATA HLDGS CORP	u	Y	40	00209H101	ATA HLDGS CORP	38	0201A	0	38	3
20050321	ATAHQ	ATA HLDGS CORP	u	Y	41	00209H101	ATA HLDGS CORP	38	0201A	0	38	4
20050322	ATAHQ	ATA HLDGS CORP	u	Y	42	00209H101	ATA HLDGS CORP	1038	0201A	1000	1038	5
20050323	ATAHQ	ATA HLDGS CORP	u	Y	43	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	6
20050324	ATAHQ	ATA HLDGS CORP	u	Y	44	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	7
20050328	ATAHQ	ATA HLDGS CORP	u	Y	45	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	8
20050329	ATAHQ	ATA HLDGS CORP	u	Y	46	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	9
20050330	ATAHQ	ATA HLDGS CORP	u	Y	47	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	10
20050331	ATAHQ	ATA HLDGS CORP	u	Y	48	00209H101	ATA HLDGS CORP	338	0201A	-700	338	11
20050401	ATAHQ	ATA HLDGS CORP	u	Y	49	00209H101	ATA HLDGS CORP	338	0201A	0	338	12
20050107	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	1	740065107	PRE-PAID LEGAL SERVICES INC	17710	0201A	17710	0	0
20050110	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	2	740065107	PRE-PAID LEGAL SERVICES INC	17710	0201A	0	0	0
20050111	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	3	740065107	PRE-PAID LEGAL SERVICES INC	17722	0201A	12	0	0
20050112	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	4	740065107	PRE-PAID LEGAL SERVICES INC	17722	0201A	0	0	0
20050113	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	5	740065107	PRE-PAID LEGAL SERVICES INC	18421	0201A	699	699	1
20050114	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	6	740065107	PRE-PAID LEGAL SERVICES INC	18521	0201A	100	799	2
20050118	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	7	740065107	PRE-PAID LEGAL SERVICES INC	18780	0201A	259	1058	3
20050119	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	8	740065107	PRE-PAID LEGAL SERVICES INC	19781	0201A	1001	2059	4
20050120	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	9	740065107	PRE-PAID LEGAL SERVICES INC	19874	0201A	93	2152	5
20050121	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	10	740065107	PRE-PAID LEGAL SERVICES INC	20002	0201A	128	2280	6
20050124	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	11	740065107	PRE-PAID LEGAL SERVICES INC	20571	0201A	569	2849	7
20050125	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	12	740065107	PRE-PAID LEGAL SERVICES INC	20571	0201A	0	2849	8
20050126	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	13	740065107	PRE-PAID LEGAL SERVICES INC	20581	0201A	10	2859	9
20050127	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	14	740065107	PRE-PAID LEGAL SERVICES INC	20581	0201A	0	2859	10
20050128	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	15	740065107	PRE-PAID LEGAL SERVICES INC	20581	0201A	0	2859	11
20050131	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	16	740065107	PRE-PAID LEGAL SERVICES INC	20794	0201A	213	3072	12
20050201	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	17	740065107	PRE-PAID LEGAL SERVICES INC	20794	0201A	0	3072	13
20050202	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	18	740065107	PRE-PAID LEGAL SERVICES INC	20794	0201A	0	3072	14
20050203	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	19	740065107	PRE-PAID LEGAL SERVICES INC	20866	0201A	72	3144	15
20050204	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	20	740065107	PRE-PAID LEGAL SERVICES INC	20866	0201A	0	3144	16
20050207	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	21	740065107	PRE-PAID LEGAL SERVICES INC	20848	0201A	-18	3126	17
20050208	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	22	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	-500	2626	18
20050209	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	23	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	0	2626	19
20050210	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	24	740065107	PRE-PAID LEGAL SERVICES INC	20248	0201A	-100	2526	20
20050211	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	25	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	100	2626	21
20050214	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	26	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	0	2626	22
20050215	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	27	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	0	2626	23
20050216	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	28	740065107	PRE-PAID LEGAL SERVICES INC	19368	0201A	-980	1646	24
20050217	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	29	740065107	PRE-PAID LEGAL SERVICES INC	19532	0201A	164	1810	25
20050215	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	1	891707101	TOWER AUTOMOTIVE INC	103950	0201A	103950	0	0
20050216	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	2	891707101	TOWER AUTOMOTIVE INC	104425	0201A	475	0	0
20050217	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	3	891707101	TOWER AUTOMOTIVE INC	104425	0201A	0	0	0
20050218	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	4	891707101	TOWER AUTOMOTIVE INC	104700	0201A	275	275	1
20050222	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	5	891707101	TOWER AUTOMOTIVE INC	84700	0201A	-20000	0	0
20050223	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	6	891707101	TOWER AUTOMOTIVE INC	18700	0201A	-66000	0	0
20050224	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	7	891707101	TOWER AUTOMOTIVE INC	38700	0201A	20000	20000	1
20050225	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	8	891707101	TOWER AUTOMOTIVE INC	78700	0201A	40000	60000	2
20050228	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	9	891707101	TOWER AUTOMOTIVE INC	78700	0201A	0	60000	3
20050301	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	10	891707101	TOWER AUTOMOTIVE INC	69000	0201A	-9700	50300	4
20050302	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	11	891707101	TOWER AUTOMOTIVE INC	71000	0201A	2000	52300	5
20050303	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	12	891707101	TOWER AUTOMOTIVE INC	70700	0201A	-300	52000	6
20050304	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	13	891707101	TOWER AUTOMOTIVE INC	68500	0201A	-2200	49800	7
20050307	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	14	891707101	TOWER AUTOMOTIVE INC	65100	0201A	-3400	46400	8
20050308	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	15	891707101	TOWER AUTOMOTIVE INC	68300	0201A	3200	49600	9
20050309	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	16	891707101	TOWER AUTOMOTIVE INC	48300	0201A	-20000	29600	10
20050310	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	17	891707101	TOWER AUTOMOTIVE INC	48300	0201A	0	29600	11
20050311	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	18	891707101	TOWER AUTOMOTIVE INC	48275	0201A	-25	29575	12
20050314	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	19	891707101	TOWER AUTOMOTIVE INC	48275	0201A	0	29575	13
20050315	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	20	891707101	TOWER AUTOMOTIVE INC	43875	0201A	-4400	25175	14
20050316	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	21	891707101	TOWER AUTOMOTIVE INC	43875	0201A	0	25175	15
20050317	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	22	891707101	TOWER AUTOMOTIVE INC	43875	0201A	0	25175	16
20050318	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	23	891707101	TOWER AUTOMOTIVE INC	25375	0201A	-18500	6675	17
20050321	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	24	891707101	TOWER AUTOMOTIVE INC	8475	0201A	-16900	0	0
20050322	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	25	891707101	TOWER AUTOMOTIVE INC	3700	0201A	-4775	0	0
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	135400	0215A	135400	135400	1
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	135400	0215A	0	135400	2
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	710300	0215A	574900	710300	3
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	710300	0215A	0	710300	4
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	756500	0215A	46200	756500	5
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	730600	0215A	-25900	730600	6
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	1207900	0215A	477300	1207900	7
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	1590100	0215A	382200	1590100	8
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	2200462	0215A	610362	2200462	9
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	1746062	0215A	-454400	1746062	10
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	1746062	0215A	0	1746062	11
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	1427200	0215A	-318862	1427200	12
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	1068400	0215A	-358800	1068400	13
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	1068000	0215A	-400	1068000	14
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	953900	0215A	-114100	953900	15
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	948800	0215A	-5100	948800	16
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	925000	0215A	-23800	925000	17
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	884800	0215A	-40200	884800	18
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	189500	0215A	-695300	189500	19
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	189500	0215A	0	189500	20
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	189500	0215A	0	189500	21
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	189500	0215A	0	189500	22
20050209	ACTMQ	ACT MANUFACTURING INC	u	Y	14	973107	ACT MANUFACTURING INC	90	0221A	90	90	1
20050210	ACTMQ	ACT MANUFACTURING INC	u	Y	15	973107	ACT MANUFACTURING INC	90	0221A	0	90	2
20050216	ACTMQ	ACT MANUFACTURING INC	u	Y	19	973107	ACT MANUFACTURING INC	690	0221A	690	690	1
20050217	ACTMQ	ACT MANUFACTURING INC	u	Y	20	973107	ACT MANUFACTURING INC	690	0221A	0	690	2
20050218	ACTMQ	ACT MANUFACTURING INC	u	Y	21	973107	ACT MANUFACTURING INC	690	0221A	0	690	3
20050222	ACTMQ	ACT MANUFACTURING INC	u	Y	22	973107	ACT MANUFACTURING INC	340	0221A	-350	340	4
20050223	ACTMQ	ACT MANUFACTURING INC	u	Y	23	973107	ACT MANUFACTURING INC	340	0221A	0	340	5
20050224	ACTMQ	ACT MANUFACTURING INC	u	Y	24	973107	ACT MANUFACTURING INC	340	0221A	0	340	6
20050225	ACTMQ	ACT MANUFACTURING INC	u	Y	25	973107	ACT MANUFACTURING INC	340	0221A	0	340	7
20050228	ACTMQ	ACT MANUFACTURING INC	u	Y	26	973107	ACT MANUFACTURING INC	690	0221A	350	690	8
20050301	ACTMQ	ACT MANUFACTURING INC	u	Y	27	973107	ACT MANUFACTURING INC	690	0221A	0	690	9

20050302	ACTMQ	ACT MANUFACTURING INC	u	Y	28	973107	ACT MANUFACTURING INC	690	0221A	0	690	10
20050303	ACTMQ	ACT MANUFACTURING INC	u	Y	29	973107	ACT MANUFACTURING INC	690	0221A	0	690	11
20050304	ACTMQ	ACT MANUFACTURING INC	u	Y	30	973107	ACT MANUFACTURING INC	1090	0221A	400	1090	12
20050307	ACTMQ	ACT MANUFACTURING INC	u	Y	31	973107	ACT MANUFACTURING INC	1090	0221A	0	1090	13
20050308	ACTMQ	ACT MANUFACTURING INC	u	Y	32	973107	ACT MANUFACTURING INC	1090	0221A	0	1090	14
20050309	ACTMQ	ACT MANUFACTURING INC	u	Y	33	973107	ACT MANUFACTURING INC	650	0221A	-440	650	15
20050310	ACTMQ	ACT MANUFACTURING INC	u	Y	34	973107	ACT MANUFACTURING INC	650	0221A	0	650	16
20050311	ACTMQ	ACT MANUFACTURING INC	u	Y	35	973107	ACT MANUFACTURING INC	650	0221A	0	650	17
20050314	ACTMQ	ACT MANUFACTURING INC	u	Y	36	973107	ACT MANUFACTURING INC	650	0221A	0	650	18
20050121	ATAHQ	ATA HLDGS CORP	u	Y	1	00209H101	ATA HLDGS CORP	5958	0221A	5958	0	0
20050124	ATAHQ	ATA HLDGS CORP	u	Y	2	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0
20050125	ATAHQ	ATA HLDGS CORP	u	Y	3	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0
20050126	ATAHQ	ATA HLDGS CORP	u	Y	4	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0
20050127	ATAHQ	ATA HLDGS CORP	u	Y	5	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0
20050128	ATAHQ	ATA HLDGS CORP	u	Y	6	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0
20050131	ATAHQ	ATA HLDGS CORP	u	Y	7	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0
20050201	ATAHQ	ATA HLDGS CORP	u	Y	8	00209H101	ATA HLDGS CORP	5626	0221A	-332	0	0
20050202	ATAHQ	ATA HLDGS CORP	u	Y	9	00209H101	ATA HLDGS CORP	7705	0221A	2079	2079	1
20050203	ATAHQ	ATA HLDGS CORP	u	Y	10	00209H101	ATA HLDGS CORP	7705	0221A	0	2079	2
20050204	ATAHQ	ATA HLDGS CORP	u	Y	11	00209H101	ATA HLDGS CORP	7705	0221A	0	2079	3
20050207	ATAHQ	ATA HLDGS CORP	u	Y	12	00209H101	ATA HLDGS CORP	7705	0221A	0	2079	4
20050208	ATAHQ	ATA HLDGS CORP	u	Y	13	00209H101	ATA HLDGS CORP	7705	0221A	0	2079	5
20050209	ATAHQ	ATA HLDGS CORP	u	Y	14	00209H101	ATA HLDGS CORP	7058	0221A	-647	1432	6
20050210	ATAHQ	ATA HLDGS CORP	u	Y	15	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	7
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	6058	0221A	-1000	432	8
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	6958	0221A	900	1332	9
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	7058	0221A	100	1432	10
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	11
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	12
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	13
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	14
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	15
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	16
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	17
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	18
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	19
20050302	ATAHQ	ATA HLDGS CORP	u	Y	28	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	20
20050303	ATAHQ	ATA HLDGS CORP	u	Y	29	00209H101	ATA HLDGS CORP	6478	0221A	-580	852	21
20050304	ATAHQ	ATA HLDGS CORP	u	Y	30	00209H101	ATA HLDGS CORP	6457	0221A	-21	831	22
20050307	ATAHQ	ATA HLDGS CORP	u	Y	31	00209H101	ATA HLDGS CORP	6457	0221A	0	831	23
20050308	ATAHQ	ATA HLDGS CORP	u	Y	32	00209H101	ATA HLDGS CORP	6457	0221A	0	831	24
20050309	ATAHQ	ATA HLDGS CORP	u	Y	33	00209H101	ATA HLDGS CORP	5037	0221A	-1420	0	0
20050310	ATAHQ	ATA HLDGS CORP	u	Y	34	00209H101	ATA HLDGS CORP	5037	0221A	0	0	0
20050311	ATAHQ	ATA HLDGS CORP	u	Y	35	00209H101	ATA HLDGS CORP	4937	0221A	-100	0	0
20050314	ATAHQ	ATA HLDGS CORP	u	Y	36	00209H101	ATA HLDGS CORP	3937	0221A	-1000	0	0
20050315	ATAHQ	ATA HLDGS CORP	u	Y	37	00209H101	ATA HLDGS CORP	3937	0221A	0	0	0
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	3937	0221A	0	0	0
20050317	ATAHQ	ATA HLDGS CORP	u	Y	39	00209H101	ATA HLDGS CORP	3937	0221A	0	0	0
20050318	ATAHQ	ATA HLDGS CORP	u	Y	40	00209H101	ATA HLDGS CORP	4937	0221A	1000	1000	1
20050321	ATAHQ	ATA HLDGS CORP	u	Y	41	00209H101	ATA HLDGS CORP	2993	0221A	-1944	0	0
20050322	ATAHQ	ATA HLDGS CORP	u	Y	42	00209H101	ATA HLDGS CORP	2993	0221A	0	0	0
20050323	ATAHQ	ATA HLDGS CORP	u	Y	43	00209H101	ATA HLDGS CORP	2993	0221A	0	0	0
20050127	DCAI	DIALYSIS CORP OF AMERICA	S	Y	12	252529102	DIALYSIS CORP OF AMERICA	4700	0221A	4700	4700	1
20050128	DCAI	DIALYSIS CORP OF AMERICA	S	Y	13	252529102	DIALYSIS CORP OF AMERICA	4070	0221A	-630	4070	2
20050131	DCAI	DIALYSIS CORP OF AMERICA	S	Y	14	252529102	DIALYSIS CORP OF AMERICA	4170	0221A	100	4170	3
20050201	DCAI	DIALYSIS CORP OF AMERICA	S	Y	15	252529102	DIALYSIS CORP OF AMERICA	4270	0221A	100	4270	4
20050202	DCAI	DIALYSIS CORP OF AMERICA	S	Y	16	252529102	DIALYSIS CORP OF AMERICA	4070	0221A	-200	4070	5
20050203	DCAI	DIALYSIS CORP OF AMERICA	S	Y	17	252529102	DIALYSIS CORP OF AMERICA	4270	0221A	200	4270	6
20050204	DCAI	DIALYSIS CORP OF AMERICA	S	Y	18	252529102	DIALYSIS CORP OF AMERICA	3564	0221A	-706	3564	7
20050207	DCAI	DIALYSIS CORP OF AMERICA	S	Y	19	252529102	DIALYSIS CORP OF AMERICA	3774	0221A	210	3774	8
20050208	DCAI	DIALYSIS CORP OF AMERICA	S	Y	20	252529102	DIALYSIS CORP OF AMERICA	5274	0221A	1500	5274	9
20050209	DCAI	DIALYSIS CORP OF AMERICA	S	Y	21	252529102	DIALYSIS CORP OF AMERICA	6199	0221A	925	6199	10
20050210	DCAI	DIALYSIS CORP OF AMERICA	S	Y	22	252529102	DIALYSIS CORP OF AMERICA	7449	0221A	1250	7449	11
20050211	DCAI	DIALYSIS CORP OF AMERICA	S	Y	23	252529102	DIALYSIS CORP OF AMERICA	7599	0221A	150	7599	12
20050214	DCAI	DIALYSIS CORP OF AMERICA	S	Y	24	252529102	DIALYSIS CORP OF AMERICA	3629	0221A	-3970	3629	13
20050215	DCAI	DIALYSIS CORP OF AMERICA	S	Y	25	252529102	DIALYSIS CORP OF AMERICA	3759	0221A	130	3759	14
20050216	DCAI	DIALYSIS CORP OF AMERICA	S	Y	26	252529102	DIALYSIS CORP OF AMERICA	3759	0221A	0	3759	15
20050217	DCAI	DIALYSIS CORP OF AMERICA	S	Y	27	252529102	DIALYSIS CORP OF AMERICA	1859	0221A	-1900	1859	16
20050218	DCAI	DIALYSIS CORP OF AMERICA	S	Y	28	252529102	DIALYSIS CORP OF AMERICA	2359	0221A	500	2359	17
20050222	DCAI	DIALYSIS CORP OF AMERICA	S	Y	29	252529102	DIALYSIS CORP OF AMERICA	2379	0221A	20	2379	18
20050223	DCAI	DIALYSIS CORP OF AMERICA	S	Y	30	252529102	DIALYSIS CORP OF AMERICA	1979	0221A	-400	1979	19
20050224	DCAI	DIALYSIS CORP OF AMERICA	S	Y	31	252529102	DIALYSIS CORP OF AMERICA	819	0221A	-1160	819	20
20050324	DCAI	DIALYSIS CORP OF AMERICA	S	Y	12	252529102	DIALYSIS CORP OF AMERICA	935	0221A	935	935	1
20050215	LMII	LMIC INC	U	Y	6	539440107	LMIC INC	1999	0221A	1999	1999	1
20050216	LMII	LMIC INC	U	Y	7	539440107	LMIC INC	1999	0221A	0	1999	2
20050217	LMII	LMIC INC	U	Y	8	539440107	LMIC INC	1999	0221A	0	1999	3
20050218	LMII	LMIC INC	U	Y	9	539440107	LMIC INC	1999	0221A	0	1999	4
20050222	LMII	LMIC INC	U	Y	10	539440107	LMIC INC	1999	0221A	0	1999	5
20050223	LMII	LMIC INC	U	Y	11	539440107	LMIC INC	1999	0221A	0	1999	6
20050224	LMII	LMIC INC	U	Y	12	539440107	LMIC INC	1999	0221A	0	1999	7
20050225	LMII	LMIC INC	U	Y	13	539440107	LMIC INC	1999	0221A	0	1999	8
20050228	LMII	LMIC INC	U	Y	14	539440107	LMIC INC	1999	0221A	0	1999	9
20050301	LMII	LMIC INC	U	Y	15	539440107	LMIC INC	1999	0221A	0	1999	10
20050302	LMII	LMIC INC	U	Y	16	539440107	LMIC INC	1999	0221A	0	1999	11
20050303	LMII	LMIC INC	U	Y	17	539440107	LMIC INC	1999	0221A	0	1999	12
20050304	LMII	LMIC INC	U	Y	18	539440107	LMIC INC	1999	0221A	0	1999	13
20050307	LMII	LMIC INC	U	Y	19	539440107	LMIC INC	1999	0221A	0	1999	14
20050308	LMII	LMIC INC	U	Y	20	539440107	LMIC INC	8251	0221A	6252	8251	15
20050309	LMII	LMIC INC	U	Y	21	539440107	LMIC INC	6251	0221A	-2000	6251	16
20050310	LMII	LMIC INC	U	Y	22	539440107	LMIC INC	6251	0221A	0	6251	17
20050311	LMII	LMIC INC	U	Y	23	539440107	LMIC INC	6251	0221A	0	6251	18
20050314	LMII	LMIC INC	U	Y	24	539440107	LMIC INC	4251	0221A	-2000	4251	19
20050315	LMII	LMIC INC	U	Y	25	539440107	LMIC INC	4251	0221A	0	4251	20
20050316	LMII	LMIC INC	U	Y	26	539440107	LMIC INC	4251	0221A	0	4251	21
20050207	PRNW	PROCERA NETWORKS INC	U	Y	12	74269U104	PROCERA NETWORKS INC	4300	0221A	4300	4300	1
20050208	PRNW	PROCERA NETWORKS INC	U	Y	13	74269U104	PROCERA NETWORKS INC	8300	0221A	4000	8300	2
20050209	PRNW	PROCERA NETWORKS INC	U	Y	14	74269U104	PROCERA NETWORKS INC	7000	0221A	-1300	7000	3
20050210	PRNW	PROCERA NETWORKS INC	U	Y	15	74269U104	PROCERA NETWORKS INC	17000	0221A	10000	17000	4
20050211	PRNW	PROCERA NETWORKS INC	U	Y	16	74269U104	PROCERA NETWORKS INC	19000	0221A	2000	19000	5
20050214	PRNW	PROCERA NETWORKS INC	U	Y	17	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	6
20050215	PRNW	PROCERA NETWORKS INC	U	Y	18	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	7
20050216	PRNW	PROCERA NETWORKS INC	U	Y	19	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	8
20050217	PRNW	PROCERA NETWORKS INC	U	Y	20	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	9
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	10
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	20500	0221A	1500	20500	11
20050223	PRNW	PROCERA NETWORKS INC	U	Y	23	74269U104	PROCERA NETWORKS INC	21500	0221A	1000	21500	12
20050224	PRNW	PROCERA NETWORKS INC	U	Y	24	74269U104	PROCERA NETWORKS INC	27000	0221A	5500	27000	13
20050225	PRNW	PROCERA NETWORKS INC	U	Y	25	74269U104	PROCERA NETWORKS INC	18300	0221A	-8700	18300	14
20050301	PRNW	PROCERA NETWORKS INC	U	Y	27	74269U104	PROCERA NETWORKS INC	1000	0221A	1000	1000	1
20050120	TORCQ	TORCH OFFSHORE INC	Q	Y	1	891019101	TORCH OFFSHORE INC	5233	0221A	5233	0	0
20050121	TORCQ	TORCH OFFSHORE INC	Q	Y	2	891019101	TORCH OFFSHORE INC	10847	0221A	5614	0	0
20050124	TORCQ	TORCH OFFSHORE INC	Q	Y	3	891019101	TORCH OFFSHORE INC	20247	0221A	9400	0	0
20050125	TORCQ	TORCH OFFSHORE INC	Q	Y	4	891019101	TORCH OFFSHORE INC	20247	0221A	0	0	0
20050207	TORCQ	TORCH OFFSHORE INC	Q	Y	13	891019101	TORCH OFFSHORE INC	11773	0221A	11773	11773	1
20050208	TORCQ	TORCH OFFSHORE INC	Q	Y	14	891019101	TORCH OFFSHORE INC	10916	0221A	-857	10916	2
20050209	TORCQ	TORCH OFFSHORE INC	Q	Y	15	891019101	TORCH OFFSHORE INC	11016	0221A	100	11016	3
20050210	TORCQ	TORCH OFFSHORE INC	Q	Y	16	891019101	TORCH OFFSHORE INC	11016	0221A	0	11016	4
20050211	TORCQ	TORCH OFFSHORE INC	Q	Y	17	891019101	TORCH OFFSHORE INC	11016	0221A	0	11016	5
20050214	TORCQ	TORCH OFFSHORE INC	Q	Y	18	891019101	TORCH OFFSHORE INC	11016	0221A	0	11016	6
20050215	TORCQ	TORCH OFFSHORE INC	Q	Y	19	891019101	TORCH OFFSHORE INC	5762	0221A	-5254	5762	7
20050216	TORCQ	TORCH OFFSHORE INC	Q	Y	20	891019101	TORCH OFFSHORE INC	5752	0221A	-10	5752	8
20050222	TORCQ	TORCH OFFSHORE INC	Q	Y	23	891019101	TORCH OFFSHORE INC	6200	0221A	6200	6200	1
20050301	TORCQ	TORCH OFFSHORE INC	Q	Y	28	891019101	TORCH OFFSHORE INC	2000	0221A	2000	2000	1
20050302	TORCQ	TORCH OFFSHORE INC	Q	Y	29	891019101	TORCH OFFSHORE INC	2000	0221A	0	2000	2
20050303	TORCQ	TORCH OFFSHORE INC	Q	Y	30	891019101	TORCH OFFSHORE INC	2000	0221A	0	2000	3
20050304	TORCQ	TORCH OFFSHORE INC	Q	Y	31	891019101	TORCH OFFSHORE INC	2000	0221A	0	2000	4
20050307	TORCQ	TORCH OFFSHORE INC	Q	Y	32	891019101	TORCH OFFSHORE INC	1013	0221A	-987	1013	5
20050308	TORCQ	TORCH OFFSHORE INC	Q	Y	33	891019101	TORCH OFFSHORE INC	7313	0221A	6300	7313	6
20050309	TORCQ	TORCH OFFSHORE INC	Q	Y	34	891019101	TORCH OFFSHORE INC	7313	0221A	0	7313	7
20050310	TORCQ	TORCH OFFSHORE INC	Q	Y	35	891019101	TORCH OFFSHORE INC	8313	0221A	1000	8313	8
20050311	TORCQ	TORCH OFFSHORE INC	Q	Y	36	891019101	TORCH OFFSHORE INC	8313	0221A	0	8313	9
20050314	TORCQ	TORCH OFFSHORE INC	Q	Y	37	891019101	TORCH OFFSHORE INC	8437	0221A	124	8437	10
20050315	TORCQ	TORCH OFFSHORE INC	Q	Y	38	891019101	TORCH OFFSHORE INC	7337	0221A	-1100	7337	11
20050316	TORCQ	TORCH OFFSHORE INC	Q	Y	39	891019101	TORCH OFFSHORE INC	7051	0221A	-286	7051	12
20050317	TORCQ	TORCH OFFSHORE INC	Q	Y	40	891019101	TORCH OFFSHORE INC	559	0221A	-6492	559	13
20050318	TORCQ	TORCH OFFSHORE INC	Q	Y	41	891019101	TORCH OFFSHORE INC	559	0221A	0	559	14
20050321	TORCQ	TORCH OFFSHORE INC	Q	Y	42	891019101	TORCH OFFSHORE INC	559	0221A	0	559	15
20050304	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	6	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	75800	0226A	75800	75800	1
20050307	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	7	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	75800	0226A	0	75800	2
20050308	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	8	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	85800	0226A	10000	85800	3
20050309	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	9	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	110800	0226A	25000	110800	4

20050310	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	10	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	110800	0226A	0	110800	5
20050311	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	11	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	110800	0226A	0	110800	6
20050314	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	12	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	110800	0226A	0	110800	7
20050315	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	13	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	210800	0226A	100000	210800	8
20050316	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	14	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	210800	0226A	0	210800	9
20050317	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	15	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	100000	0226A	-110800	100000	10
20050318	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	16	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	100000	0226A	0	100000	11
20050321	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	17	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	100000	0226A	0	100000	12
20050322	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	18	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	125000	0226A	25000	125000	13
20050323	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	19	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	125000	0226A	0	125000	14
20050210	APDN	APPLIED DNA SCIENCES INC	U	Y	6	03815U102	APPLIED DNA SCIENCES INC	8625	0226A	8625	8625	1
20050211	APDN	APPLIED DNA SCIENCES INC	U	Y	7	03815U102	APPLIED DNA SCIENCES INC	14125	0226A	5500	14125	2
20050214	APDN	APPLIED DNA SCIENCES INC	U	Y	8	03815U102	APPLIED DNA SCIENCES INC	19698	0226A	5573	19698	3
20050215	APDN	APPLIED DNA SCIENCES INC	U	Y	9	03815U102	APPLIED DNA SCIENCES INC	13198	0226A	-6500	13198	4
20050216	APDN	APPLIED DNA SCIENCES INC	U	Y	10	03815U102	APPLIED DNA SCIENCES INC	16698	0226A	3500	16698	5
20050217	APDN	APPLIED DNA SCIENCES INC	U	Y	11	03815U102	APPLIED DNA SCIENCES INC	16798	0226A	100	16798	6
20050218	APDN	APPLIED DNA SCIENCES INC	U	Y	12	03815U102	APPLIED DNA SCIENCES INC	23798	0226A	7000	23798	7
20050222	APDN	APPLIED DNA SCIENCES INC	U	Y	13	03815U102	APPLIED DNA SCIENCES INC	22798	0226A	-1000	22798	8
20050223	APDN	APPLIED DNA SCIENCES INC	U	Y	14	03815U102	APPLIED DNA SCIENCES INC	7211	0226A	-15587	7211	9
20050224	APDN	APPLIED DNA SCIENCES INC	U	Y	15	03815U102	APPLIED DNA SCIENCES INC	24738	0226A	17527	24738	10
20050225	APDN	APPLIED DNA SCIENCES INC	U	Y	16	03815U102	APPLIED DNA SCIENCES INC	11345	0226A	-13393	11345	11
20050228	APDN	APPLIED DNA SCIENCES INC	U	Y	17	03815U102	APPLIED DNA SCIENCES INC	10845	0226A	-500	10845	12
20050301	APDN	APPLIED DNA SCIENCES INC	U	Y	18	03815U102	APPLIED DNA SCIENCES INC	5745	0226A	-5100	5745	13
20050302	APDN	APPLIED DNA SCIENCES INC	U	Y	19	03815U102	APPLIED DNA SCIENCES INC	5545	0226A	-200	5545	14
20050303	APDN	APPLIED DNA SCIENCES INC	U	Y	20	03815U102	APPLIED DNA SCIENCES INC	5795	0226A	250	5795	15
20050304	APDN	APPLIED DNA SCIENCES INC	U	Y	21	03815U102	APPLIED DNA SCIENCES INC	5795	0226A	0	5795	16
20050308	APDN	APPLIED DNA SCIENCES INC	U	Y	23	03815U102	APPLIED DNA SCIENCES INC	5710	0226A	5710	5710	1
20050309	APDN	APPLIED DNA SCIENCES INC	U	Y	24	03815U102	APPLIED DNA SCIENCES INC	12237	0226A	6527	12237	2
20050310	APDN	APPLIED DNA SCIENCES INC	U	Y	25	03815U102	APPLIED DNA SCIENCES INC	12756	0226A	519	12756	3
20050128	ARWR	ARROWHEAD RESEARCH CORP	S	Y	15	42797100	ARROWHEAD RESEARCH CORP	8947	0226A	8947	8947	1
20050131	ARWR	ARROWHEAD RESEARCH CORP	S	Y	16	42797100	ARROWHEAD RESEARCH CORP	6447	0226A	-2500	6447	2
20050201	ARWR	ARROWHEAD RESEARCH CORP	S	Y	17	42797100	ARROWHEAD RESEARCH CORP	1997	0226A	-4450	1997	3
20050202	ARWR	ARROWHEAD RESEARCH CORP	S	Y	18	42797100	ARROWHEAD RESEARCH CORP	35447	0226A	33450	35447	4
20050203	ARWR	ARROWHEAD RESEARCH CORP	S	Y	19	42797100	ARROWHEAD RESEARCH CORP	46804	0226A	11357	46804	5
20050204	ARWR	ARROWHEAD RESEARCH CORP	S	Y	20	42797100	ARROWHEAD RESEARCH CORP	45840	0226A	-964	45840	6
20050207	ARWR	ARROWHEAD RESEARCH CORP	S	Y	21	42797100	ARROWHEAD RESEARCH CORP	49230	0226A	3390	49230	7
20050208	ARWR	ARROWHEAD RESEARCH CORP	S	Y	22	42797100	ARROWHEAD RESEARCH CORP	49230	0226A	0	49230	8
20050209	ARWR	ARROWHEAD RESEARCH CORP	S	Y	23	42797100	ARROWHEAD RESEARCH CORP	55480	0226A	6250	55480	9
20050210	ARWR	ARROWHEAD RESEARCH CORP	S	Y	24	42797100	ARROWHEAD RESEARCH CORP	49680	0226A	-5800	49680	10
20050211	ARWR	ARROWHEAD RESEARCH CORP	S	Y	25	42797100	ARROWHEAD RESEARCH CORP	53730	0226A	4050	53730	11
20050214	ARWR	ARROWHEAD RESEARCH CORP	S	Y	26	42797100	ARROWHEAD RESEARCH CORP	51596	0226A	-2134	51596	12
20050215	ARWR	ARROWHEAD RESEARCH CORP	S	Y	27	42797100	ARROWHEAD RESEARCH CORP	51716	0226A	120	51716	13
20050216	ARWR	ARROWHEAD RESEARCH CORP	S	Y	28	42797100	ARROWHEAD RESEARCH CORP	44067	0226A	-7649	44067	14
20050217	ARWR	ARROWHEAD RESEARCH CORP	S	Y	29	42797100	ARROWHEAD RESEARCH CORP	43134	0226A	-933	43134	15
20050218	ARWR	ARROWHEAD RESEARCH CORP	S	Y	30	42797100	ARROWHEAD RESEARCH CORP	33208	0226A	-9926	33208	16
20050222	ARWR	ARROWHEAD RESEARCH CORP	S	Y	31	42797100	ARROWHEAD RESEARCH CORP	28973	0226A	-4235	28973	17
20050303	ARWR	ARROWHEAD RESEARCH CORP	S	Y	38	42797100	ARROWHEAD RESEARCH CORP	463	0226A	463	463	1
20050304	ARWR	ARROWHEAD RESEARCH CORP	S	Y	39	42797100	ARROWHEAD RESEARCH CORP	6634	0226A	6171	6634	2
20050307	ARWR	ARROWHEAD RESEARCH CORP	S	Y	40	42797100	ARROWHEAD RESEARCH CORP	2023	0226A	-4611	2023	3
20050308	ARWR	ARROWHEAD RESEARCH CORP	S	Y	41	42797100	ARROWHEAD RESEARCH CORP	31091	0226A	29068	31091	4
20050309	ARWR	ARROWHEAD RESEARCH CORP	S	Y	42	42797100	ARROWHEAD RESEARCH CORP	38900	0226A	7809	38900	5
20050310	ARWR	ARROWHEAD RESEARCH CORP	S	Y	43	42797100	ARROWHEAD RESEARCH CORP	42014	0226A	3114	42014	6
20050311	ARWR	ARROWHEAD RESEARCH CORP	S	Y	44	42797100	ARROWHEAD RESEARCH CORP	43089	0226A	1075	43089	7
20050314	ARWR	ARROWHEAD RESEARCH CORP	S	Y	45	42797100	ARROWHEAD RESEARCH CORP	32428	0226A	-10661	32428	8
20050315	ARWR	ARROWHEAD RESEARCH CORP	S	Y	46	42797100	ARROWHEAD RESEARCH CORP	31293	0226A	-1135	31293	9
20050316	ARWR	ARROWHEAD RESEARCH CORP	S	Y	47	42797100	ARROWHEAD RESEARCH CORP	31043	0226A	-250	31043	10
20050317	ARWR	ARROWHEAD RESEARCH CORP	S	Y	48	42797100	ARROWHEAD RESEARCH CORP	9484	0226A	-21559	9484	11
20050318	ARWR	ARROWHEAD RESEARCH CORP	S	Y	49	42797100	ARROWHEAD RESEARCH CORP	10776	0226A	1292	10776	12
20050321	ARWR	ARROWHEAD RESEARCH CORP	S	Y	50	42797100	ARROWHEAD RESEARCH CORP	9290	0226A	-1486	9290	13
20050322	ARWR	ARROWHEAD RESEARCH CORP	S	Y	51	42797100	ARROWHEAD RESEARCH CORP	3368	0226A	-5922	3368	14
20050323	ARWR	ARROWHEAD RESEARCH CORP	S	Y	52	42797100	ARROWHEAD RESEARCH CORP	3168	0226A	-200	3168	15
20050324	ARWR	ARROWHEAD RESEARCH CORP	S	Y	53	42797100	ARROWHEAD RESEARCH CORP	17353	0226A	14185	17353	16
20050328	ARWR	ARROWHEAD RESEARCH CORP	S	Y	54	42797100	ARROWHEAD RESEARCH CORP	20753	0226A	3400	20753	17
20050329	ARWR	ARROWHEAD RESEARCH CORP	S	Y	55	42797100	ARROWHEAD RESEARCH CORP	46416	0226A	25663	46416	18
20050330	ARWR	ARROWHEAD RESEARCH CORP	S	Y	56	42797100	ARROWHEAD RESEARCH CORP	45786	0226A	-630	45786	19
20050331	ARWR	ARROWHEAD RESEARCH CORP	S	Y	57	42797100	ARROWHEAD RESEARCH CORP	42740	0226A	-3046	42740	20
20050401	ARWR	ARROWHEAD RESEARCH CORP	S	Y	58	42797100	ARROWHEAD RESEARCH CORP	42990	0226A	250	42990	21
20050404	ARWR	ARROWHEAD RESEARCH CORP	S	Y	59	42797100	ARROWHEAD RESEARCH CORP	36890	0226A	-6100	36890	22
20050405	ARWR	ARROWHEAD RESEARCH CORP	S	Y	60	42797100	ARROWHEAD RESEARCH CORP	38811	0226A	1921	38811	23
20050121	DVERQ	DAN RIVER INC	u	Y	1	235774106	DAN RIVER INC	6515998	0226A	6515998	0	0
20050124	DVERQ	DAN RIVER INC	u	Y	2	235774106	DAN RIVER INC	7250898	0226A	734900	0	0
20050125	DVERQ	DAN RIVER INC	u	Y	3	235774106	DAN RIVER INC	7644964	0226A	394066	0	0
20050126	DVERQ	DAN RIVER INC	u	Y	4	235774106	DAN RIVER INC	8249685	0226A	604721	604721	1
20050127	DVERQ	DAN RIVER INC	u	Y	5	235774106	DAN RIVER INC	8314685	0226A	65000	669721	2
20050128	DVERQ	DAN RIVER INC	u	Y	6	235774106	DAN RIVER INC	8266685	0226A	-48000	621721	3
20050131	DVERQ	DAN RIVER INC	u	Y	7	235774106	DAN RIVER INC	7923521	0226A	-343164	278557	4
20050201	DVERQ	DAN RIVER INC	u	Y	8	235774106	DAN RIVER INC	7924021	0226A	500	279057	5
20050202	DVERQ	DAN RIVER INC	u	Y	9	235774106	DAN RIVER INC	8690471	0226A	766450	1045507	6
20050203	DVERQ	DAN RIVER INC	u	Y	10	235774106	DAN RIVER INC	7996471	0226A	-694000	351507	7
20050204	DVERQ	DAN RIVER INC	u	Y	11	235774106	DAN RIVER INC	9431471	0226A	1435000	1786507	8
20050207	DVERQ	DAN RIVER INC	u	Y	12	235774106	DAN RIVER INC	9431471	0226A	0	1786507	9
20050208	DVERQ	DAN RIVER INC	u	Y	13	235774106	DAN RIVER INC	9431471	0226A	0	1786507	10
20050209	DVERQ	DAN RIVER INC	u	Y	14	235774106	DAN RIVER INC	9671471	0226A	240000	2026507	11
20050210	DVERQ	DAN RIVER INC	u	Y	15	235774106	DAN RIVER INC	9671471	0226A	0	2026507	12
20050211	DVERQ	DAN RIVER INC	u	Y	16	235774106	DAN RIVER INC	10151471	0226A	480000	2506507	13
20050214	DVERQ	DAN RIVER INC	u	Y	17	235774106	DAN RIVER INC	10210171	0226A	58700	2565207	14
20050215	DVERQ	DAN RIVER INC	u	Y	18	235774106	DAN RIVER INC	10215171	0226A	5000	2570207	15
20050121	DYII	DYNACQ HEALTHCARE INC	U	Y	1	26779V105	DYNACQ HEALTHCARE INC	3171	0226A	3171	0	0
20050124	DYII	DYNACQ HEALTHCARE INC	U	Y	2	26779V105	DYNACQ HEALTHCARE INC	3048	0226A	-123	0	0
20050125	DYII	DYNACQ HEALTHCARE INC	U	Y	3	26779V105	DYNACQ HEALTHCARE INC	2571	0226A	-477	0	0
20050126	DYII	DYNACQ HEALTHCARE INC	U	Y	4	26779V105	DYNACQ HEALTHCARE INC	995	0226A	-1576	0	0
20050127	DYII	DYNACQ HEALTHCARE INC	U	Y	5	26779V105	DYNACQ HEALTHCARE INC	1005	0226A	10	10	1
20050128	DYII	DYNACQ HEALTHCARE INC	U	Y	6	26779V105	DYNACQ HEALTHCARE INC	925	0226A	-80	0	0
20050131	DYII	DYNACQ HEALTHCARE INC	U	Y	7	26779V105	DYNACQ HEALTHCARE INC	406	0226A	-519	0	0
20050201	DYII	DYNACQ HEALTHCARE INC	U	Y	8	26779V105	DYNACQ HEALTHCARE INC	406	0226A	0	0	0
20050202	DYII	DYNACQ HEALTHCARE INC	U	Y	9	26779V105	DYNACQ HEALTHCARE INC	406	0226A	0	0	0
20050203	DYII	DYNACQ HEALTHCARE INC	U	Y	10	26779V105	DYNACQ HEALTHCARE INC	406	0226A	0	0	0
20050204	DYII	DYNACQ HEALTHCARE INC	U	Y	11	26779V105	DYNACQ HEALTHCARE INC	55	0226A	-351	0	0
20050207	DYII	DYNACQ HEALTHCARE INC	U	Y	12	26779V105	DYNACQ HEALTHCARE INC	46	0226A	-9	0	0
20050216	DYII	DYNACQ HEALTHCARE INC	U	Y	19	26779V105	DYNACQ HEALTHCARE INC	48	0226A	48	48	1
20050217	DYII	DYNACQ HEALTHCARE INC	U	Y	20	26779V105	DYNACQ HEALTHCARE INC	49	0226A	1	49	2
20050218	DYII	DYNACQ HEALTHCARE INC	U	Y	21	26779V105	DYNACQ HEALTHCARE INC	549	0226A	500	549	3
20050222	DYII	DYNACQ HEALTHCARE INC	U	Y	22	26779V105	DYNACQ HEALTHCARE INC	549	0226A	0	549	4
20050223	DYII	DYNACQ HEALTHCARE INC	U	Y	23	26779V105	DYNACQ HEALTHCARE INC	957	0226A	408	957	5
20050224	DYII	DYNACQ HEALTHCARE INC	U	Y	24	26779V105	DYNACQ HEALTHCARE INC	924	0226A	-33	924	6
20050225	DYII	DYNACQ HEALTHCARE INC	U	Y	25	26779V105	DYNACQ HEALTHCARE INC	48	0226A	-876	48	7
20050228	DYII	DYNACQ HEALTHCARE INC	U	Y	26	26779V105	DYNACQ HEALTHCARE INC	948	0226A	900	948	8
20050301	DYII	DYNACQ HEALTHCARE INC	U	Y	27	26779V105	DYNACQ HEALTHCARE INC	948	0226A	0	948	9
20050302	DYII	DYNACQ HEALTHCARE INC	U	Y	28	26779V105	DYNACQ HEALTHCARE INC	926	0226A	-22	926	10
20050303	DYII	DYNACQ HEALTHCARE INC	U	Y	29	26779V105	DYNACQ HEALTHCARE INC	926	0226A	0	926	11
20050304	DYII	DYNACQ HEALTHCARE INC	U	Y	30	26779V105	DYNACQ HEALTHCARE INC	926	0226A	0	926	12
20050307	DYII	DYNACQ HEALTHCARE INC	U	Y	31	26779V105	DYNACQ HEALTHCARE INC	562	0226A	-364	562	13
20050308	DYII	DYNACQ HEALTHCARE INC	U	Y	32	26779V105	DYNACQ HEALTHCARE INC	921	0226A	359	921	14
20050309	DYII	DYNACQ HEALTHCARE INC	U	Y	33	26779V105	DYNACQ HEALTHCARE INC	921	0226A	0	921	15
20050310	DYII	DYNACQ HEALTHCARE INC	U	Y	34	26779V105	DYNACQ HEALTHCARE INC	372	0226A	-549	372	16
20050311	DYII	DYNACQ HEALTHCARE INC	U	Y	35	26779V105	DYNACQ HEALTHCARE INC	1122	0226A	750	1122	17
20050314	DYII	DYNACQ HEALTHCARE INC	U	Y	36	26779V105	DYNACQ HEALTHCARE INC	1122	0226A	0	1122	18
20050315	DYII	DYNACQ HEALTHCARE INC	U	Y	37	26779V105	DYNACQ HEALTHCARE INC	1122	0226A	0	1122	19
20050316	DYII	DYNACQ HEALTHCARE INC	U	Y	38	26779V105	DYNACQ HEALTHCARE INC	8623	0226A	7501	8623	20
20050317	DYII	DYNACQ HEALTHCARE INC	U	Y	39	26779V105	DYNACQ HEALTHCARE INC	7822	0226A	-801	7822	21
20050318	DYII	DYNACQ HEALTHCARE INC	U	Y	40	26779V105	DYNACQ HEALTHCARE INC	7611	0226A	-211	7611	22
20050321	DYII	DYNACQ HEALTHCARE INC	U	Y	41	26779V105	DYNACQ HEALTHCARE INC	296	0226A	-7315	296	23
20050121	FMKIQ	FIBERMARK INC	U	Y	1	315646109	FIBERMARK INC	2767407	0226A	2767407	0	0
20050124	FMKIQ	FIBERMARK INC	U	Y	2	315646109	FIBERMARK INC	2751668	0226A	-15739	0	0
20050125	FMKIQ	FIBERMARK INC	U	Y	3	315646109	FIBERMARK INC	2791668	0226A	40000	0	0
20050126	FMKIQ	FIBERMARK INC	U	Y	4	315646109	FIBERMARK INC	2791668	0226A	0	0	0
20050127	FMKIQ	FIBERMARK INC	U	Y	5	315646109	FIBERMARK INC	2791668	0226A	0	0	0
20050128	FMKIQ	FIBERMARK INC	U	Y	6	315646109	FIBERMARK INC	2823407	0226A	31739	31739	1
20050131	FMKIQ	FIBERMARK INC	U	Y	7	315646109	FIBERMARK INC	2964407	0226A	141000	172739	2
20050201	FMKIQ	FIBERMARK INC	U	Y	8	315646109	FIBERMARK INC	3090407	0226A	126000	298739	3
20050202	FMKIQ	FIBERMARK INC	U	Y	9	315646109	FIBERMARK INC	3195407	0226A	105000	403739	4
20050203	FMKIQ	FIBERMARK INC	U	Y	10	315646109	FIBERMARK INC	3205407	0226A	10000	413739	5
20050204	FMKIQ	FIBERMARK INC	U	Y	11	315646109	FIBERMARK INC	3358407	0226A	153000	566739	6
20050207	FMKIQ	FIBERMARK INC	U	Y	12	315646109	FIBERMARK INC	3272807	0226A	-85600	481139	7
20050208	FMKIQ	FIBERMARK INC	U	Y	13	315646109	FIBERMARK INC	3272807	0226A	0	481139	8
20050209	FMKIQ	FIBERMARK INC	U	Y	14	315646109	FIBERMARK INC	3294007	0226A	21200	502339	9
20050210	FMKIQ	FIBERMARK INC	U	Y	15	315646109	FIBERMARK INC	3294007	0226A	0	502339	10
20050211	FMKIQ	FIBERMARK INC	U	Y	16	315646109	FIBERMARK INC	3369007	0226A	75000	577339	11
20050214	FMKIQ	FIBERMARK INC	U	Y	17	315646109	FIBERMARK INC	3484007	0226A	115000	692339	12
20050215	FMKIQ	FIBERMARK INC	U	Y	18	315646109	FIBERMARK INC	3497007	0226A	13000	705339	13
20050216	FMKIQ	FIBERMARK INC	U	Y	19	315646109	FIBERMARK INC	3477007	0226A	-20000	685339	14

20050217	FMKIQ	FIBERMARK INC	U	Y	20	315646109	FIBERMARK INC	3577007	0226A	100000	785339	15
20050218	FMKIQ	FIBERMARK INC	U	Y	21	315646109	FIBERMARK INC	3422007	0226A	-155000	630339	16
20050222	FMKIQ	FIBERMARK INC	U	Y	22	315646109	FIBERMARK INC	3210807	0226A	-211200	419139	17
20050223	FMKIQ	FIBERMARK INC	U	Y	23	315646109	FIBERMARK INC	3210807	0226A	0	419139	18
20050224	FMKIQ	FIBERMARK INC	U	Y	24	315646109	FIBERMARK INC	3057807	0226A	-153000	266139	19
20050225	FMKIQ	FIBERMARK INC	U	Y	25	315646109	FIBERMARK INC	3057807	0226A	0	266139	20
20050228	FMKIQ	FIBERMARK INC	U	Y	26	315646109	FIBERMARK INC	3057807	0226A	0	266139	21
20050301	FMKIQ	FIBERMARK INC	U	Y	27	315646109	FIBERMARK INC	3037807	0226A	-20000	246139	22
20050302	FMKIQ	FIBERMARK INC	U	Y	28	315646109	FIBERMARK INC	3037807	0226A	0	246139	23
20050303	FMKIQ	FIBERMARK INC	U	Y	29	315646109	FIBERMARK INC	2880307	0226A	-157500	88639	24
20050304	FMKIQ	FIBERMARK INC	U	Y	30	315646109	FIBERMARK INC	2672507	0226A	-207800	0	0
20050307	FMKIQ	FIBERMARK INC	U	Y	31	315646109	FIBERMARK INC	2087507	0226A	-585000	0	0
20050308	FMKIQ	FIBERMARK INC	U	Y	32	315646109	FIBERMARK INC	1987507	0226A	-100000	0	0
20050309	FMKIQ	FIBERMARK INC	U	Y	33	315646109	FIBERMARK INC	1962507	0226A	-25000	0	0
20050310	FMKIQ	FIBERMARK INC	U	Y	34	315646109	FIBERMARK INC	1912507	0226A	-50000	0	0
20050311	FMKIQ	FIBERMARK INC	U	Y	35	315646109	FIBERMARK INC	1796617	0226A	-115890	0	0
20050314	FMKIQ	FIBERMARK INC	U	Y	36	315646109	FIBERMARK INC	2136547	0226A	339930	339930	1
20050315	FMKIQ	FIBERMARK INC	U	Y	37	315646109	FIBERMARK INC	2136522	0226A	-25	339905	2
20050316	FMKIQ	FIBERMARK INC	U	Y	38	315646109	FIBERMARK INC	2136515	0226A	-7	339898	3
20050317	FMKIQ	FIBERMARK INC	U	Y	39	315646109	FIBERMARK INC	2086497	0226A	-50018	289880	4
20050318	FMKIQ	FIBERMARK INC	U	Y	40	315646109	FIBERMARK INC	2086463	0226A	-34	289846	5
20050321	FMKIQ	FIBERMARK INC	U	Y	41	315646109	FIBERMARK INC	2001463	0226A	-85000	204846	6
20050322	FMKIQ	FIBERMARK INC	U	Y	42	315646109	FIBERMARK INC	2001430	0226A	-33	204813	7
20050323	FMKIQ	FIBERMARK INC	U	Y	43	315646109	FIBERMARK INC	2001430	0226A	0	204813	8
20050324	FMKIQ	FIBERMARK INC	U	Y	44	315646109	FIBERMARK INC	2001430	0226A	0	204813	9
20050328	FMKIQ	FIBERMARK INC	U	Y	45	315646109	FIBERMARK INC	2001430	0226A	0	204813	10
20050329	FMKIQ	FIBERMARK INC	U	Y	46	315646109	FIBERMARK INC	2001430	0226A	0	204813	11
20050330	FMKIQ	FIBERMARK INC	U	Y	47	315646109	FIBERMARK INC	2001430	0226A	0	204813	12
20050331	FMKIQ	FIBERMARK INC	U	Y	48	315646109	FIBERMARK INC	1992430	0226A	-9000	195813	13
20050401	FMKIQ	FIBERMARK INC	U	Y	49	315646109	FIBERMARK INC	1992430	0226A	0	195813	14
20050404	FMKIQ	FIBERMARK INC	U	Y	50	315646109	FIBERMARK INC	1992430	0226A	0	195813	15
20050405	FMKIQ	FIBERMARK INC	U	Y	51	315646109	FIBERMARK INC	1992430	0226A	0	195813	16
20050208	FNIX	FONIX CORP NEW	U	Y	1	34459U306	FONIX CORP NEW	1279640	0226A	1279640	0	0
20050209	FNIX	FONIX CORP NEW	U	Y	2	34459U306	FONIX CORP NEW	1042112	0226A	-237528	0	0
20050210	FNIX	FONIX CORP NEW	U	Y	3	34459U306	FONIX CORP NEW	1199758	0226A	157646	0	0
20050214	FNIX	FONIX CORP NEW	U	Y	5	34459U306	FONIX CORP NEW	837008	0226A	837008	837008	1
20050215	FNIX	FONIX CORP NEW	U	Y	6	34459U306	FONIX CORP NEW	851509	0226A	14501	851509	2
20050216	FNIX	FONIX CORP NEW	U	Y	7	34459U306	FONIX CORP NEW	1419006	0226A	567497	1419006	3
20050217	FNIX	FONIX CORP NEW	U	Y	8	34459U306	FONIX CORP NEW	1023009	0226A	-395997	1023009	4
20050222	FNIX	FONIX CORP NEW	U	Y	10	34459U306	FONIX CORP NEW	2417480	0226A	2417480	2417480	1
20050223	FNIX	FONIX CORP NEW	U	Y	11	34459U306	FONIX CORP NEW	3371073	0226A	953593	3371073	2
20050224	FNIX	FONIX CORP NEW	U	Y	12	34459U306	FONIX CORP NEW	3661166	0226A	290093	3661166	3
20050225	FNIX	FONIX CORP NEW	U	Y	13	34459U306	FONIX CORP NEW	1597303	0226A	-2063863	1597303	4
20050228	FNIX	FONIX CORP NEW	U	Y	14	34459U306	FONIX CORP NEW	1970403	0226A	373100	1970403	5
20050301	FNIX	FONIX CORP NEW	U	Y	15	34459U306	FONIX CORP NEW	2194308	0226A	223905	2194308	6
20050302	FNIX	FONIX CORP NEW	U	Y	16	34459U306	FONIX CORP NEW	953334	0226A	-1240974	953334	7
20050303	FNIX	FONIX CORP NEW	U	Y	17	34459U306	FONIX CORP NEW	1730289	0226A	776955	1730289	8
20050304	FNIX	FONIX CORP NEW	U	Y	18	34459U306	FONIX CORP NEW	2610294	0226A	880005	2610294	9
20050307	FNIX	FONIX CORP NEW	U	Y	19	34459U306	FONIX CORP NEW	3380402	0226A	770108	3380402	10
20050308	FNIX	FONIX CORP NEW	U	Y	20	34459U306	FONIX CORP NEW	3193365	0226A	-187037	3193365	11
20050309	FNIX	FONIX CORP NEW	U	Y	21	34459U306	FONIX CORP NEW	3092269	0226A	-101096	3092269	12
20050310	FNIX	FONIX CORP NEW	U	Y	22	34459U306	FONIX CORP NEW	3563795	0226A	471526	3563795	13
20050311	FNIX	FONIX CORP NEW	U	Y	23	34459U306	FONIX CORP NEW	3603468	0226A	39673	3603468	14
20050314	FNIX	FONIX CORP NEW	U	Y	24	34459U306	FONIX CORP NEW	4680979	0226A	1077511	4680979	15
20050315	FNIX	FONIX CORP NEW	U	Y	25	34459U306	FONIX CORP NEW	2268952	0226A	-2412027	2268952	16
20050316	FNIX	FONIX CORP NEW	U	Y	26	34459U306	FONIX CORP NEW	2256102	0226A	-12850	2256102	17
20050317	FNIX	FONIX CORP NEW	U	Y	27	34459U306	FONIX CORP NEW	2800681	0226A	544579	2800681	18
20050318	FNIX	FONIX CORP NEW	U	Y	28	34459U306	FONIX CORP NEW	3130331	0226A	329650	3130331	19
20050321	FNIX	FONIX CORP NEW	U	Y	29	34459U306	FONIX CORP NEW	3919625	0226A	789294	3919625	20
20050322	FNIX	FONIX CORP NEW	U	Y	30	34459U306	FONIX CORP NEW	4398178	0226A	478553	4398178	21
20050323	FNIX	FONIX CORP NEW	U	Y	31	34459U306	FONIX CORP NEW	1172643	0226A	-3225535	1172643	22
20050324	FNIX	FONIX CORP NEW	U	Y	32	34459U306	FONIX CORP NEW	1268053	0226A	95410	1268053	23
20050328	FNIX	FONIX CORP NEW	U	Y	33	34459U306	FONIX CORP NEW	526759	0226A	-741294	526759	24
20050401	FNIX	FONIX CORP NEW	U	Y	37	34459U306	FONIX CORP NEW	3027213	0226A	3027213	3027213	1
20050404	FNIX	FONIX CORP NEW	U	Y	38	34459U306	FONIX CORP NEW	1872767	0226A	-1154446	1872767	2
20050107	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	449	0226A	449	0	0
20050110	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	449	0226A	0	0	0
20050111	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	449	0226A	0	0	0
20050112	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	449	0226A	0	0	0
20050113	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	449	0226A	0	0	0
20050204	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	1199	0226A	1199	0	0
20050207	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050208	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050209	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050210	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050211	GENI	GENESISINTERMEDIA INC	u	Y	6	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050214	GENI	GENESISINTERMEDIA INC	u	Y	7	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050215	GENI	GENESISINTERMEDIA INC	u	Y	8	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050216	GENI	GENESISINTERMEDIA INC	u	Y	9	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050217	GENI	GENESISINTERMEDIA INC	u	Y	10	37184Y105	GENESISINTERMEDIA INC	1229	0226A	30	30	1
20050218	GENI	GENESISINTERMEDIA INC	u	Y	11	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	2
20050222	GENI	GENESISINTERMEDIA INC	u	Y	12	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	3
20050223	GENI	GENESISINTERMEDIA INC	u	Y	13	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	4
20050224	GENI	GENESISINTERMEDIA INC	u	Y	14	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	5
20050225	GENI	GENESISINTERMEDIA INC	u	Y	15	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	6
20050228	GENI	GENESISINTERMEDIA INC	u	Y	16	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	7
20050301	GENI	GENESISINTERMEDIA INC	u	Y	17	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	8
20050302	GENI	GENESISINTERMEDIA INC	u	Y	18	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	9
20050303	GENI	GENESISINTERMEDIA INC	u	Y	19	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	10
20050304	GENI	GENESISINTERMEDIA INC	u	Y	20	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	11
20050309	GENI	GENESISINTERMEDIA INC	u	Y	23	37184Y105	GENESISINTERMEDIA INC	300	0226A	300	300	1
20050310	GENI	GENESISINTERMEDIA INC	u	Y	24	37184Y105	GENESISINTERMEDIA INC	300	0226A	0	300	2
20050311	GENI	GENESISINTERMEDIA INC	u	Y	25	37184Y105	GENESISINTERMEDIA INC	900	0226A	600	900	3
20050314	GENI	GENESISINTERMEDIA INC	u	Y	26	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	4
20050315	GENI	GENESISINTERMEDIA INC	u	Y	27	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	5
20050316	GENI	GENESISINTERMEDIA INC	u	Y	28	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	6
20050317	GENI	GENESISINTERMEDIA INC	u	Y	29	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	7
20050318	GENI	GENESISINTERMEDIA INC	u	Y	30	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	8
20050321	GENI	GENESISINTERMEDIA INC	u	Y	31	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	9
20050322	GENI	GENESISINTERMEDIA INC	u	Y	32	37184Y105	GENESISINTERMEDIA INC	1000	0226A	100	1000	10
20050323	GENI	GENESISINTERMEDIA INC	u	Y	33	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	11
20050324	GENI	GENESISINTERMEDIA INC	u	Y	34	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	12
20050328	GENI	GENESISINTERMEDIA INC	u	Y	35	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	13
20050329	GENI	GENESISINTERMEDIA INC	u	Y	36	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	14
20050330	GENI	GENESISINTERMEDIA INC	u	Y	37	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	15
20050331	GENI	GENESISINTERMEDIA INC	u	Y	38	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	16
20050401	GENI	GENESISINTERMEDIA INC	u	Y	39	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	17
20050126	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	1	49834X106	KIWA BIO TECH PRODS GROUP CORP	26567	0226A	26567	0	0
20050127	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	2	49834X106	KIWA BIO TECH PRODS GROUP CORP	26567	0226A	0	0	0
20050128	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	3	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	-12000	0	0
20050131	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	4	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050201	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	5	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050202	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	6	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050203	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	7	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050204	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	8	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050207	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	9	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050208	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	10	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050209	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	11	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050210	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	12	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050302	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	25	49834X106	KIWA BIO TECH PRODS GROUP CORP	104038	0226A	104038	104038	1
20050303	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	26	49834X106	KIWA BIO TECH PRODS GROUP CORP	205000	0226A	100962	205000	2
20050304	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	27	49834X106	KIWA BIO TECH PRODS GROUP CORP	205000	0226A	0	205000	3
20050307	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	28	49834X106	KIWA BIO TECH PRODS GROUP CORP	210000	0226A	5000	210000	4
20050308	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	29	49834X106	KIWA BIO TECH PRODS GROUP CORP	127500	0226A	-82500	127500	5
20050309	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	30	49834X106	KIWA BIO TECH PRODS GROUP CORP	127500	0226A	0	127500	6
20050310	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	31	49834X106	KIWA BIO TECH PRODS GROUP CORP	177500	0226A	50000	177500	7
20050311	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	32	49834X106	KIWA BIO TECH PRODS GROUP CORP	377500	0226A	200000	377500	8
20050314	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	33	49834X106	KIWA BIO TECH PRODS GROUP CORP	502538	0226A	125038	502538	9
20050315	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	34	49834X106	KIWA BIO TECH PRODS GROUP CORP	627538	0226A	125000	627538	10
20050316	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	35	49834X106	KIWA BIO TECH PRODS GROUP CORP	627538	0226A	0	627538	11
20050317	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	36	49834X106	KIWA BIO TECH PRODS GROUP CORP	627538	0226A	0	627538	12
20050318	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	37	49834X106	KIWA BIO TECH PRODS GROUP CORP	627538	0226A	0	627538	13
20050321	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	38	49834X106	KIWA BIO TECH PRODS GROUP CORP	606000	0226A	-21538	606000	14
20050322	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	39	49834X106	KIWA BIO TECH PRODS GROUP CORP	606000	0226A	0	606000	15
20050323	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	40	49834X106	KIWA BIO TECH PRODS GROUP CORP	601000	0226A	-5000	601000	16
20050324	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	41	49834X106	KIWA BIO TECH PRODS GROUP CORP	545301	0226A	-55699	545301	17
20050328	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	42	49834X106	KIWA BIO TECH PRODS GROUP CORP	95962	0226A	-449339	95962	18
20050124	PRKR	PARKERVISION INC	Q	Y	9	701354102	PARKERVISION INC	1950	0226A	1950	1950	1
20050131	PRKR	PARKERVISION INC	Q	Y	14	701354102	PARKERVISION INC	2867	0226A	2867	2867	1
20050201	PRKR	PARKERVISION INC	Q	Y	15	701354102	PARKERVISION INC	30624	0226A	27757	30624	2
20050202	PRKR	PARKERVISION INC	Q	Y	16	701354102	PARKERVISION INC	23805	0226A	-6819	23805	3

20050203	PRKR	PARKERVISION INC	Q	Y	17	701354102	PARKERVISION INC	20761	0226A	-3044	20761	4		
20050204	PRKR	PARKERVISION INC	Q	Y	18	701354102	PARKERVISION INC	24761	0226A	4000	24761	5		
20050207	PRKR	PARKERVISION INC	Q	Y	19	701354102	PARKERVISION INC	21292	0226A	-3469	21292	6		
20050208	PRKR	PARKERVISION INC	Q	Y	20	701354102	PARKERVISION INC	23892	0226A	2600	23892	7		
20050209	PRKR	PARKERVISION INC	Q	Y	21	701354102	PARKERVISION INC	26542	0226A	2650	26542	8		
20050210	PRKR	PARKERVISION INC	Q	Y	22	701354102	PARKERVISION INC	22410	0226A	-4132	22410	9		
20050211	PRKR	PARKERVISION INC	Q	Y	23	701354102	PARKERVISION INC	17364	0226A	-5046	17364	10		
20050214	PRKR	PARKERVISION INC	Q	Y	24	701354102	PARKERVISION INC	24370	0226A	7006	24370	11		
20050215	PRKR	PARKERVISION INC	Q	Y	25	701354102	PARKERVISION INC	17404	0226A	-6966	17404	12		
20050216	PRKR	PARKERVISION INC	Q	Y	26	701354102	PARKERVISION INC	18482	0226A	1078	18482	13		
20050217	PRKR	PARKERVISION INC	Q	Y	27	701354102	PARKERVISION INC	10482	0226A	-8000	10482	14		
20050121	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	1	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	2000	0	0		
20050124	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	2	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050125	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	3	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050126	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	4	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050127	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	5	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050128	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	6	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050131	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	7	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050201	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	8	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050202	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	9	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050203	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	10	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050204	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	11	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050207	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	12	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	500	500	1		
20050208	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	13	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	2		
20050209	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	14	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	3		
20050210	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	15	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	4		
20050211	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	16	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	5		
20050214	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	17	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	6		
20050215	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	18	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	7		
20050216	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	19	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	8		
20050217	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	20	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	9		
20050218	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	21	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	10		
20050222	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	22	853097103	STANDARD AUTOMOTIVE CORP	2300	0226A	-200	300	11		
20050223	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	23	853097103	STANDARD AUTOMOTIVE CORP	2300	0226A	0	300	12		
20050224	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	24	853097103	STANDARD AUTOMOTIVE CORP	2300	0226A	0	300	13		
20050225	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	25	853097103	STANDARD AUTOMOTIVE CORP	2300	0226A	0	300	14		
20050228	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	26	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	-500	0	0		
20050301	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	27	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050302	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	28	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050303	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	29	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050304	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	30	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050307	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	31	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050308	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	32	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050309	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	33	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050310	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	34	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050311	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	35	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050314	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	36	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050315	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	37	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050316	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	38	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050317	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	39	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050318	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	40	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	1000	1000	1		
20050321	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	41	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	2		
20050322	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	42	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	3		
20050323	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	43	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	4		
20050324	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	44	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	5		
20050328	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	45	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	6		
20050329	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	46	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	7		
20050330	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	47	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	8		
20050331	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	48	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	9		
20050401	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	49	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	10		
20050404	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	50	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	11		
20050405	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	51	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	12		
20050217	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	10	83426W101	SOLOMON TECHNOLOGIES INC	39	0226A	39	39	1		
20050218	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	11	83426W101	SOLOMON TECHNOLOGIES INC	12639	0226A	12600	12639	2		
20050222	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	12	83426W101	SOLOMON TECHNOLOGIES INC	17639	0226A	5000	17639	3		
20050223	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	13	83426W101	SOLOMON TECHNOLOGIES INC	21139	0226A	3500	21139	4		
20050224	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	14	83426W101	SOLOMON TECHNOLOGIES INC	24389	0226A	3250	24389	5		
20050225	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	15	83426W101	SOLOMON TECHNOLOGIES INC	35292	0226A	10903	35292	6		
20050228	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	16	83426W101	SOLOMON TECHNOLOGIES INC	37998	0226A	2706	37998	7		
20050301	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	17	83426W101	SOLOMON TECHNOLOGIES INC	43524	0226A	5526	43524	8		
20050302	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	18	83426W101	SOLOMON TECHNOLOGIES INC	42524	0226A	-1000	42524	9		
20050303	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	19	83426W101	SOLOMON TECHNOLOGIES INC	42524	0226A	0	42524	10		
20050304	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	20	83426W101	SOLOMON TECHNOLOGIES INC	42274	0226A	-250	42274	11		
20050307	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	21	83426W101	SOLOMON TECHNOLOGIES INC	42074	0226A	-200	42074	12		
20050308	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	22	83426W101	SOLOMON TECHNOLOGIES INC	40574	0226A	-1500	40574	13		
20050309	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	23	83426W101	SOLOMON TECHNOLOGIES INC	40574	0226A	0	40574	14		
20050310	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	24	83426W101	SOLOMON TECHNOLOGIES INC	39074	0226A	-1500	39074	15		
20050311	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	25	83426W101	SOLOMON TECHNOLOGIES INC	38074	0226A	-1000	38074	16		
20050314	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	26	83426W101	SOLOMON TECHNOLOGIES INC	38074	0226A	0	38074	17		
20050315	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	27	83426W101	SOLOMON TECHNOLOGIES INC	38074	0226A	0	38074	18		
20050316	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	28	83426W101	SOLOMON TECHNOLOGIES INC	38074	0226A	0	38074	19		
20050317	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	29	83426W101	SOLOMON TECHNOLOGIES INC	37074	0226A	-1000	37074	20		
20050318	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	30	83426W101	SOLOMON TECHNOLOGIES INC	35074	0226A	-2000	35074	21		
20050223	UTYW	UNITY WIRELESS CORPORATION	U	Y	2	913347100	UNITY WIRELESS CORPORATION	34047	0226A	34047	0	0		
20050224	UTYW	UNITY WIRELESS CORPORATION	U	Y	3	913347100	UNITY WIRELESS CORPORATION	29047	0226A	-5000	0	0		
20050225	UTYW	UNITY WIRELESS CORPORATION	U	Y	4	913347100	UNITY WIRELESS CORPORATION	51047	0226A	22000	22000	1		
20050228	UTYW	UNITY WIRELESS CORPORATION	U	Y	5	913347100	UNITY WIRELESS CORPORATION	51047	0226A	0	22000	2		
20050301	UTYW	UNITY WIRELESS CORPORATION	U	Y	6	913347100	UNITY WIRELESS CORPORATION	80847	0226A	29800	51800	3		
20050302	UTYW	UNITY WIRELESS CORPORATION	U	Y	7	913347100	UNITY WIRELESS CORPORATION	88347	0226A	7500	59300	4		
20050303	UTYW	UNITY WIRELESS CORPORATION	U	Y	8	913347100	UNITY WIRELESS CORPORATION	88347	0226A	0	59300	5		
20050304	UTYW	UNITY WIRELESS CORPORATION	U	Y	9	913347100	UNITY WIRELESS CORPORATION	84197	0226A	-4150	55150	6		
20050307	UTYW	UNITY WIRELESS CORPORATION	U	Y	10	913347100	UNITY WIRELESS CORPORATION	86197	0226A	2000	57150	7		
20050308	UTYW	UNITY WIRELESS CORPORATION	U	Y	11	913347100	UNITY WIRELESS CORPORATION	77847	0226A	-8350	48800	8		
20050309	UTYW	UNITY WIRELESS CORPORATION	U	Y	12	913347100	UNITY WIRELESS CORPORATION	104597	0226A	26750	75550	9		
20050310	UTYW	UNITY WIRELESS CORPORATION	U	Y	13	913347100	UNITY WIRELESS CORPORATION	135097	0226A	30500	106050	10		
20050311	UTYW	UNITY WIRELESS CORPORATION	U	Y	14	913347100	UNITY WIRELESS CORPORATION	160097	0226A	25000	131050	11		
20050314	UTYW	UNITY WIRELESS CORPORATION	U	Y	15	913347100	UNITY WIRELESS CORPORATION	148297	0226A	-11800	119250	12		
20050315	UTYW	UNITY WIRELESS CORPORATION	U	Y	16	913347100	UNITY WIRELESS CORPORATION	158297	0226A	10000	129250	13		
20050316	UTYW	UNITY WIRELESS CORPORATION	U	Y	17	913347100	UNITY WIRELESS CORPORATION	220297	0226A	62000	191250	14		
20050317	UTYW	UNITY WIRELESS CORPORATION	U	Y	18	913347100	UNITY WIRELESS CORPORATION	166430	0226A	-53867	137383	15		
20050318	UTYW	UNITY WIRELESS CORPORATION	U	Y	19	913347100	UNITY WIRELESS CORPORATION	143230	0226A	-23200	114183	16		
20050330	UTYW	UNITY WIRELESS CORPORATION	U	Y	1	913347100	UNITY WIRELESS CORPORATION	217230	0226A	217230	0	0		
20050331	UTYW	UNITY WIRELESS CORPORATION	U	Y	2	913347100	UNITY WIRELESS CORPORATION	217230	0226A	0	0	0		
20050401	UTYW	UNITY WIRELESS CORPORATION	U	Y	3	913347100	UNITY WIRELESS CORPORATION	217230	0226A	0	0	0		
20050404	UTYW	UNITY WIRELESS CORPORATION	U	Y	4	913347100	UNITY WIRELESS CORPORATION	218230	0226A	1000	1000	1		
20050405	UTYW	UNITY WIRELESS CORPORATION	U	Y	5	913347100	UNITY WIRELESS CORPORATION	262160	0226A	43930	44930	2		
20050121	IFLB	INFINIUM LABS INC	U	Y	1	45665U104	INFINIUM LABS INC	916827	0234A	916827	0	0		
20050124	IFLB	INFINIUM LABS INC	U	Y	2	45665U104	INFINIUM LABS INC	1034327	0234A	117500	0	0		
20050125	IFLB	INFINIUM LABS INC	U	Y	3	45665U104	INFINIUM LABS INC	1318027	0234A	283700	0	0		
20050126	IFLB	INFINIUM LABS INC	U	Y	4	45665U104	INFINIUM LABS INC	1423827	0234A	105800	105800	1		
20050127	IFLB	INFINIUM LABS INC	U	Y	5	45665U104	INFINIUM LABS INC	1430904	0234A	7077	112877	2		
20050128	IFLB	INFINIUM LABS INC	U	Y	6	45665U104	INFINIUM LABS INC	1470479	0234A	39575	152452	3		
20050131	IFLB	INFINIUM LABS INC	U	Y	7	45665U104	INFINIUM LABS INC	1059914	0234A	-410565	0	0		
20050203	IFLB	INFINIUM LABS INC	U	Y	10	45665U104	INFINIUM LABS INC	11126	0234A	11126	11126	1		
20050218	IFLB	INFINIUM LABS INC	U	Y	21	45665U104	INFINIUM LABS INC	989799	0234A	989799	989799	1		
20050222	IFLB	INFINIUM LABS INC	U	Y	22	45665U104	INFINIUM LABS INC	1433864	0234A	444065	1433864	2		
20050223	IFLB	INFINIUM LABS INC	U	Y	23	45665U104	INFINIUM LABS INC	1465684	0234A	31820	1465684	3		
20050224	IFLB	INFINIUM LABS INC	U	Y	24	45665U104	INFINIUM LABS INC	1467264	0234A	1580	1467264	4		
20050225	IFLB	INFINIUM LABS INC	U	Y	25	45665U104	INFINIUM LABS INC	1466264	0234A	-1000	1466264	5		
20050228	IFLB	INFINIUM LABS INC	U	Y	26	45665U104	INFINIUM LABS INC	909702	0234A	-556562	909702	6		
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	154935	0234A	154935	154935	1		
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	449935	0234A	295000	449935	2		
20050310	IFLB	INFINIUM LABS INC	U	Y	34	45665U104	INFINIUM LABS INC	448435	0234A	-1500	448435	3		
20050311	IFLB	INFINIUM LABS INC	U	Y	35	45665U104	INFINIUM LABS INC	417435	0234A	-31000	417435	4		
20050314	IFLB	INFINIUM LABS INC	U	Y	36	45665U104	INFINIUM LABS INC	400597	0234A	-16838	400597	5		
20050315	IFLB	INFINIUM LABS INC	U	Y	37	45665U104	INFINIUM LABS INC	388698	0234A	-11899	388698	6		
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	355798	0234A	-32900	355798	7		
20050317	IFLB	INFINIUM LABS INC	U	Y	39	45665U104	INFINIUM LABS INC	360867	0234A	5069	360867	8		
20050318	IFLB	INFINIUM LABS INC	U	Y	40	45665U104	INFINIUM LABS INC	275837	0234A	-85030	275837	9		
20050321	IFLB	INFINIUM LABS INC	U	Y	41	45665U104	INFINIUM LABS INC	376037	0234A	100200	376037	10		
20050322	IFLB	INFINIUM LABS INC	U	Y	42	45665U104	INFINIUM LABS INC	455037	0234A	79000	455037	11		
20050323	IFLB	INFINIUM LABS INC	U	Y	43	45665U104	INFINIUM LABS INC	470837	0234A	15800	470837	12		
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	428437	0234A	-42400	428437	13		
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	376327	0234A	-52110	376327	14		
20050131	TREN	TORRENT ENERGY CORP	U	Y	4	89141B108	TORRENT ENERGY CORP	70358	0234A	70358	70358	1		
20050201	TREN	TORRENT ENERGY CORP	U	Y	5	89141B108	TORRENT ENERGY CORP	147358	0234A	77000	147358	2		
20050202	TREN	TORRENT ENERGY CORP	U	Y	6	89141B108	TORRENT ENERGY CORP	146358	0234A	-1000	146358	3		
20050203	TREN	TORRENT ENERGY CORP	U	Y	7	89141B108	TORRENT ENERGY CORP	149358	0234A	3000	149358	4		
20050204	TREN	TORRENT ENERGY CORP	U	Y	8	89141B108	TORRENT ENERGY CORP	149058	0234A	-300	149058	5		
20050209	TREN	TORRENT ENERGY CORP	U	Y	11	89141B108	TORRENT ENERGY CORP	25125	0234A	25125	25125	1		
20050210	TREN	TORRENT ENERGY CORP	U	Y	12	89141B108	TORRENT ENERGY CORP	107125	0234A	82000	107125	2		

20050211	TREN	TORRENT ENERGY CORP	U	Y	13	89141B108	TORRENT ENERGY CORP	147625	0234A	40500	147625	3		
20050214	TREN	TORRENT ENERGY CORP	U	Y	14	89141B108	TORRENT ENERGY CORP	147625	0234A	0	147625	4		
20050215	TREN	TORRENT ENERGY CORP	U	Y	15	89141B108	TORRENT ENERGY CORP	147625	0234A	0	147625	5		
20050216	TREN	TORRENT ENERGY CORP	U	Y	16	89141B108	TORRENT ENERGY CORP	142625	0234A	-5000	142625	6		
20050217	TREN	TORRENT ENERGY CORP	U	Y	17	89141B108	TORRENT ENERGY CORP	145825	0234A	3200	145825	7		
20050218	TREN	TORRENT ENERGY CORP	U	Y	18	89141B108	TORRENT ENERGY CORP	145825	0234A	0	145825	8		
20050222	TREN	TORRENT ENERGY CORP	U	Y	19	89141B108	TORRENT ENERGY CORP	146575	0234A	750	146575	9		
20050223	TREN	TORRENT ENERGY CORP	U	Y	20	89141B108	TORRENT ENERGY CORP	146075	0234A	-500	146075	10		
20050224	TREN	TORRENT ENERGY CORP	U	Y	21	89141B108	TORRENT ENERGY CORP	151225	0234A	5150	151225	11		
20050225	TREN	TORRENT ENERGY CORP	U	Y	22	89141B108	TORRENT ENERGY CORP	151225	0234A	0	151225	12		
20050228	TREN	TORRENT ENERGY CORP	U	Y	23	89141B108	TORRENT ENERGY CORP	149225	0234A	-2000	149225	13		
20050301	TREN	TORRENT ENERGY CORP	U	Y	24	89141B108	TORRENT ENERGY CORP	154912	0234A	5687	154912	14		
20050302	TREN	TORRENT ENERGY CORP	U	Y	25	89141B108	TORRENT ENERGY CORP	137062	0234A	-17850	137062	15		
20050303	TREN	TORRENT ENERGY CORP	U	Y	26	89141B108	TORRENT ENERGY CORP	129205	0234A	-7857	129205	16		
20050304	TREN	TORRENT ENERGY CORP	U	Y	27	89141B108	TORRENT ENERGY CORP	108305	0234A	-20900	108305	17		
20050307	TREN	TORRENT ENERGY CORP	U	Y	28	89141B108	TORRENT ENERGY CORP	104680	0234A	-3625	104680	18		
20050308	TREN	TORRENT ENERGY CORP	U	Y	29	89141B108	TORRENT ENERGY CORP	105180	0234A	500	105180	19		
20050309	TREN	TORRENT ENERGY CORP	U	Y	30	89141B108	TORRENT ENERGY CORP	101630	0234A	-3550	101630	20		
20050310	TREN	TORRENT ENERGY CORP	U	Y	31	89141B108	TORRENT ENERGY CORP	99630	0234A	-2000	99630	21		
20050311	TREN	TORRENT ENERGY CORP	U	Y	32	89141B108	TORRENT ENERGY CORP	104130	0234A	4500	104130	22		
20050314	TREN	TORRENT ENERGY CORP	U	Y	33	89141B108	TORRENT ENERGY CORP	107230	0234A	3100	107230	23		
20050315	TREN	TORRENT ENERGY CORP	U	Y	34	89141B108	TORRENT ENERGY CORP	111062	0234A	3832	111062	24		
20050316	TREN	TORRENT ENERGY CORP	U	Y	35	89141B108	TORRENT ENERGY CORP	119562	0234A	8500	119562	25		
20050317	TREN	TORRENT ENERGY CORP	U	Y	36	89141B108	TORRENT ENERGY CORP	119562	0234A	0	119562	26		
20050107	ECST	ECOST.COM INC	Q	Y	1	27922W107	ECOST.COM INC	3200	0235A	3200	0	0		
20050107	ECST	ECOST.COM INC	Q	Y	1	27922W107	ECOST.COM INC	15791	0235A	15791	0	0		
20050110	ECST	ECOST.COM INC	Q	Y	2	27922W107	ECOST.COM INC	25791	0235A	10000	0	0		
20050111	ECST	ECOST.COM INC	Q	Y	3	27922W107	ECOST.COM INC	18634	0235A	-7157	0	0		
20050112	ECST	ECOST.COM INC	Q	Y	4	27922W107	ECOST.COM INC	15177	0235A	-3457	0	0		
20050113	ECST	ECOST.COM INC	Q	Y	5	27922W107	ECOST.COM INC	14935	0235A	-242	0	0		
20050114	ECST	ECOST.COM INC	Q	Y	6	27922W107	ECOST.COM INC	6136	0235A	-8799	0	0		
20050119	ECST	ECOST.COM INC	Q	Y	8	27922W107	ECOST.COM INC	15379	0235A	15379	15379	1		
20050120	ECST	ECOST.COM INC	Q	Y	9	27922W107	ECOST.COM INC	5149	0235A	-10230	5149	2		
20050121	ECST	ECOST.COM INC	Q	Y	10	27922W107	ECOST.COM INC	2049	0235A	-3100	2049	3		
20050124	ECST	ECOST.COM INC	Q	Y	11	27922W107	ECOST.COM INC	549	0235A	-1500	549	4		
20050204	ECST	ECOST.COM INC	Q	Y	20	27922W107	ECOST.COM INC	1628	0235A	1628	1628	1		
20050207	ECST	ECOST.COM INC	Q	Y	21	27922W107	ECOST.COM INC	394	0235A	-1234	394	2		
20050208	ECST	ECOST.COM INC	Q	Y	22	27922W107	ECOST.COM INC	363	0235A	-31	363	3		
20050209	ECST	ECOST.COM INC	Q	Y	23	27922W107	ECOST.COM INC	2863	0235A	2500	2863	4		
20050210	ECST	ECOST.COM INC	Q	Y	24	27922W107	ECOST.COM INC	3313	0235A	450	3313	5		
20050211	ECST	ECOST.COM INC	Q	Y	25	27922W107	ECOST.COM INC	1313	0235A	-2000	1313	6		
20050214	ECST	ECOST.COM INC	Q	Y	26	27922W107	ECOST.COM INC	1313	0235A	0	1313	7		
20050215	ECST	ECOST.COM INC	Q	Y	27	27922W107	ECOST.COM INC	1653	0235A	340	1653	8		
20050216	ECST	ECOST.COM INC	Q	Y	28	27922W107	ECOST.COM INC	8353	0235A	6700	8353	9		
20050217	ECST	ECOST.COM INC	Q	Y	29	27922W107	ECOST.COM INC	7618	0235A	-735	7618	10		
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	10503	0235A	10503	10503	1		
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	7432	0235A	7432	7432	1		
20050225	ECST	ECOST.COM INC	Q	Y	34	27922W107	ECOST.COM INC	19635	0235A	12203	19635	2		
20050228	ECST	ECOST.COM INC	Q	Y	35	27922W107	ECOST.COM INC	21703	0235A	2068	21703	3		
20050301	ECST	ECOST.COM INC	Q	Y	36	27922W107	ECOST.COM INC	23303	0235A	1600	23303	4		
20050302	ECST	ECOST.COM INC	Q	Y	37	27922W107	ECOST.COM INC	4244	0235A	-19059	4244	5		
20050303	ECST	ECOST.COM INC	Q	Y	38	27922W107	ECOST.COM INC	5244	0235A	1000	5244	6		
20050304	ECST	ECOST.COM INC	Q	Y	39	27922W107	ECOST.COM INC	9082	0235A	3838	9082	7		
20050307	ECST	ECOST.COM INC	Q	Y	40	27922W107	ECOST.COM INC	9082	0235A	0	9082	8		
20050308	ECST	ECOST.COM INC	Q	Y	41	27922W107	ECOST.COM INC	10057	0235A	975	10057	9		
20050309	ECST	ECOST.COM INC	Q	Y	42	27922W107	ECOST.COM INC	9957	0235A	-100	9957	10		
20050310	ECST	ECOST.COM INC	Q	Y	43	27922W107	ECOST.COM INC	10507	0235A	550	10507	11		
20050311	ECST	ECOST.COM INC	Q	Y	44	27922W107	ECOST.COM INC	18507	0235A	8000	18507	12		
20050314	ECST	ECOST.COM INC	Q	Y	45	27922W107	ECOST.COM INC	16294	0235A	-2213	16294	13		
20050315	ECST	ECOST.COM INC	Q	Y	46	27922W107	ECOST.COM INC	15017	0235A	-1277	15017	14		
20050316	ECST	ECOST.COM INC	Q	Y	47	27922W107	ECOST.COM INC	14837	0235A	-180	14837	15		
20050317	ECST	ECOST.COM INC	Q	Y	48	27922W107	ECOST.COM INC	13774	0235A	-1063	13774	16		
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	35322	0235A	35322	35322	1		
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	52131	0235A	16809	52131	2		
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	52131	0235A	0	52131	3		
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	50933	0235A	-1198	50933	4		
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	32080	0235A	-18853	32080	5		
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29886	0235A	-2194	29886	6		
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29886	0235A	0	29886	7		
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29348	0235A	-538	29348	8		
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29205	0235A	-143	29205	9		
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	26920	0235A	-2285	26920	10		
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	20420	0235A	-6500	20420	11		
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	13850	0235A	-6570	13850	12		
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	17050	0235A	3200	17050	13		
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1379	0235A	-15671	1379	14		
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1379	0235A	0	1379	15		
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	379	0235A	-1000	379	16		
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	624	0235A	245	624	17		
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	624	0235A	0	624	18		
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	649	0235A	25	649	19		
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1649	0235A	1000	1649	20		
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1649	0235A	0	1649	21		
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1949	0235A	300	1949	22		
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1949	0235A	0	1949	23		
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	289	0235A	289	289	1		
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	289	0235A	0	289	2		
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	289	0235A	0	289	3		
20050111	TZOO	TRAVELZOO INC	Q	Y	3	89421Q106	TRAVELZOO INC	1285	0235A	1285	0	0		
20050114	TZOO	TRAVELZOO INC	Q	Y	6	89421Q106	TRAVELZOO INC	2703	0235A	2703	2703	1		
20050118	TZOO	TRAVELZOO INC	Q	Y	7	89421Q106	TRAVELZOO INC	3803	0235A	1100	3803	2		
20050119	TZOO	TRAVELZOO INC	Q	Y	8	89421Q106	TRAVELZOO INC	2896	0235A	-907	2896	3		
20050120	TZOO	TRAVELZOO INC	Q	Y	9	89421Q106	TRAVELZOO INC	2856	0235A	-40	2856	4		
20050121	TZOO	TRAVELZOO INC	Q	Y	10	89421Q106	TRAVELZOO INC	2435	0235A	-421	2435	5		
20050124	TZOO	TRAVELZOO INC	Q	Y	11	89421Q106	TRAVELZOO INC	2335	0235A	-100	2335	6		
20050125	TZOO	TRAVELZOO INC	Q	Y	12	89421Q106	TRAVELZOO INC	2338	0235A	3	2338	7		
20050126	TZOO	TRAVELZOO INC	Q	Y	13	89421Q106	TRAVELZOO INC	2362	0235A	24	2362	8		
20050127	TZOO	TRAVELZOO INC	Q	Y	14	89421Q106	TRAVELZOO INC	829	0235A	-1533	829	9		
20050128	TZOO	TRAVELZOO INC	Q	Y	15	89421Q106	TRAVELZOO INC	5644	0235A	4815	5644	10		
20050131	TZOO	TRAVELZOO INC	Q	Y	16	89421Q106	TRAVELZOO INC	5671	0235A	27	5671	11		
20050201	TZOO	TRAVELZOO INC	Q	Y	17	89421Q106	TRAVELZOO INC	4200	0235A	-1471	4200	12		
20050202	TZOO	TRAVELZOO INC	Q	Y	18	89421Q106	TRAVELZOO INC	3900	0235A	-300	3900	13		
20050203	TZOO	TRAVELZOO INC	Q	Y	19	89421Q106	TRAVELZOO INC	3840	0235A	-60	3840	14		
20050204	TZOO	TRAVELZOO INC	Q	Y	20	89421Q106	TRAVELZOO INC	3840	0235A	0	3840	15		
20050207	TZOO	TRAVELZOO INC	Q	Y	21	89421Q106	TRAVELZOO INC	3840	0235A	0	3840	16		
20050208	TZOO	TRAVELZOO INC	Q	Y	22	89421Q106	TRAVELZOO INC	3890	0235A	50	3890	17		
20050209	TZOO	TRAVELZOO INC	Q	Y	23	89421Q106	TRAVELZOO INC	3862	0235A	-28	3862	18		
20050210	TZOO	TRAVELZOO INC	Q	Y	24	89421Q106	TRAVELZOO INC	3857	0235A	-5	3857	19		
20050107	ANTP	PHAZAR CORP	S	Y	1	71722R108	PHAZAR CORP	2460	0265A	2460	0	0		
20050110	ANTP	PHAZAR CORP	S	Y	2	71722R108	PHAZAR CORP	2739	0265A	279	0	0		
20050111	ANTP	PHAZAR CORP	S	Y	3	71722R108	PHAZAR CORP	7190	0265A	4451	0	0		
20050112	ANTP	PHAZAR CORP	S	Y	4	71722R108	PHAZAR CORP	6760	0265A	-430	0	0		
20050113	ANTP	PHAZAR CORP	S	Y	5	71722R108	PHAZAR CORP	4899	0265A	-1861	0	0		
20050114	ANTP	PHAZAR CORP	S	Y	6	71722R108	PHAZAR CORP	5100	0265A	201	201	1		
20050118	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	7700	0265A	2600	2801	2		
20050119	ANTP	PHAZAR CORP	S	Y	8	71722R108	PHAZAR CORP	9440	0265A	1740	4541	3		
20050120	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	10040	0265A	600	5141	4		
20050121	ANTP	PHAZAR CORP	S	Y	10	71722R108	PHAZAR CORP	13766	0265A	3726	8867	5		
20050124	ANTP	PHAZAR CORP	S	Y	11	71722R108	PHAZAR CORP	13421	0265A	-345	8522	6		
20050125	ANTP	PHAZAR CORP	S	Y	12	71722R108	PHAZAR CORP	9958	0265A	-3463	5059	7		
20050126	ANTP	PHAZAR CORP	S	Y	13	71722R108	PHAZAR CORP	9695	0265A	-263	4796	8		
20050127	ANTP	PHAZAR CORP	S	Y	14	71722R108	PHAZAR CORP	8057	0265A	-1638	3158	9		
20050128	ANTP	PHAZAR CORP	S	Y	15	71722R108	PHAZAR CORP	9158	0265A	1101	4259	10		
20050131	ANTP	PHAZAR CORP	S	Y	16	71722R108	PHAZAR CORP	9552	0265A	394	4653	11		
20050201	ANTP	PHAZAR CORP	S	Y	17	71722R108	PHAZAR CORP	5764	0265A	-3788	865	12		
20050202	ANTP	PHAZAR CORP	S	Y	18	71722R108	PHAZAR CORP	8646	0265A	2882	3747	13		
20050203	ANTP	PHAZAR CORP	S	Y	19	71722R108	PHAZAR CORP	6758	0265A	-1888	1859	14		
20050204	ANTP	PHAZAR CORP	S	Y	20	71722R108	PHAZAR CORP	2558	0265A	-4200	0	0		
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	1085	0265A	1085	0	0		
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	885	0265A	-200	0	0		
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	585	0265A	-300	0	0		
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	585	0265A	0	0	0		
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	785	0265A	200	200	1		
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	285	0265A	-500	0	0		
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	285	0265A	285	285	1		
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	485	0265A	200	485	2		
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	485	0265A	0	485	3		
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	485	0265A	0	485	4		
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	641	0265A	156	641	5		
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	641	0265A	0	641	6		
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	941	0265A	300	941	7		

20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	641	0265A	-300	641	8
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	691	0265A	50	691	9
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	421	0265A	-270	421	10
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	721	0265A	300	721	11
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	746	0265A	25	746	12
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	846	0265A	100	846	13
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	2046	0265A	1200	2046	14
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	991	0265A	-1055	991	15
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	1191	0265A	200	1191	16
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	2191	0265A	1000	2191	17
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	2891	0265A	700	2891	18
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	2277	0265A	-614	2277	19
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	2077	0265A	-200	2077	20
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	2077	0265A	0	2077	21
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	1841	0265A	-236	1841	22
20050128	LXRS	LEXINGTON RESOURCES INC	U	Y	6	529561102	LEXINGTON RESOURCES INC	1400	0279A	1400	1400	1
20050131	LXRS	LEXINGTON RESOURCES INC	U	Y	7	529561102	LEXINGTON RESOURCES INC	1000	0279A	-400	1000	2
20050202	LXRS	LEXINGTON RESOURCES INC	U	Y	9	529561102	LEXINGTON RESOURCES INC	1000	0279A	1000	1000	1
20050203	LXRS	LEXINGTON RESOURCES INC	U	Y	10	529561102	LEXINGTON RESOURCES INC	1000	0279A	0	1000	2
20050204	LXRS	LEXINGTON RESOURCES INC	U	Y	11	529561102	LEXINGTON RESOURCES INC	1000	0279A	0	1000	3
20050207	LXRS	LEXINGTON RESOURCES INC	U	Y	12	529561102	LEXINGTON RESOURCES INC	1000	0279A	0	1000	4
20050208	LXRS	LEXINGTON RESOURCES INC	U	Y	13	529561102	LEXINGTON RESOURCES INC	21000	0279A	20000	21000	5
20050209	LXRS	LEXINGTON RESOURCES INC	U	Y	14	529561102	LEXINGTON RESOURCES INC	21000	0279A	0	21000	6
20050210	LXRS	LEXINGTON RESOURCES INC	U	Y	15	529561102	LEXINGTON RESOURCES INC	30500	0279A	9500	30500	7
20050211	LXRS	LEXINGTON RESOURCES INC	U	Y	16	529561102	LEXINGTON RESOURCES INC	45500	0279A	15000	45500	8
20050214	LXRS	LEXINGTON RESOURCES INC	U	Y	17	529561102	LEXINGTON RESOURCES INC	45500	0279A	0	45500	9
20050215	LXRS	LEXINGTON RESOURCES INC	U	Y	18	529561102	LEXINGTON RESOURCES INC	110014	0279A	64514	110014	10
20050216	LXRS	LEXINGTON RESOURCES INC	U	Y	19	529561102	LEXINGTON RESOURCES INC	170014	0279A	60000	170014	11
20050217	LXRS	LEXINGTON RESOURCES INC	U	Y	20	529561102	LEXINGTON RESOURCES INC	60000	0279A	-110014	60000	12
20050218	LXRS	LEXINGTON RESOURCES INC	U	Y	21	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	13
20050222	LXRS	LEXINGTON RESOURCES INC	U	Y	22	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	14
20050223	LXRS	LEXINGTON RESOURCES INC	U	Y	23	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	15
20050224	LXRS	LEXINGTON RESOURCES INC	U	Y	24	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	16
20050225	LXRS	LEXINGTON RESOURCES INC	U	Y	25	529561102	LEXINGTON RESOURCES INC	54400	0279A	-5600	54400	17
20050228	LXRS	LEXINGTON RESOURCES INC	U	Y	26	529561102	LEXINGTON RESOURCES INC	60000	0279A	5600	60000	18
20050301	LXRS	LEXINGTON RESOURCES INC	U	Y	27	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	19
20050302	LXRS	LEXINGTON RESOURCES INC	U	Y	28	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	20
20050303	LXRS	LEXINGTON RESOURCES INC	U	Y	29	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	21
20050304	LXRS	LEXINGTON RESOURCES INC	U	Y	30	529561102	LEXINGTON RESOURCES INC	53675	0279A	-6325	53675	22
20050307	LXRS	LEXINGTON RESOURCES INC	U	Y	31	529561102	LEXINGTON RESOURCES INC	53675	0279A	0	53675	23
20050308	LXRS	LEXINGTON RESOURCES INC	U	Y	32	529561102	LEXINGTON RESOURCES INC	53675	0279A	0	53675	24
20050309	LXRS	LEXINGTON RESOURCES INC	U	Y	33	529561102	LEXINGTON RESOURCES INC	6325	0279A	-47350	6325	25
20050304	WNMI	WARNING MGMT SVCS	U	Y	1	934902107	WARNING MGMT SVCS	2455000	0283A	2455000	0	0
20050307	WNMI	WARNING MGMT SVCS	U	Y	2	934902107	WARNING MGMT SVCS	2505000	0283A	50000	0	0
20050308	WNMI	WARNING MGMT SVCS	U	Y	3	934902107	WARNING MGMT SVCS	3505000	0283A	1000000	0	0
20050309	WNMI	WARNING MGMT SVCS	U	Y	4	934902107	WARNING MGMT SVCS	4280000	0283A	775000	775000	1
20050310	WNMI	WARNING MGMT SVCS	U	Y	5	934902107	WARNING MGMT SVCS	4280000	0283A	0	775000	2
20050311	WNMI	WARNING MGMT SVCS	U	Y	6	934902107	WARNING MGMT SVCS	6280000	0283A	2000000	2775000	3
20050314	WNMI	WARNING MGMT SVCS	U	Y	7	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	4
20050315	WNMI	WARNING MGMT SVCS	U	Y	8	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	5
20050316	WNMI	WARNING MGMT SVCS	U	Y	9	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	6
20050317	WNMI	WARNING MGMT SVCS	U	Y	10	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	7
20050318	WNMI	WARNING MGMT SVCS	U	Y	11	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	8
20050321	WNMI	WARNING MGMT SVCS	U	Y	12	934902107	WARNING MGMT SVCS	5280000	0283A	-1000000	1775000	9
20050322	WNMI	WARNING MGMT SVCS	U	Y	13	934902107	WARNING MGMT SVCS	5280000	0283A	0	1775000	10
20050323	WNMI	WARNING MGMT SVCS	U	Y	14	934902107	WARNING MGMT SVCS	4430000	0283A	-850000	925000	11
20050324	WNMI	WARNING MGMT SVCS	U	Y	15	934902107	WARNING MGMT SVCS	3730000	0283A	-700000	225000	12
20050328	WNMI	WARNING MGMT SVCS	U	Y	16	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	13
20050329	WNMI	WARNING MGMT SVCS	U	Y	17	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	14
20050330	WNMI	WARNING MGMT SVCS	U	Y	18	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	15
20050331	WNMI	WARNING MGMT SVCS	U	Y	19	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	16
20050401	WNMI	WARNING MGMT SVCS	U	Y	20	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	17
20050404	WNMI	WARNING MGMT SVCS	U	Y	21	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	18
20050405	WNMI	WARNING MGMT SVCS	U	Y	22	934902107	WARNING MGMT SVCS	3020000	0283A	-710000	0	0
20050110	IMM	Immtech International, Inc	Amex	Y	2	452519101	IMMTECH INT'L INC	500	0286A	500	0	0
20050111	IMM	Immtech International, Inc	Amex	Y	3	452519101	IMMTECH INT'L INC	443	0286A	-57	0	0
20050112	IMM	Immtech International, Inc	Amex	Y	4	452519101	IMMTECH INT'L INC	443	0286A	0	0	0
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	600	0286A	600	600	1
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	600	0286A	0	600	2
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	243	0286A	-357	243	3
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	200	0286A	-43	200	4
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	200	0286A	0	200	5
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	200	0286A	0	200	6
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	200	0286A	0	200	7
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	200	0286A	0	200	8
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	200	0286A	0	200	9
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	200	0286A	0	200	10
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	200	0286A	0	200	11
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	200	0286A	0	200	12
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	200	0286A	0	200	13
20050323	IMM	Immtech International, Inc	Amex	Y	52	452519101	IMMTECH INT'L INC	200	0286A	0	200	14
20050324	IMM	Immtech International, Inc	Amex	Y	53	452519101	IMMTECH INT'L INC	200	0286A	0	200	15
20050328	IMM	Immtech International, Inc	Amex	Y	54	452519101	IMMTECH INT'L INC	200	0286A	0	200	16
20050329	IMM	Immtech International, Inc	Amex	Y	55	452519101	IMMTECH INT'L INC	200	0286A	0	200	17
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	200	0286A	0	200	18
20050331	IMM	Immtech International, Inc	Amex	Y	57	452519101	IMMTECH INT'L INC	200	0286A	0	200	19
20050401	IMM	Immtech International, Inc	Amex	Y	58	452519101	IMMTECH INT'L INC	200	0286A	0	200	20
20050404	IMM	Immtech International, Inc	Amex	Y	59	452519101	IMMTECH INT'L INC	200	0286A	0	200	21
20050405	IMM	Immtech International, Inc	Amex	Y	60	452519101	IMMTECH INT'L INC	200	0286A	0	200	22
20050121	SGI	Silicon Graphics, Inc.	NYSE	Y	1	827056102	SILICON GRAPHICS INC	313285	0286A	313285	0	0
20050124	SGI	Silicon Graphics, Inc.	NYSE	Y	2	827056102	SILICON GRAPHICS INC	350492	0286A	37207	0	0
20050125	SGI	Silicon Graphics, Inc.	NYSE	Y	3	827056102	SILICON GRAPHICS INC	314894	0286A	-35598	0	0
20050126	SGI	Silicon Graphics, Inc.	NYSE	Y	4	827056102	SILICON GRAPHICS INC	351594	0286A	36700	36700	1
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	338028	0286A	-13566	23134	2
20050128	SGI	Silicon Graphics, Inc.	NYSE	Y	6	827056102	SILICON GRAPHICS INC	543756	0286A	205728	228862	3
20050131	SGI	Silicon Graphics, Inc.	NYSE	Y	7	827056102	SILICON GRAPHICS INC	500156	0286A	-43600	185262	4
20050201	SGI	Silicon Graphics, Inc.	NYSE	Y	8	827056102	SILICON GRAPHICS INC	467156	0286A	-33000	152262	5
20050202	SGI	Silicon Graphics, Inc.	NYSE	Y	9	827056102	SILICON GRAPHICS INC	476856	0286A	9700	161962	6
20050203	SGI	Silicon Graphics, Inc.	NYSE	Y	10	827056102	SILICON GRAPHICS INC	462356	0286A	-14500	147462	7
20050204	SGI	Silicon Graphics, Inc.	NYSE	Y	11	827056102	SILICON GRAPHICS INC	483054	0286A	20698	168160	8
20050207	SGI	Silicon Graphics, Inc.	NYSE	Y	12	827056102	SILICON GRAPHICS INC	486374	0286A	3320	171480	9
20050208	SGI	Silicon Graphics, Inc.	NYSE	Y	13	827056102	SILICON GRAPHICS INC	492328	0286A	5954	177434	10
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	449928	0286A	-42400	135034	11
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	434228	0286A	-15700	119334	12
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	411428	0286A	-22800	96534	13
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	444558	0286A	33130	129664	14
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	407242	0286A	-37316	92348	15
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	389442	0286A	-17800	74548	16
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	403342	0286A	13900	88448	17
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	364172	0286A	-39170	49278	18
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	355072	0286A	-9100	40178	19
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	376572	0286A	21500	61678	20
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	383308	0286A	6736	68414	21
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	88911	0286A	-294397	0	0
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	137911	0286A	49000	49000	1
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	54331	0286A	-83580	0	0
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	55131	0286A	800	800	1
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	52251	0286A	-2880	0	0
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	52251	0286A	0	0	0
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	67451	0286A	15200	15200	1
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	38551	0286A	-28900	0	0
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	12751	0286A	-25800	0	0
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	46851	0286A	34100	34100	1
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	70951	0286A	24100	58200	2
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	92356	0286A	21405	79605	3
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	85916	0286A	-6440	73165	4
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	68192	0286A	-17724	55441	5
20050316	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	38	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	2300	2300	1
20050317	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	39	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	2
20050318	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	40	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	3
20050321	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	41	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	4
20050322	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	42	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	5
20050323	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	43	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	6
20050324	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	44	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	7
20050328	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	45	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	8
20050329	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	46	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	9
20050330	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	47	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	10
20050331	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	48	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	11
20050401	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	49	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	12
20050404	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	50	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	13
20050405	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	51	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	14

20050114	ACTT	ACT TELECONFERENCING INC	Q	Y	1	955104	ACT TELECONFERENCING INC	138591	0309A	138591	0	0	
20050118	ACTT	ACT TELECONFERENCING INC	Q	Y	2	955104	ACT TELECONFERENCING INC	138591	0309A	0	0	0	
20050119	ACTT	ACT TELECONFERENCING INC	Q	Y	3	955104	ACT TELECONFERENCING INC	138591	0309A	0	0	0	
20050120	ACTT	ACT TELECONFERENCING INC	Q	Y	4	955104	ACT TELECONFERENCING INC	138591	0309A	0	0	0	
20050121	ACTT	ACT TELECONFERENCING INC	Q	Y	5	955104	ACT TELECONFERENCING INC	138591	0309A	0	0	0	
20050124	ACTT	ACT TELECONFERENCING INC	Q	Y	6	955104	ACT TELECONFERENCING INC	29441	0309A	-109150	0	0	
20050125	ACTT	ACT TELECONFERENCING INC	Q	Y	7	955104	ACT TELECONFERENCING INC	30572	0309A	1131	1131	1	
20050126	ACTT	ACT TELECONFERENCING INC	Q	Y	8	955104	ACT TELECONFERENCING INC	30672	0309A	100	1231	2	
20050127	ACTT	ACT TELECONFERENCING INC	Q	Y	9	955104	ACT TELECONFERENCING INC	30672	0309A	0	1231	3	
20050209	ACTT	ACT TELECONFERENCING INC	Q	Y	1	955104	ACT TELECONFERENCING INC	197862	0309A	197862	0	0	
20050210	ACTT	ACT TELECONFERENCING INC	Q	Y	2	955104	ACT TELECONFERENCING INC	197862	0309A	0	0	0	
20050211	ACTT	ACT TELECONFERENCING INC	Q	Y	3	955104	ACT TELECONFERENCING INC	292178	0309A	94316	0	0	
20050214	ACTT	ACT TELECONFERENCING INC	Q	Y	4	955104	ACT TELECONFERENCING INC	289478	0309A	-2700	0	0	
20050215	ACTT	ACT TELECONFERENCING INC	Q	Y	5	955104	ACT TELECONFERENCING INC	309631	0309A	20153	20153	1	
20050216	ACTT	ACT TELECONFERENCING INC	Q	Y	6	955104	ACT TELECONFERENCING INC	360831	0309A	51200	71353	2	
20050217	ACTT	ACT TELECONFERENCING INC	Q	Y	7	955104	ACT TELECONFERENCING INC	398246	0309A	37415	108768	3	
20050218	ACTT	ACT TELECONFERENCING INC	Q	Y	8	955104	ACT TELECONFERENCING INC	408196	0309A	9950	118718	4	
20050222	ACTT	ACT TELECONFERENCING INC	Q	Y	9	955104	ACT TELECONFERENCING INC	407696	0309A	-500	118218	5	
20050223	ACTT	ACT TELECONFERENCING INC	Q	Y	10	955104	ACT TELECONFERENCING INC	415396	0309A	7700	125918	6	
20050224	ACTT	ACT TELECONFERENCING INC	Q	Y	11	955104	ACT TELECONFERENCING INC	177196	0309A	-238200	0	0	
20050225	ACTT	ACT TELECONFERENCING INC	Q	Y	12	955104	ACT TELECONFERENCING INC	184141	0309A	6945	6945	1	
20050228	ACTT	ACT TELECONFERENCING INC	Q	Y	13	955104	ACT TELECONFERENCING INC	184141	0309A	0	6945	2	
20050301	ACTT	ACT TELECONFERENCING INC	Q	Y	14	955104	ACT TELECONFERENCING INC	184141	0309A	0	6945	3	
20050302	ACTT	ACT TELECONFERENCING INC	Q	Y	15	955104	ACT TELECONFERENCING INC	184141	0309A	0	6945	4	
20050303	ACTT	ACT TELECONFERENCING INC	Q	Y	16	955104	ACT TELECONFERENCING INC	29141	0309A	-155000	0	0	
20050304	ACTT	ACT TELECONFERENCING INC	Q	Y	17	955104	ACT TELECONFERENCING INC	29141	0309A	0	0	0	
20050307	ACTT	ACT TELECONFERENCING INC	Q	Y	18	955104	ACT TELECONFERENCING INC	179153	0309A	150012	150012	1	
20050308	ACTT	ACT TELECONFERENCING INC	Q	Y	19	955104	ACT TELECONFERENCING INC	179553	0309A	400	150412	2	
20050309	ACTT	ACT TELECONFERENCING INC	Q	Y	20	955104	ACT TELECONFERENCING INC	179553	0309A	0	150412	3	
20050310	ACTT	ACT TELECONFERENCING INC	Q	Y	21	955104	ACT TELECONFERENCING INC	179553	0309A	0	150412	4	
20050311	ACTT	ACT TELECONFERENCING INC	Q	Y	22	955104	ACT TELECONFERENCING INC	179653	0309A	100	150512	5	
20050314	ACTT	ACT TELECONFERENCING INC	Q	Y	23	955104	ACT TELECONFERENCING INC	266253	0309A	86600	237112	6	
20050315	ACTT	ACT TELECONFERENCING INC	Q	Y	24	955104	ACT TELECONFERENCING INC	331953	0309A	65700	302812	7	
20050316	ACTT	ACT TELECONFERENCING INC	Q	Y	25	955104	ACT TELECONFERENCING INC	362009	0309A	30056	332868	8	
20050317	ACTT	ACT TELECONFERENCING INC	Q	Y	26	955104	ACT TELECONFERENCING INC	220908	0309A	-141101	191767	9	
20050318	ACTT	ACT TELECONFERENCING INC	Q	Y	27	955104	ACT TELECONFERENCING INC	230833	0309A	9925	201692	10	
20050321	ACTT	ACT TELECONFERENCING INC	Q	Y	28	955104	ACT TELECONFERENCING INC	230833	0309A	0	201692	11	
20050322	ACTT	ACT TELECONFERENCING INC	Q	Y	29	955104	ACT TELECONFERENCING INC	234141	0309A	3308	205000	12	
20050323	ACTT	ACT TELECONFERENCING INC	Q	Y	30	955104	ACT TELECONFERENCING INC	234141	0309A	0	205000	13	
20050324	ACTT	ACT TELECONFERENCING INC	Q	Y	31	955104	ACT TELECONFERENCING INC	234141	0309A	0	205000	14	
20050328	ACTT	ACT TELECONFERENCING INC	Q	Y	32	955104	ACT TELECONFERENCING INC	29141	0309A	-205000	0	0	
20050329	ACTT	ACT TELECONFERENCING INC	Q	Y	33	955104	ACT TELECONFERENCING INC	29141	0309A	0	0	0	
20050330	ACTT	ACT TELECONFERENCING INC	Q	Y	34	955104	ACT TELECONFERENCING INC	29141	0309A	0	0	0	
20050331	ACTT	ACT TELECONFERENCING INC	Q	Y	35	955104	ACT TELECONFERENCING INC	29141	0309A	0	0	0	
20050401	ACTT	ACT TELECONFERENCING INC	Q	Y	36	955104	ACT TELECONFERENCING INC	53141	0309A	24000	24000	1	
20050404	ACTT	ACT TELECONFERENCING INC	Q	Y	37	955104	ACT TELECONFERENCING INC	53141	0309A	0	24000	2	
20050405	ACTT	ACT TELECONFERENCING INC	Q	Y	38	955104	ACT TELECONFERENCING INC	53141	0309A	0	24000	3	
20050121	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	1	898168109	TRUMP HOTELS & CASINO RESORTS	28500	0309A	28500	0	0	
20050124	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	2	898168109	TRUMP HOTELS & CASINO RESORTS	28500	0309A	0	0	0	
20050125	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	3	898168109	TRUMP HOTELS & CASINO RESORTS	28500	0309A	0	0	0	
20050126	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	4	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	1500	1500	1	
20050127	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	5	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	2	
20050128	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	6	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	3	
20050131	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	7	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	4	
20050201	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	8	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	5	
20050202	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	9	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	6	
20050203	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	10	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	7	
20050204	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	11	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	8	
20050207	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	12	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	9	
20050208	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	13	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	10	
20050209	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	14	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	11	
20050210	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	15	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	12	
20050211	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	16	898168109	TRUMP HOTELS & CASINO RESORTS	31000	0309A	1000	2500	13	
20050214	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	17	898168109	TRUMP HOTELS & CASINO RESORTS	31100	0309A	100	2600	14	
20050215	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	18	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	-1100	1500	15	
20050216	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	19	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	16	
20050217	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	20	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	17	
20050218	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	21	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	18	
20050222	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	22	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	19	
20050121	RSTG	RASER TECHNOLOGIES INC	U	Y	1	754055101	RASER TECHNOLOGIES INC	25200	0309A	25200	0	0	
20050124	RSTG	RASER TECHNOLOGIES INC	U	Y	2	754055101	RASER TECHNOLOGIES INC	27300	0309A	2100	0	0	
20050125	RSTG	RASER TECHNOLOGIES INC	U	Y	3	754055101	RASER TECHNOLOGIES INC	28700	0309A	1400	0	0	
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	30200	0309A	1500	1500	1	
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	31600	0309A	1400	2900	2	
20050128	RSTG	RASER TECHNOLOGIES INC	U	Y	6	754055101	RASER TECHNOLOGIES INC	28900	0309A	-2700	200	3	
20050131	RSTG	RASER TECHNOLOGIES INC	U	Y	7	754055101	RASER TECHNOLOGIES INC	30100	0309A	1200	1400	4	
20050201	RSTG	RASER TECHNOLOGIES INC	U	Y	8	754055101	RASER TECHNOLOGIES INC	30800	0309A	700	2100	5	
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	30300	0309A	-500	1600	6	
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	25400	0309A	-4900	0	0	
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	27500	0309A	2100	2100	1	
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	27500	0309A	0	2100	2	
20050208	RSTG	RASER TECHNOLOGIES INC	U	Y	13	754055101	RASER TECHNOLOGIES INC	27900	0309A	400	2500	3	
20050209	RSTG	RASER TECHNOLOGIES INC	U	Y	14	754055101	RASER TECHNOLOGIES INC	27900	0309A	0	2500	4	
20050210	RSTG	RASER TECHNOLOGIES INC	U	Y	15	754055101	RASER TECHNOLOGIES INC	23900	0309A	-4000	0	0	
20050211	RSTG	RASER TECHNOLOGIES INC	U	Y	16	754055101	RASER TECHNOLOGIES INC	23300	0309A	-600	0	0	
20050214	RSTG	RASER TECHNOLOGIES INC	U	Y	17	754055101	RASER TECHNOLOGIES INC	24225	0309A	925	925	1	
20050215	RSTG	RASER TECHNOLOGIES INC	U	Y	18	754055101	RASER TECHNOLOGIES INC	30325	0309A	6100	7025	2	
20050216	RSTG	RASER TECHNOLOGIES INC	U	Y	19	754055101	RASER TECHNOLOGIES INC	26925	0309A	-3400	3625	3	
20050217	RSTG	RASER TECHNOLOGIES INC	U	Y	20	754055101	RASER TECHNOLOGIES INC	26925	0309A	0	3625	4	
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	27325	0309A	400	4025	5	
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	28125	0309A	800	4825	6	
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	28125	0309A	0	4825	7	
20050224	RSTG	RASER TECHNOLOGIES INC	U	Y	24	754055101	RASER TECHNOLOGIES INC	29325	0309A	1200	6025	8	
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	28325	0309A	-1000	5025	9	
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	27925	0309A	-400	4625	10	
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	30025	0309A	2100	6725	11	
20050302	RSTG	RASER TECHNOLOGIES INC	U	Y	28	754055101	RASER TECHNOLOGIES INC	28525	0309A	-1500	5225	12	
20050303	RSTG	RASER TECHNOLOGIES INC	U	Y	29	754055101	RASER TECHNOLOGIES INC	27525	0309A	-1000	4225	13	
20050304	RSTG	RASER TECHNOLOGIES INC	U	Y	30	754055101	RASER TECHNOLOGIES INC	29825	0309A	2300	6525	14	
20050307	RSTG	RASER TECHNOLOGIES INC	U	Y	31	754055101	RASER TECHNOLOGIES INC	30725	0309A	900	7425	15	
20050308	RSTG	RASER TECHNOLOGIES INC	U	Y	32	754055101	RASER TECHNOLOGIES INC	31125	0309A	400	7825	16	
20050309	RSTG	RASER TECHNOLOGIES INC	U	Y	33	754055101	RASER TECHNOLOGIES INC	30725	0309A	-400	7425	17	
20050310	RSTG	RASER TECHNOLOGIES INC	U	Y	34	754055101	RASER TECHNOLOGIES INC	30725	0309A	0	7425	18	
20050311	RSTG	RASER TECHNOLOGIES INC	U	Y	35	754055101	RASER TECHNOLOGIES INC	31025	0309A	300	7725	19	
20050314	RSTG	RASER TECHNOLOGIES INC	U	Y	36	754055101	RASER TECHNOLOGIES INC	31525	0309A	500	8225	20	
20050315	RSTG	RASER TECHNOLOGIES INC	U	Y	37	754055101	RASER TECHNOLOGIES INC	32125	0309A	600	8825	21	
20050316	RSTG	RASER TECHNOLOGIES INC	U	Y	38	754055101	RASER TECHNOLOGIES INC	30425	0309A	-1700	7125	22	
20050317	RSTG	RASER TECHNOLOGIES INC	U	Y	39	754055101	RASER TECHNOLOGIES INC	29825	0309A	-600	6525	23	
20050318	RSTG	RASER TECHNOLOGIES INC	U	Y	40	754055101	RASER TECHNOLOGIES INC	27325	0309A	-2500	4025	24	
20050321	RSTG	RASER TECHNOLOGIES INC	U	Y	41	754055101	RASER TECHNOLOGIES INC	27325	0309A	0	4025	25	
20050322	RSTG	RASER TECHNOLOGIES INC	U	Y	42	754055101	RASER TECHNOLOGIES INC	27525	0309A	200	4225	26	
20050323	RSTG	RASER TECHNOLOGIES INC	U	Y	43	754055101	RASER TECHNOLOGIES INC	27525	0309A	0	4225	27	
20050128	RCO	Ramp Corp	Amex	Y	15	75156P207	RAMP CORPORATION (NEW)	150	0311A	150	150	1	
20050208	RCO	Ramp Corp	Amex	Y	22	75156P207	RAMP CORPORATION (NEW)	150	0311A	150	150	1	
20050209	RCO	Ramp Corp	Amex	Y	23	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	2	
20050210	RCO	Ramp Corp	Amex	Y	24	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	3	
20050211	RCO	Ramp Corp	Amex	Y	25	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	4	
20050214	RCO	Ramp Corp	Amex	Y	26	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	5	
20050215	RCO	Ramp Corp	Amex	Y	27	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	6	
20050216	RCO	Ramp Corp	Amex	Y	28	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	7	
20050217	RCO	Ramp Corp	Amex	Y	29	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	8	
20050218	RCO	Ramp Corp	Amex	Y	30	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	9	
20050301	RCO	Ramp Corp	Amex	Y	1	75156P207	RAMP CORPORATION (NEW)	140	0311A	140	0	0	
20050307	RCO	Ramp Corp	Amex	Y	5	75156P207	RAMP CORPORATION (NEW)	67	0311A	67	67	1	
20050308	RCO	Ramp Corp	Amex	Y	6	75156P207	RAMP CORPORATION (NEW)	150	0311A	83	150	2	
20050309	RCO	Ramp Corp	Amex	Y	7	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	3	
20050310	RCO	Ramp Corp	Amex	Y	8	75156P207	RAMP CORPORATION (NEW)	67	0311A	-83	67	4	
20050311	RCO	Ramp Corp	Amex	Y	9	75156P207	RAMP CORPORATION (NEW)	150	0311A	83	150	5	
20050314	RCO	Ramp Corp	Amex	Y	10	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	6	
20050315	RCO	Ramp Corp	Amex	Y	11	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	7	
20050316	RCO	Ramp Corp	Amex	Y	12	75156P207	RAMP CORPORATION (NEW)	117	0311A	-33	117	8	
20050317	RCO	Ramp Corp	Amex	Y	13	75156P207	RAMP CORPORATION (NEW)	150	0311A	33	150	9	
20050318	RCO	Ramp Corp	Amex	Y	14	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	10	
20050321	RCO	Ramp Corp	Amex	Y	15	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	11	
20050322	RCO	Ramp Corp	Amex	Y	16	75156P207	RAMP CORPORATION (NEW)	84	0311A	-66	84	12	
20050323	RCO	Ramp Corp	Amex	Y	17	75156P207	RAMP CORPORATION (NEW)	150	0311A	66	150	13	
20050324	RCO	Ramp Corp	Amex	Y	18	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	14	
20050328	RCO	Ramp Corp	Amex	Y	19	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	15	
20050329	RCO	Ramp Corp	Amex	Y	20	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	16	
20050331	RCO	Ramp Corp	Amex	Y	22	75156P207	RAMP CORPORATION (NEW)	150	0311A	150	150	1	
20050401	RCO	Ramp Corp	Amex	Y	23	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	2	

20050404	RCO	Ramp Corp	Amex	Y	24	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	3	
20050405	RCO	Ramp Corp	Amex	Y	25	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	4	
20050215	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	1	891707101	TOWER AUTOMOTIVE INC	300	0311A	300	0	0	
20050216	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	2	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0	
20050217	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	3	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0	
20050218	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	4	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0	
20050222	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	5	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0	
20050223	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	6	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0	
20050225	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	8	891707101	TOWER AUTOMOTIVE INC	300	0311A	300	300	1	
20050228	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	9	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	2	
20050301	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	10	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	3	
20050302	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	11	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	4	
20050303	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	12	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	5	
20050304	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	13	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	6	
20050307	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	14	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	7	
20050308	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	15	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	8	
20050309	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	16	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	9	
20050310	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	17	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	10	
20050311	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	18	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	11	
20050314	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	19	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	12	
20050315	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	20	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	13	
20050316	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	21	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	14	
20050317	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	22	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	15	
20050318	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	23	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	16	
20050321	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	24	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	17	
20050121	VTLV	VITAL LIVING INC	U	Y	1	92846Y100	VITAL LIVING INC	270000	0311A	270000	0	0	
20050124	VTLV	VITAL LIVING INC	U	Y	2	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0	
20050125	VTLV	VITAL LIVING INC	U	Y	3	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0	
20050126	VTLV	VITAL LIVING INC	U	Y	4	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0	
20050127	VTLV	VITAL LIVING INC	U	Y	5	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0	
20050128	VTLV	VITAL LIVING INC	U	Y	6	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0	
20050131	VTLV	VITAL LIVING INC	U	Y	7	92846Y100	VITAL LIVING INC	305958	0311A	35958	35958	1	
20050201	VTLV	VITAL LIVING INC	U	Y	8	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	2	
20050202	VTLV	VITAL LIVING INC	U	Y	9	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	3	
20050203	VTLV	VITAL LIVING INC	U	Y	10	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	4	
20050204	VTLV	VITAL LIVING INC	U	Y	11	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	5	
20050207	VTLV	VITAL LIVING INC	U	Y	12	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	6	
20050208	VTLV	VITAL LIVING INC	U	Y	13	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	7	
20050209	VTLV	VITAL LIVING INC	U	Y	14	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	8	
20050210	VTLV	VITAL LIVING INC	U	Y	15	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	9	
20050211	VTLV	VITAL LIVING INC	U	Y	16	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	10	
20050214	VTLV	VITAL LIVING INC	U	Y	17	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	11	
20050215	VTLV	VITAL LIVING INC	U	Y	18	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	12	
20050216	VTLV	VITAL LIVING INC	U	Y	19	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	13	
20050217	VTLV	VITAL LIVING INC	U	Y	20	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	14	
20050218	VTLV	VITAL LIVING INC	U	Y	21	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	15	
20050222	VTLV	VITAL LIVING INC	U	Y	22	92846Y100	VITAL LIVING INC	35000	0311A	-270958	0	0	
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	25980	0352A	25980	25980	1	
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	43826	0352A	43826	43826	1	
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	479466	0352A	435640	479466	2	
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	480841	0352A	1375	480841	3	
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	470678	0352A	-10163	470678	4	
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	468178	0352A	-2500	468178	5	
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	468109	0352A	-69	468109	6	
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	466321	0352A	-1788	466321	7	
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	462421	0352A	-3900	462421	8	
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	467733	0352A	5312	467733	9	
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	453504	0352A	-14229	453504	10	
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	423285	0352A	-30219	423285	11	
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	431475	0352A	8190	431475	12	
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	407285	0352A	-24190	407285	13	
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	209008	0352A	-198277	209008	14	
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	4600	0352A	4600	4600	1	
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	6055	0352A	1455	6055	2	
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	12655	0352A	6600	12655	3	
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	10467	0352A	-2188	10467	4	
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	12205	0352A	1738	12205	5	
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	13005	0352A	800	13005	6	
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	1104	0352A	1104	1104	1	
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	6792	0352A	6792	6792	1	
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	8062	0352A	8062	8062	1	
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	6385	0352A	6385	6385	1	
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	67893	0352A	67893	0	0	
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	124224	0352A	56331	0	0	
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	156830	0352A	32606	0	0	
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	119943	0352A	-36887	0	0	
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	67203	0352A	-52740	0	0	
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	68692	0352A	1489	1489	1	
20050120	AGEN	ANTIGENICS INC. (DEL)	Q	Y	9	37032109	ANTIGENICS INC. (DEL)	18117	0352A	18117	18117	1	
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	41961	0352A	23844	41961	2	
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	315340	0352A	273388	315349	3	
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	371554	0352A	56205	371554	4	
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	404800	0352A	33246	404800	5	
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	458680	0352A	53880	458680	6	
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	551693	0352A	93013	551693	7	
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	688521	0352A	136828	688521	8	
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	703937	0352A	15416	703937	9	
20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	735510	0352A	31573	735510	10	
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	624922	0352A	-110588	624922	11	
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	576798	0352A	-48124	576798	12	
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	482426	0352A	-94372	482426	13	
20050208	AGEN	ANTIGENICS INC. (DEL)	Q	Y	22	37032109	ANTIGENICS INC. (DEL)	446037	0352A	-36389	446037	14	
20050209	AGEN	ANTIGENICS INC. (DEL)	Q	Y	23	37032109	ANTIGENICS INC. (DEL)	384605	0352A	-61432	384605	15	
20050210	AGEN	ANTIGENICS INC. (DEL)	Q	Y	24	37032109	ANTIGENICS INC. (DEL)	305527	0352A	-79078	305527	16	
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	308075	0352A	2548	308075	17	
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	337167	0352A	29092	337167	18	
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	324562	0352A	-12605	324562	19	
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	185001	0352A	-139561	185001	20	
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	104525	0352A	-80476	104525	21	
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	87	0352A	87	87	1	
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	26110	0352A	26110	26110	1	
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	3580	0352A	-22530	3580	2	
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	1200	0352A	1200	1200	1	
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	253	0352A	253	253	1	
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	6791	0352A	6791	6791	1	
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	300	0352A	300	300	1	
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	6077	0352A	6077	6077	1	
20050111	ALD	Allied Capital Corporation	NYSE	Y	3	01903Q108	ALLIED CAPITAL CORP	610	0352A	610	0	0	
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	4669	0352A	4669	4669	1	
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP	68290	0352A	68290	68290	1	
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	2173	0352A	2173	2173	1	
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	340	0352A	340	340	1	
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	5879	0352A	5879	5879	1	
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	34080	0352A	34080	34080	1	
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	115297	0352A	81217	115297	2	
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	175242	0352A	59945	175242	3	
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	168131	0352A	-7111	168131	4	
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	161991	0352A	-6140	161991	5	
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	114308	0352A	-47683	114308	6	
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	113278	0352A	-1030	113278	7	
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	243428	0352A	130150	243428	8	
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	243528	0352A	100	243528	9	
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	220759	0352A	-22769	220759	10	
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	210934	0352A	-9825	210934	11	
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	146394	0352A	-64540	146394	12	
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	86230	0352A	-60164	86230	13	
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	42630	0352A	-43600	42630	14	
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	1500	0352A	1500	1500	1	
20050107	AXJ	AXM Pharma, Inc	Amex	Y	1	2457109	AXM PHARMA INC	27229	0352A	27229	0	0	
20050110	AXJ	AXM Pharma, Inc	Amex	Y	2	2457109	AXM PHARMA INC	9729	0352A	-17500	0	0	
20050111	AXJ	AXM Pharma, Inc	Amex	Y	3	2457109	AXM PHARMA INC	9729	0352A	0	0	0	
20050114	AXJ	AXM Pharma, Inc	Amex	Y	6	2457109	AXM PHARMA INC	8500	0352A	8500	8500	1	
20050118	AXJ	AXM Pharma, Inc	Amex	Y	7	2457109	AXM PHARMA INC	9700	0352A	1200	9700	2	
20050119	AXJ	AXM Pharma, Inc	Amex	Y	8	2457109	AXM PHARMA INC	10200	0352A	500	10200	3	
20050120	AXJ	AXM Pharma, Inc	Amex	Y	9	2457109	AXM PHARMA INC	15200	0352A	5000	15200	4	
20050121	AXJ	AXM Pharma, Inc	Amex	Y	10	2457109	AXM PHARMA INC	37700	0352A	22500	37700	5	
20050124	AXJ	AXM Pharma, Inc	Amex	Y	11	2457109	AXM PHARMA INC	23646	0352A	-14054	23646	6	
20050125	AXJ	AXM Pharma, Inc	Amex	Y	12	2457109	AXM PHARMA INC	50312	0352A	26666	50312	7	
20050126	AXJ	AXM Pharma, Inc	Amex	Y	13	2457109	AXM PHARMA INC	50312	0352A	0	50312	8	
20050127	AXJ	AXM Pharma, Inc	Amex	Y	14	2457109	AXM PHARMA INC	42212	0352A	-8100	42212	9	
20050128	AXJ	AXM Pharma, Inc	Amex	Y	15	2457109	AXM PHARMA INC	8916	0352A	-33296	8916	10	

20050131	AXJ	AXM Pharma, Inc	Amex	Y	16	2457109	AXM PHARMA INC	8716	0352A	-200	8716	11		
20050201	AXJ	AXM Pharma, Inc	Amex	Y	17	2457109	AXM PHARMA INC	57416	0352A	48700	57416	12		
20050202	AXJ	AXM Pharma, Inc	Amex	Y	18	2457109	AXM PHARMA INC	27922	0352A	-29494	27922	13		
20050203	AXJ	AXM Pharma, Inc	Amex	Y	19	2457109	AXM PHARMA INC	11722	0352A	-16200	11722	14		
20050204	AXJ	AXM Pharma, Inc	Amex	Y	20	2457109	AXM PHARMA INC	13722	0352A	2000	13722	15		
20050207	AXJ	AXM Pharma, Inc	Amex	Y	21	2457109	AXM PHARMA INC	13722	0352A	0	13722	16		
20050208	AXJ	AXM Pharma, Inc	Amex	Y	22	2457109	AXM PHARMA INC	13522	0352A	-200	13522	17		
20050209	AXJ	AXM Pharma, Inc	Amex	Y	23	2457109	AXM PHARMA INC	13246	0352A	-276	13246	18		
20050210	AXJ	AXM Pharma, Inc	Amex	Y	24	2457109	AXM PHARMA INC	10746	0352A	-2500	10746	19		
20050211	AXJ	AXM Pharma, Inc	Amex	Y	25	2457109	AXM PHARMA INC	16235	0352A	5489	16235	20		
20050107	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	1	59021W381	MERRILL LYNCH & CO INC JETBLUE	119540	0352A	119540	0	0		
20050110	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	2	59021W381	MERRILL LYNCH & CO INC JETBLUE	120140	0352A	600	0	0		
20050111	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	3	59021W381	MERRILL LYNCH & CO INC JETBLUE	120540	0352A	400	0	0		
20050120	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	1	59021W381	MERRILL LYNCH & CO INC JETBLUE	120190	0352A	120190	0	0		
20050121	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	2	59021W381	MERRILL LYNCH & CO INC JETBLUE	121310	0352A	1120	0	0		
20050124	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	3	59021W381	MERRILL LYNCH & CO INC JETBLUE	119810	0352A	-1500	0	0		
20050125	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	4	59021W381	MERRILL LYNCH & CO INC JETBLUE	120010	0352A	200	200	1		
20050126	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	5	59021W381	MERRILL LYNCH & CO INC JETBLUE	130195	0352A	10185	10385	2		
20050127	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	6	59021W381	MERRILL LYNCH & CO INC JETBLUE	133996	0352A	3801	14186	3		
20050128	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	7	59021W381	MERRILL LYNCH & CO INC JETBLUE	133496	0352A	-500	13686	4		
20050131	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	8	59021W381	MERRILL LYNCH & CO INC JETBLUE	134296	0352A	800	14486	5		
20050201	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	9	59021W381	MERRILL LYNCH & CO INC JETBLUE	133896	0352A	-400	14086	6		
20050202	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	10	59021W381	MERRILL LYNCH & CO INC JETBLUE	134271	0352A	375	14461	7		
20050203	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	11	59021W381	MERRILL LYNCH & CO INC JETBLUE	138017	0352A	3746	18207	8		
20050204	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	12	59021W381	MERRILL LYNCH & CO INC JETBLUE	138917	0352A	900	19107	9		
20050207	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	13	59021W381	MERRILL LYNCH & CO INC JETBLUE	138917	0352A	0	19107	10		
20050208	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	14	59021W381	MERRILL LYNCH & CO INC JETBLUE	138217	0352A	-700	18407	11		
20050209	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	15	59021W381	MERRILL LYNCH & CO INC JETBLUE	138187	0352A	-30	18377	12		
20050210	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	16	59021W381	MERRILL LYNCH & CO INC JETBLUE	132087	0352A	-6100	12277	13		
20050211	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	17	59021W381	MERRILL LYNCH & CO INC JETBLUE	121237	0352A	-10850	1427	14		
20050214	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	18	59021W381	MERRILL LYNCH & CO INC JETBLUE	119736	0352A	-1501	0	0		
20050215	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	19	59021W381	MERRILL LYNCH & CO INC JETBLUE	119736	0352A	0	0	0		
20050216	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	20	59021W381	MERRILL LYNCH & CO INC JETBLUE	119936	0352A	200	200	1		
20050217	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	21	59021W381	MERRILL LYNCH & CO INC JETBLUE	119736	0352A	-200	0	0		
20050218	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	22	59021W381	MERRILL LYNCH & CO INC JETBLUE	119933	0352A	197	197	1		
20050222	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	23	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	-208	0	0		
20050223	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	24	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	0	0	0		
20050224	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	25	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	0	0	0		
20050225	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	26	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	-3	0	0		
20050228	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	27	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0		
20050301	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	28	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0		
20050302	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	29	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0		
20050303	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	30	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0		
20050304	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	31	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0		
20050307	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	32	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	3	3	1		
20050308	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	33	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	0	3	2		
20050309	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	34	59021W381	MERRILL LYNCH & CO INC JETBLUE	120221	0352A	496	499	3		
20050310	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	35	59021W381	MERRILL LYNCH & CO INC JETBLUE	120221	0352A	0	499	4		
20050311	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	36	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	-500	0	0		
20050314	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	37	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	0	0		
20050315	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	38	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	0	0		
20050316	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	39	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	0	0		
20050317	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	40	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	0	0		
20050318	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	41	59021W381	MERRILL LYNCH & CO INC JETBLUE	119841	0352A	120	120	1		
20050321	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	42	59021W381	MERRILL LYNCH & CO INC JETBLUE	119695	0352A	-146	0	0		
20050322	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	43	59021W381	MERRILL LYNCH & CO INC JETBLUE	119695	0352A	0	0	0		
20050323	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	44	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	26	26	1		
20050324	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	45	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	26	2		
20050328	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	46	59021W381	MERRILL LYNCH & CO INC JETBLUE	119821	0352A	100	126	3		
20050329	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	47	59021W381	MERRILL LYNCH & CO INC JETBLUE	119681	0352A	-140	0	0		
20050330	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	48	59021W381	MERRILL LYNCH & CO INC JETBLUE	117971	0352A	-1710	0	0		
20050331	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	49	59021W381	MERRILL LYNCH & CO INC JETBLUE	117971	0352A	0	0	0		
20050401	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	50	59021W381	MERRILL LYNCH & CO INC JETBLUE	117971	0352A	0	0	0		
20050404	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	51	59021W381	MERRILL LYNCH & CO INC JETBLUE	117971	0352A	0	0	0		
20050405	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	52	59021W381	MERRILL LYNCH & CO INC JETBLUE	116646	0352A	-1325	0	0		
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	1400	0352A	1400	1400	1		
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	20800	0352A	20800	20800	1		
20050209	IMM	Immtech International, Inc	Amex	Y	23	452519101	IMMTECH INT'L INC	4300	0352A	4300	4300	1		
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	5000	0352A	700	5000	2		
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	6500	0352A	1500	6500	3		
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	9500	0352A	3000	9500	4		
20050215	IMM	Immtech International, Inc	Amex	Y	27	452519101	IMMTECH INT'L INC	36200	0352A	26700	36200	5		
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	35800	0352A	-400	35800	6		
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	36600	0352A	800	36600	7		
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	46000	0352A	9400	46000	8		
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	30850	0352A	-15150	30850	9		
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	26850	0352A	-4000	26850	10		
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	12850	0352A	-14000	12850	11		
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	5425	0352A	-7425	5425	12		
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	5326	0352A	-99	5326	13		
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	4826	0352A	-500	4826	14		
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	18600	0352A	18600	18600	1		
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	1500	0352A	1500	1500	1		
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	3313	0352A	3313	3313	1		
20050131	SONT	SONTRA MED CORP	S	Y	16	83568W109	SONTRA MED CORP	26250	0352A	26250	26250	1		
20050201	SONT	SONTRA MED CORP	S	Y	17	83568W109	SONTRA MED CORP	76450	0352A	50200	76450	2		
20050202	SONT	SONTRA MED CORP	S	Y	18	83568W109	SONTRA MED CORP	86079	0352A	9629	86079	3		
20050203	SONT	SONTRA MED CORP	S	Y	19	83568W109	SONTRA MED CORP	86079	0352A	0	86079	4		
20050204	SONT	SONTRA MED CORP	S	Y	20	83568W109	SONTRA MED CORP	86079	0352A	0	86079	5		
20050207	SONT	SONTRA MED CORP	S	Y	21	83568W109	SONTRA MED CORP	96079	0352A	10000	96079	6		
20050208	SONT	SONTRA MED CORP	S	Y	22	83568W109	SONTRA MED CORP	112879	0352A	16800	112879	7		
20050209	SONT	SONTRA MED CORP	S	Y	23	83568W109	SONTRA MED CORP	132879	0352A	20000	132879	8		
20050210	SONT	SONTRA MED CORP	S	Y	24	83568W109	SONTRA MED CORP	44643	0352A	-88236	44643	9		
20050211	SONT	SONTRA MED CORP	S	Y	25	83568W109	SONTRA MED CORP	74643	0352A	30000	74643	10		
20050214	SONT	SONTRA MED CORP	S	Y	26	83568W109	SONTRA MED CORP	75593	0352A	950	75593	11		
20050215	SONT	SONTRA MED CORP	S	Y	27	83568W109	SONTRA MED CORP	63593	0352A	-12000	63593	12		
20050216	SONT	SONTRA MED CORP	S	Y	28	83568W109	SONTRA MED CORP	63593	0352A	0	63593	13		
20050217	SONT	SONTRA MED CORP	S	Y	29	83568W109	SONTRA MED CORP	88475	0352A	24882	88475	14		
20050218	SONT	SONTRA MED CORP	S	Y	30	83568W109	SONTRA MED CORP	89875	0352A	1400	89875	15		
20050222	SONT	SONTRA MED CORP	S	Y	31	83568W109	SONTRA MED CORP	97475	0352A	7600	97475	16		
20050223	SONT	SONTRA MED CORP	S	Y	32	83568W109	SONTRA MED CORP	133475	0352A	36000	133475	17		
20050224	SONT	SONTRA MED CORP	S	Y	33	83568W109	SONTRA MED CORP	31000	0352A	-102475	31000	18		
20050225	SONT	SONTRA MED CORP	S	Y	34	83568W109	SONTRA MED CORP	31000	0352A	0	31000	19		
20050228	SONT	SONTRA MED CORP	S	Y	35	83568W109	SONTRA MED CORP	34800	0352A	3800	34800	20		
20050301	SONT	SONTRA MED CORP	S	Y	36	83568W109	SONTRA MED CORP	34700	0352A	-100	34700	21		
20050302	SONT	SONTRA MED CORP	S	Y	37	83568W109	SONTRA MED CORP	9800	0352A	-24900	9800	22		
20050303	SONT	SONTRA MED CORP	S	Y	38	83568W109	SONTRA MED CORP	9800	0352A	0	9800	23		
20050304	SONT	SONTRA MED CORP	S	Y	39	83568W109	SONTRA MED CORP	9800	0352A	0	9800	24		
20050308	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	32	913586103	UNIVERSAL GUARDIAN HLDGS INC	281469	0352A	281469	281469	1		
20050309	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	33	913586103	UNIVERSAL GUARDIAN HLDGS INC	22986	0352A	-258483	22986	2		
20050310	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	34	913586103	UNIVERSAL GUARDIAN HLDGS INC	53986	0352A	31000	53986	3		
20050311	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	35	913586103	UNIVERSAL GUARDIAN HLDGS INC	144499	0352A	90513	144499	4		
20050314	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	36	913586103	UNIVERSAL GUARDIAN HLDGS INC	187999	0352A	43500	187999	5		
20050315	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	37	913586103	UNIVERSAL GUARDIAN HLDGS INC	218999	0352A	31000	218999	6		
20050316	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	38	913586103	UNIVERSAL GUARDIAN HLDGS INC	257499	0352A	38500	257499	7		
20050317	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	39	913586103	UNIVERSAL GUARDIAN HLDGS INC	267026	0352A	9527	267026	8		
20050318	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	40	913586103	UNIVERSAL GUARDIAN HLDGS INC	349026	0352A	82000	349026	9		
20050321	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	41	913586103	UNIVERSAL GUARDIAN HLDGS INC	331026	0352A	-18000	331026	10		
20050322	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	42	913586103	UNIVERSAL GUARDIAN HLDGS INC	318026	0352A	-13000	318026	11		
20050323	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	43	913586103	UNIVERSAL GUARDIAN HLDGS INC	487626	0352A	169600	487626	12		
20050324	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	44	913586103	UNIVERSAL GUARDIAN HLDGS INC	181009	0352A	-306617	181009	13		
20050328	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	45	913586103	UNIVERSAL GUARDIAN HLDGS INC	179509	0352A	-1500	179509	14		
20050329	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	46	913586103	UNIVERSAL GUARDIAN HLDGS INC	178509	0352A	-1000	178509	15		
20050330	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	47	913586103	UNIVERSAL GUARDIAN HLDGS INC	46309	0352A	-132200	46309	16		
20050331	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	48	913586103	UNIVERSAL GUARDIAN HLDGS INC	51952	0352A	5643	51952	17		
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	12871	0355A	12871	12871	1		
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	13590	0355A	719	13590	2		
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	29063	0355A	15473	29063	3		
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	38700	0355A	9637	38700	4		
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	48423	0355A	9723	48423	5		
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	46123	0355A	-2300	46123	6		
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	51101	0355A	4978	51101	7		
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	46444	0355A	-4657	46444	8		
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	42433	0355A	4011	42433	9		
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	49306	0355A	6873	49306	10		
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	7000	0355A	7000	7000	1		
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	41518	0355A	34518	41518	2		
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	43809	0355A	2291	43809	3		
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	43936	0355A	127	43936	4		
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	46898	0355A	2962	46898	5		
20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	46398	0355A	-500	46398	6		

20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	35528	0355A	-10870	35528	7
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	31628	0355A	-3900	31628	8
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	31653	0355A	25	31653	9
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	31541	0355A	-112	31541	10
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	83757	0355A	52216	83757	11
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	86850	0355A	3093	86850	12
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	90861	0355A	4011	90861	13
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	21275	0355A	-69586	21275	14
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	15902	0355A	-5373	15902	15
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	12859	0355A	-3043	12859	16
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	18694	0355A	5835	18694	17
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	28034	0355A	9340	28034	18
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	17868	0355A	-10166	17868	19
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	29170	0355A	11302	29170	20
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	11087	0355A	-18083	11087	21
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	5203	0355A	-5884	5203	22
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP	5618	0355A	5618	5618	1
20050113	ALD	Allied Capital Corporation	NYSE	Y	5	01903Q108	ALLIED CAPITAL CORP	5718	0355A	100	5718	2
20050124	ALD	Allied Capital Corporation	NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP	1378	0355A	1378	1378	1
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	23425	0355A	23425	23425	1
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	9565	0355A	-13860	9565	2
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	1265	0355A	-8300	1265	3
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	8087	0355A	8087	8087	1
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	17435	0355A	17435	17435	1
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	18256	0355A	821	18256	2
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	6712	0355A	-11544	6712	3
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	16913	0355A	10201	16913	4
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	26513	0355A	9600	26513	5
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	15032	0355A	-11481	15032	6
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	24832	0355A	9800	24832	7
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	28132	0355A	3300	28132	8
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	20048	0355A	-8084	20048	9
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	15148	0355A	-4900	15148	10
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	6648	0355A	-8500	6648	11
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	2398	0355A	-4250	2398	12
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	2498	0355A	100	2498	13
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	5448	0355A	2950	5448	14
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	11448	0355A	6000	11448	15
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	7758	0355A	-3690	7758	16
20050107	IMM	Immtech International, Inc	Amex	Y	1	452519101	IMMTECH INT'L INC	3101	0355A	3101	0	0
20050110	IMM	Immtech International, Inc	Amex	Y	2	452519101	IMMTECH INT'L INC	5601	0355A	2500	0	0
20050111	IMM	Immtech International, Inc	Amex	Y	3	452519101	IMMTECH INT'L INC	6175	0355A	574	0	0
20050112	IMM	Immtech International, Inc	Amex	Y	4	452519101	IMMTECH INT'L INC	6375	0355A	200	200	1
20050113	IMM	Immtech International, Inc	Amex	Y	5	452519101	IMMTECH INT'L INC	7475	0355A	1100	1300	2
20050114	IMM	Immtech International, Inc	Amex	Y	6	452519101	IMMTECH INT'L INC	8375	0355A	900	2200	3
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	10310	0355A	1935	4135	4
20050119	IMM	Immtech International, Inc	Amex	Y	8	452519101	IMMTECH INT'L INC	15510	0355A	5200	9335	5
20050120	IMM	Immtech International, Inc	Amex	Y	9	452519101	IMMTECH INT'L INC	18210	0355A	2700	12035	6
20050121	IMM	Immtech International, Inc	Amex	Y	10	452519101	IMMTECH INT'L INC	20210	0355A	2000	14035	7
20050124	IMM	Immtech International, Inc	Amex	Y	11	452519101	IMMTECH INT'L INC	20110	0355A	-100	13935	8
20050125	IMM	Immtech International, Inc	Amex	Y	12	452519101	IMMTECH INT'L INC	20610	0355A	500	14435	9
20050126	IMM	Immtech International, Inc	Amex	Y	13	452519101	IMMTECH INT'L INC	13510	0355A	-7100	7335	10
20050127	IMM	Immtech International, Inc	Amex	Y	14	452519101	IMMTECH INT'L INC	11210	0355A	-2300	5035	11
20050128	IMM	Immtech International, Inc	Amex	Y	15	452519101	IMMTECH INT'L INC	11736	0355A	526	5561	12
20050131	IMM	Immtech International, Inc	Amex	Y	16	452519101	IMMTECH INT'L INC	11836	0355A	100	5661	13
20050201	IMM	Immtech International, Inc	Amex	Y	17	452519101	IMMTECH INT'L INC	10336	0355A	-1500	4161	14
20050202	IMM	Immtech International, Inc	Amex	Y	18	452519101	IMMTECH INT'L INC	7136	0355A	-3200	961	15
20050203	IMM	Immtech International, Inc	Amex	Y	19	452519101	IMMTECH INT'L INC	6136	0355A	-1000	0	0
20050204	IMM	Immtech International, Inc	Amex	Y	20	452519101	IMMTECH INT'L INC	5036	0355A	-1100	0	0
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	1236	0355A	1236	1236	1
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	1236	0355A	0	1236	2
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	236	0355A	-1000	236	3
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	600	0355A	600	600	1
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	1801	0355A	1801	1801	1
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	2101	0355A	300	2101	2
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	4601	0355A	2500	4601	3
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	3401	0355A	-1200	3401	4
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	3601	0355A	200	3601	5
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	5101	0355A	1500	5101	6
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	4001	0355A	-1100	4001	7
20050124	SGI	Silicon Graphics, Inc.	NYSE	Y	2	827056102	SILICON GRAPHICS INC	17209	0355A	17209	0	0
20050125	SGI	Silicon Graphics, Inc.	NYSE	Y	3	827056102	SILICON GRAPHICS INC	53793	0355A	36584	0	0
20050126	SGI	Silicon Graphics, Inc.	NYSE	Y	4	827056102	SILICON GRAPHICS INC	73910	0355A	20117	20117	1
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	126496	0355A	52586	72703	2
20050128	SGI	Silicon Graphics, Inc.	NYSE	Y	6	827056102	SILICON GRAPHICS INC	143998	0355A	17502	90205	3
20050131	SGI	Silicon Graphics, Inc.	NYSE	Y	7	827056102	SILICON GRAPHICS INC	170928	0355A	26930	117135	4
20050201	SGI	Silicon Graphics, Inc.	NYSE	Y	8	827056102	SILICON GRAPHICS INC	123928	0355A	-47000	70135	5
20050202	SGI	Silicon Graphics, Inc.	NYSE	Y	9	827056102	SILICON GRAPHICS INC	139403	0355A	15475	85610	6
20050203	SGI	Silicon Graphics, Inc.	NYSE	Y	10	827056102	SILICON GRAPHICS INC	146403	0355A	7000	92610	7
20050204	SGI	Silicon Graphics, Inc.	NYSE	Y	11	827056102	SILICON GRAPHICS INC	149303	0355A	2900	95510	8
20050207	SGI	Silicon Graphics, Inc.	NYSE	Y	12	827056102	SILICON GRAPHICS INC	139003	0355A	-10300	85210	9
20050208	SGI	Silicon Graphics, Inc.	NYSE	Y	13	827056102	SILICON GRAPHICS INC	170849	0355A	31846	117056	10
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	79409	0355A	-91440	25616	11
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	87909	0355A	8500	34116	12
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	83509	0355A	-4400	29716	13
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	64309	0355A	-19200	10516	14
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	121959	0355A	57650	68166	15
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	110159	0355A	-11800	56366	16
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	100982	0355A	-9177	47189	17
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	123982	0355A	23000	70189	18
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	87233	0355A	-36749	33440	19
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	142453	0355A	55220	88660	20
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	170625	0355A	28172	116832	21
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	163865	0355A	-6760	110072	22
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	147135	0355A	-16730	93342	23
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	128435	0355A	-18700	74642	24
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	97435	0355A	-31000	43642	25
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	131835	0355A	34400	78042	26
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	85835	0355A	-46000	32042	27
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	214328	0355A	128493	160535	28
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	261928	0355A	47600	208135	29
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	223358	0355A	-38570	169565	30
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	219258	0355A	-4100	165465	31
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	227431	0355A	8173	173638	32
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	225031	0355A	-2400	171238	33
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	223831	0355A	-1200	170038	34
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	225031	0355A	1200	171238	35
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	190831	0355A	-34200	137038	36
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	196131	0355A	5300	142338	37
20050207	TREN	TORRENT ENERGY CORP	U	Y	9	89141B108	TORRENT ENERGY CORP	1000	0361A	1000	1000	1
20050208	TREN	TORRENT ENERGY CORP	U	Y	10	89141B108	TORRENT ENERGY CORP	1000	0361A	0	1000	2
20050209	TREN	TORRENT ENERGY CORP	U	Y	11	89141B108	TORRENT ENERGY CORP	4000	0361A	3000	4000	3
20050209	TREN	TORRENT ENERGY CORP	U	Y	11	89141B108	TORRENT ENERGY CORP	1000	0361A	1000	1000	1
20050210	TREN	TORRENT ENERGY CORP	U	Y	12	89141B108	TORRENT ENERGY CORP	8500	0361A	7500	8500	2
20050211	TREN	TORRENT ENERGY CORP	U	Y	13	89141B108	TORRENT ENERGY CORP	15000	0361A	6500	15000	3
20050214	TREN	TORRENT ENERGY CORP	U	Y	14	89141B108	TORRENT ENERGY CORP	15000	0361A	0	15000	4
20050215	TREN	TORRENT ENERGY CORP	U	Y	15	89141B108	TORRENT ENERGY CORP	15000	0361A	0	15000	5
20050216	TREN	TORRENT ENERGY CORP	U	Y	16	89141B108	TORRENT ENERGY CORP	20000	0361A	5000	20000	6
20050216	TREN	TORRENT ENERGY CORP	U	Y	16	89141B108	TORRENT ENERGY CORP	15000	0361A	15000	15000	1
20050217	TREN	TORRENT ENERGY CORP	U	Y	17	89141B108	TORRENT ENERGY CORP	65500	0361A	50500	65500	2
20050218	TREN	TORRENT ENERGY CORP	U	Y	18	89141B108	TORRENT ENERGY CORP	65500	0361A	0	65500	3
20050222	TREN	TORRENT ENERGY CORP	U	Y	19	89141B108	TORRENT ENERGY CORP	85000	0361A	19500	85000	4
20050223	TREN	TORRENT ENERGY CORP	U	Y	20	89141B108	TORRENT ENERGY CORP	85000	0361A	0	85000	5
20050224	TREN	TORRENT ENERGY CORP	U	Y	21	89141B108	TORRENT ENERGY CORP	92000	0361A	7000	92000	6
20050225	TREN	TORRENT ENERGY CORP	U	Y	22	89141B108	TORRENT ENERGY CORP	91500	0361A	-500	91500	7
20050228	TREN	TORRENT ENERGY CORP	U	Y	23	89141B108	TORRENT ENERGY CORP	90000	0361A	-1500	90000	8
20050301	TREN	TORRENT ENERGY CORP	U	Y	24	89141B108	TORRENT ENERGY CORP	87500	0361A	-2500	87500	9
20050302	TREN	TORRENT ENERGY CORP	U	Y	25	89141B108	TORRENT ENERGY CORP	55000	0361A	-32500	55000	10
20050303	TREN	TORRENT ENERGY CORP	U	Y	26	89141B108	TORRENT ENERGY CORP	58000	0361A	3000	58000	11
20050304	TREN	TORRENT ENERGY CORP	U	Y	27	89141B108	TORRENT ENERGY CORP	57000	0361A	-1000	57000	12
20050307	TREN	TORRENT ENERGY CORP	U	Y	28	89141B108	TORRENT ENERGY CORP	57000	0361A	0	57000	13
20050308	TREN	TORRENT ENERGY CORP	U	Y	29	89141B108	TORRENT ENERGY CORP	57000	0361A	0	57000	14
20050309	TREN	TORRENT ENERGY CORP	U	Y	30	89141B108	TORRENT ENERGY CORP	57000	0361A	0	57000	15
20050310	TREN	TORRENT ENERGY CORP	U	Y	31	89141B108	TORRENT ENERGY CORP	36000	0361A	-21000	36000	16
20050311	TREN	TORRENT ENERGY CORP	U	Y	32	89141B108	TORRENT ENERGY CORP	29000	0361A	-7000	29000	17
20050314	TREN	TORRENT ENERGY CORP	U	Y	33	89141B108	TORRENT ENERGY CORP	24000	0361A	-5000	24000	18
20050315	TREN	TORRENT ENERGY CORP	U	Y	34	89141B108	TORRENT ENERGY CORP	23000	0361A	-1000	23000	19
20050316	TREN	TORRENT ENERGY CORP	U	Y	35	89141B108	TORRENT ENERGY CORP	1000	0361A	-22000	1000	20
20050317	TREN	TORRENT ENERGY CORP	U	Y	36	89141B108	TORRENT ENERGY CORP	1000	0361A	0	1000	21
20050318	TREN	TORRENT ENERGY CORP	U	Y	37	89141B108	TORRENT ENERGY CORP	1000	0361A	0	1000	22
20050322	TREN	TORRENT ENERGY CORP	U	Y	39	89141B108	TORRENT ENERGY CORP	1000	0361A	1000	1000	1

20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	100	0364A	100	100	1
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	500	0364A	400	500	2
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	2400	0364A	1900	2400	3
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	2500	0364A	100	2500	4
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	1440	0364A	-1060	1440	5
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	5140	0364A	3700	5140	6
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	4140	0364A	-1000	4140	7
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	35240	0364A	31100	35240	8
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	35240	0364A	0	35240	9
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	35240	0364A	0	35240	10
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	33240	0364A	-2000	33240	11
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	13200	0364A	-20040	13200	12
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	5200	0364A	-8000	5200	13
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	4700	0364A	-500	4700	14
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	3026	0364A	3026	3026	1
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	41150	0364A	38124	41150	2
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	36750	0364A	-4400	36750	3
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	42050	0364A	5300	42050	4
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	30650	0364A	-11400	30650	5
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	38950	0364A	8300	38950	6
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	39450	0364A	500	39450	7
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	73950	0364A	34500	73950	8
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	34450	0364A	-39500	34450	9
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	27750	0364A	27750	27750	1
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	3450	0364A	3450	3450	1
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	1000	0364A	1000	1000	1
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	1550	0364A	550	1550	2
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	10065	0385A	10065	0	0
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	5315	0385A	-4750	0	0
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	1761	0385A	-3554	0	0
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	5339	0385A	3578	3578	1
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	3274	0385A	-2065	1513	2
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	588	0385A	-2686	0	0
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	435	0385A	435	435	1
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	255	0385A	255	255	1
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	4865	0385A	4610	4865	2
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	2520	0385A	-2345	2520	3
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	5331	0385A	2811	5331	4
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	5371	0385A	40	5371	5
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	5241	0385A	-130	5241	6
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	4536	0385A	-705	4536	7
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	7901	0385A	3365	7901	8
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	5663	0385A	-2238	5663	9
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	6416	0385A	753	6416	10
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	5016	0385A	-1400	5016	11
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	19002	0385A	13986	19002	12
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	17755	0385A	-1247	17755	13
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	19667	0385A	1912	19667	14
20050111	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	3	02886P109	AMERICAN PHARMACCUTICAL PARTNE	2084	0385A	2084	0	0
20050113	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	5	02886P109	AMERICAN PHARMACCUTICAL PARTNE	972	0385A	972	972	1
20050114	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	6	02886P109	AMERICAN PHARMACCUTICAL PARTNE	19529	0385A	18557	19529	2
20050118	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	7	02886P109	AMERICAN PHARMACCUTICAL PARTNE	28449	0385A	8920	28449	3
20050119	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	8	02886P109	AMERICAN PHARMACCUTICAL PARTNE	21509	0385A	-6940	21509	4
20050120	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	9	02886P109	AMERICAN PHARMACCUTICAL PARTNE	25414	0385A	3905	25414	5
20050121	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	10	02886P109	AMERICAN PHARMACCUTICAL PARTNE	37839	0385A	12425	37839	6
20050124	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	11	02886P109	AMERICAN PHARMACCUTICAL PARTNE	39832	0385A	1993	39832	7
20050125	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	12	02886P109	AMERICAN PHARMACCUTICAL PARTNE	9852	0385A	-29980	9852	8
20050126	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	13	02886P109	AMERICAN PHARMACCUTICAL PARTNE	54801	0385A	44949	54801	9
20050127	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	14	02886P109	AMERICAN PHARMACCUTICAL PARTNE	50744	0385A	-4057	50744	10
20050128	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	15	02886P109	AMERICAN PHARMACCUTICAL PARTNE	56136	0385A	5392	56136	11
20050131	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	16	02886P109	AMERICAN PHARMACCUTICAL PARTNE	55917	0385A	-219	55917	12
20050201	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	17	02886P109	AMERICAN PHARMACCUTICAL PARTNE	53528	0385A	-2389	53528	13
20050202	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	18	02886P109	AMERICAN PHARMACCUTICAL PARTNE	42120	0385A	-11408	42120	14
20050126	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	4	G36535113	FOSTER WHEELER WTS (CC-DM)	4500	0385A	4500	4500	1
20050127	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	5	G36535113	FOSTER WHEELER WTS (CC-DM)	36650	0385A	32150	36650	2
20050128	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	6	G36535113	FOSTER WHEELER WTS (CC-DM)	37250	0385A	600	37250	3
20050131	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	7	G36535113	FOSTER WHEELER WTS (CC-DM)	37250	0385A	0	37250	4
20050201	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	8	G36535113	FOSTER WHEELER WTS (CC-DM)	37500	0385A	250	37500	5
20050202	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	9	G36535113	FOSTER WHEELER WTS (CC-DM)	37600	0385A	100	37600	6
20050203	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	10	G36535113	FOSTER WHEELER WTS (CC-DM)	35275	0385A	-2325	35275	7
20050204	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	11	G36535113	FOSTER WHEELER WTS (CC-DM)	8768	0385A	-26507	8768	8
20050207	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	12	G36535113	FOSTER WHEELER WTS (CC-DM)	23498	0385A	14730	23498	9
20050208	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	13	G36535113	FOSTER WHEELER WTS (CC-DM)	23498	0385A	0	23498	10
20050209	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	14	G36535113	FOSTER WHEELER WTS (CC-DM)	21898	0385A	-1600	21898	11
20050210	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	15	G36535113	FOSTER WHEELER WTS (CC-DM)	40638	0385A	18740	40638	12
20050211	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	16	G36535113	FOSTER WHEELER WTS (CC-DM)	33348	0385A	-7290	33348	13
20050214	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	17	G36535113	FOSTER WHEELER WTS (CC-DM)	43698	0385A	10350	43698	14
20050215	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	18	G36535113	FOSTER WHEELER WTS (CC-DM)	43098	0385A	-600	43098	15
20050216	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	19	G36535113	FOSTER WHEELER WTS (CC-DM)	42548	0385A	-550	42548	16
20050217	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	20	G36535113	FOSTER WHEELER WTS (CC-DM)	23688	0385A	-18860	23688	17
20050218	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	21	G36535113	FOSTER WHEELER WTS (CC-DM)	21648	0385A	-2040	21648	18
20050222	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	22	G36535113	FOSTER WHEELER WTS (CC-DM)	23248	0385A	1600	23248	19
20050223	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	23	G36535113	FOSTER WHEELER WTS (CC-DM)	18898	0385A	-4350	18898	20
20050224	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	24	G36535113	FOSTER WHEELER WTS (CC-DM)	19898	0385A	1000	19898	21
20050225	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	25	G36535113	FOSTER WHEELER WTS (CC-DM)	20298	0385A	400	20298	22
20050228	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	26	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	-1800	18498	23
20050301	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	27	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	0	18498	24
20050302	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	28	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	0	18498	25
20050303	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	29	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	0	18498	26
20050304	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	30	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	0	18498	27
20050307	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	31	G36535113	FOSTER WHEELER WTS (CC-DM)	19275	0385A	777	19275	28
20050308	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	32	G36535113	FOSTER WHEELER WTS (CC-DM)	23198	0385A	3923	23198	29
20050309	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	33	G36535113	FOSTER WHEELER WTS (CC-DM)	19376	0385A	-3822	19376	30
20050310	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	34	G36535113	FOSTER WHEELER WTS (CC-DM)	23598	0385A	4222	23598	31
20050311	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	35	G36535113	FOSTER WHEELER WTS (CC-DM)	21298	0385A	-2300	21298	32
20050314	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	36	G36535113	FOSTER WHEELER WTS (CC-DM)	20898	0385A	-400	20898	33
20050315	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	37	G36535113	FOSTER WHEELER WTS (CC-DM)	21948	0385A	1050	21948	34
20050316	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	38	G36535113	FOSTER WHEELER WTS (CC-DM)	14298	0385A	-7650	14298	35
20050317	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	39	G36535113	FOSTER WHEELER WTS (CC-DM)	19298	0385A	5000	19298	36
20050318	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	40	G36535113	FOSTER WHEELER WTS (CC-DM)	21398	0385A	2100	21398	37
20050321	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	41	G36535113	FOSTER WHEELER WTS (CC-DM)	21598	0385A	200	21598	38
20050322	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	42	G36535113	FOSTER WHEELER WTS (CC-DM)	21598	0385A	0	21598	39
20050323	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	43	G36535113	FOSTER WHEELER WTS (CC-DM)	21898	0385A	300	21898	40
20050324	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	44	G36535113	FOSTER WHEELER WTS (CC-DM)	21898	0385A	0	21898	41
20050328	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	45	G36535113	FOSTER WHEELER WTS (CC-DM)	22398	0385A	500	22398	42
20050329	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	46	G36535113	FOSTER WHEELER WTS (CC-DM)	22398	0385A	0	22398	43
20050330	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	47	G36535113	FOSTER WHEELER WTS (CC-DM)	22552	0385A	154	22552	44
20050331	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	48	G36535113	FOSTER WHEELER WTS (CC-DM)	22052	0385A	-500	22052	45
20050401	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	49	G36535113	FOSTER WHEELER WTS (CC-DM)	17498	0385A	-4554	17498	46
20050404	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	50	G36535113	FOSTER WHEELER WTS (CC-DM)	22498	0385A	5000	22498	47
20050405	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	51	G36535113	FOSTER WHEELER WTS (CC-DM)	22498	0385A	0	22498	48
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6050	0385A	6050	6050	1
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	11144	0385A	5094	11144	2
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	8895	0385A	-2249	8895	3
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	9023	0385A	128	9023	4
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1400	0385A	1400	1400	1
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1076	0385A	1076	1076	1
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	9	0385A	9	9	1
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2898	0385A	2898	2898	1
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2898	0385A	0	2898	2
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2175	0385A	-723	2175	3
20050318	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	49	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	5871	0385A	3696	5871	4
20050321	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	50	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3988	0385A	-1883	3988	5
20050322	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	51	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4693	0385A	705	4693	6
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3765	0385A	-928	3765	7
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4765	0385A	1000	4765	8
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4765	0385A	0	4765	9
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4865	0385A	100	4865	10
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6781	0385A	1916	6781	11
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6781	0385A	0	6781	12
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6781	0385A	0	6781	13
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6881	0385A	100	6881	14
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6061	0385A	-820	6061	15
20050126	LF	LeapFrog Enterprises, Inc.	NYSE	Y	4	52186N106	LEAPFROG ENTERPRISES INC.	6597	0385A	6597	6597	1
20050127	LF	LeapFrog Enterprises, Inc.	NYSE	Y	5	52186N106	LEAPFROG ENTERPRISES INC.	13838	0385A	7241	13838	2
20050128	LF	LeapFrog Enterprises, Inc.	NYSE	Y	6	52186N106	LEAPFROG ENTERPRISES INC.	241	0385A	-13597	241	3
20050131	LF	LeapFrog Enterprises, Inc.	NYSE	Y	7	52186N106	LEAPFROG ENTERPRISES INC.	18461	0385A	18220	18461	4
20050201	LF	LeapFrog Enterprises, Inc.	NYSE	Y	8	52186N106	LEAPFROG ENTERPRISES INC.	12561	0385A	-5900	12561	5
20050202	LF	LeapFrog Enterprises, Inc.	NYSE	Y	9	52186N106	LEAPFROG ENTERPRISES INC.	16652	0385A	4091	16652	6
20050203	LF	LeapFrog Enterprises, Inc.	NYSE	Y	10	52186N106	LEAPFROG ENTERPRISES INC.	17790	0385A	1138	17790	7
20050301	LF	LeapFrog Enterprises, Inc.	NYSE	Y	2	52186N106	LEAPFROG ENTERPRISES INC.	4969	0385A	4969	0	0

20050304	LF	LeapFrog Enterprises, Inc.	NYSE	Y	5	52186N106	LEAPFROG ENTERPRISES INC.	16757	0385A	16757	16757	1		
20050307	LF	LeapFrog Enterprises, Inc.	NYSE	Y	6	52186N106	LEAPFROG ENTERPRISES INC.	2685	0385A	-14072	2685	2		
20050314	LF	LeapFrog Enterprises, Inc.	NYSE	Y	11	52186N106	LEAPFROG ENTERPRISES INC.	3810	0385A	3810	3810	1		
20050315	LF	LeapFrog Enterprises, Inc.	NYSE	Y	12	52186N106	LEAPFROG ENTERPRISES INC.	6020	0385A	2210	6020	2		
20050316	LF	LeapFrog Enterprises, Inc.	NYSE	Y	13	52186N106	LEAPFROG ENTERPRISES INC.	17896	0385A	11876	17896	3		
20050317	LF	LeapFrog Enterprises, Inc.	NYSE	Y	14	52186N106	LEAPFROG ENTERPRISES INC.	11846	0385A	-6050	11846	4		
20050318	LF	LeapFrog Enterprises, Inc.	NYSE	Y	15	52186N106	LEAPFROG ENTERPRISES INC.	19642	0385A	7796	19642	5		
20050321	LF	LeapFrog Enterprises, Inc.	NYSE	Y	16	52186N106	LEAPFROG ENTERPRISES INC.	7407	0385A	-12235	7407	6		
20050322	LF	LeapFrog Enterprises, Inc.	NYSE	Y	17	52186N106	LEAPFROG ENTERPRISES INC.	2025	0385A	-5382	2025	7		
20050323	LF	LeapFrog Enterprises, Inc.	NYSE	Y	18	52186N106	LEAPFROG ENTERPRISES INC.	7996	0385A	5971	7996	8		
20050324	LF	LeapFrog Enterprises, Inc.	NYSE	Y	19	52186N106	LEAPFROG ENTERPRISES INC.	9211	0385A	1215	9211	9		
20050328	LF	LeapFrog Enterprises, Inc.	NYSE	Y	20	52186N106	LEAPFROG ENTERPRISES INC.	6694	0385A	-2517	6694	10		
20050329	LF	LeapFrog Enterprises, Inc.	NYSE	Y	21	52186N106	LEAPFROG ENTERPRISES INC.	9244	0385A	2550	9244	11		
20050330	LF	LeapFrog Enterprises, Inc.	NYSE	Y	22	52186N106	LEAPFROG ENTERPRISES INC.	1488	0385A	-7756	1488	12		
20050331	LF	LeapFrog Enterprises, Inc.	NYSE	Y	23	52186N106	LEAPFROG ENTERPRISES INC.	2490	0385A	1002	2490	13		
20050401	LF	LeapFrog Enterprises, Inc.	NYSE	Y	24	52186N106	LEAPFROG ENTERPRISES INC.	1442	0385A	-1048	1442	14		
20050404	LF	LeapFrog Enterprises, Inc.	NYSE	Y	25	52186N106	LEAPFROG ENTERPRISES INC.	2006	0385A	564	2006	15		
20050208	LMII	LMIC INC	U	Y	1	539440107	LMIC INC	97000	0385A	97000	0	0		
20050209	LMII	LMIC INC	U	Y	2	539440107	LMIC INC	97000	0385A	0	0	0		
20050210	LMII	LMIC INC	U	Y	3	539440107	LMIC INC	97000	0385A	0	0	0		
20050211	LMII	LMIC INC	U	Y	4	539440107	LMIC INC	97000	0385A	0	0	0		
20050214	LMII	LMIC INC	U	Y	5	539440107	LMIC INC	94000	0385A	-3000	0	0		
20050215	LMII	LMIC INC	U	Y	6	539440107	LMIC INC	100000	0385A	6000	6000	1		
20050216	LMII	LMIC INC	U	Y	7	539440107	LMIC INC	100000	0385A	0	6000	2		
20050217	LMII	LMIC INC	U	Y	8	539440107	LMIC INC	100000	0385A	0	6000	3		
20050218	LMII	LMIC INC	U	Y	9	539440107	LMIC INC	100000	0385A	0	6000	4		
20050222	LMII	LMIC INC	U	Y	10	539440107	LMIC INC	100000	0385A	0	6000	5		
20050223	LMII	LMIC INC	U	Y	11	539440107	LMIC INC	100000	0385A	0	6000	6		
20050224	LMII	LMIC INC	U	Y	12	539440107	LMIC INC	98000	0385A	-2000	4000	7		
20050225	LMII	LMIC INC	U	Y	13	539440107	LMIC INC	100000	0385A	2000	6000	8		
20050228	LMII	LMIC INC	U	Y	14	539440107	LMIC INC	100000	0385A	0	6000	9		
20050301	LMII	LMIC INC	U	Y	15	539440107	LMIC INC	100000	0385A	0	6000	10		
20050302	LMII	LMIC INC	U	Y	16	539440107	LMIC INC	100000	0385A	0	6000	11		
20050303	LMII	LMIC INC	U	Y	17	539440107	LMIC INC	100000	0385A	0	6000	12		
20050304	LMII	LMIC INC	U	Y	18	539440107	LMIC INC	98000	0385A	-2000	4000	13		
20050307	LMII	LMIC INC	U	Y	19	539440107	LMIC INC	100000	0385A	2000	6000	14		
20050308	LMII	LMIC INC	U	Y	20	539440107	LMIC INC	92000	0385A	-8000	0	0		
20050309	LMII	LMIC INC	U	Y	21	539440107	LMIC INC	81434	0385A	-10566	0	0		
20050310	LMII	LMIC INC	U	Y	22	539440107	LMIC INC	79334	0385A	-2100	0	0		
20050311	LMII	LMIC INC	U	Y	23	539440107	LMIC INC	79914	0385A	580	580	1		
20050107	NFLX	NETFLIX COM INC	Q	Y	1	64110L106	NETFLIX COM INC	3829	0385A	3829	0	0		
20050125	NFLX	NETFLIX COM INC	Q	Y	12	64110L106	NETFLIX COM INC	343	0385A	343	343	1		
20050131	NFLX	NETFLIX COM INC	Q	Y	16	64110L106	NETFLIX COM INC	5896	0385A	5896	5896	1		
20050201	NFLX	NETFLIX COM INC	Q	Y	17	64110L106	NETFLIX COM INC	14946	0385A	9050	14946	2		
20050202	NFLX	NETFLIX COM INC	Q	Y	18	64110L106	NETFLIX COM INC	17113	0385A	2167	17113	3		
20050203	NFLX	NETFLIX COM INC	Q	Y	19	64110L106	NETFLIX COM INC	20484	0385A	3371	20484	4		
20050204	NFLX	NETFLIX COM INC	Q	Y	20	64110L106	NETFLIX COM INC	16541	0385A	-3943	16541	5		
20050207	NFLX	NETFLIX COM INC	Q	Y	21	64110L106	NETFLIX COM INC	14101	0385A	-2440	14101	6		
20050208	NFLX	NETFLIX COM INC	Q	Y	22	64110L106	NETFLIX COM INC	45817	0385A	31716	45817	7		
20050209	NFLX	NETFLIX COM INC	Q	Y	23	64110L106	NETFLIX COM INC	27291	0385A	-18526	27291	8		
20050210	NFLX	NETFLIX COM INC	Q	Y	24	64110L106	NETFLIX COM INC	21206	0385A	-6085	21206	9		
20050211	NFLX	NETFLIX COM INC	Q	Y	25	64110L106	NETFLIX COM INC	40258	0385A	19052	40258	10		
20050214	NFLX	NETFLIX COM INC	Q	Y	26	64110L106	NETFLIX COM INC	42745	0385A	2487	42745	11		
20050215	NFLX	NETFLIX COM INC	Q	Y	27	64110L106	NETFLIX COM INC	62545	0385A	19800	62545	12		
20050216	NFLX	NETFLIX COM INC	Q	Y	28	64110L106	NETFLIX COM INC	65923	0385A	3378	65923	13		
20050217	NFLX	NETFLIX COM INC	Q	Y	29	64110L106	NETFLIX COM INC	68856	0385A	2933	68856	14		
20050218	NFLX	NETFLIX COM INC	Q	Y	30	64110L106	NETFLIX COM INC	67275	0385A	-1581	67275	15		
20050222	NFLX	NETFLIX COM INC	Q	Y	31	64110L106	NETFLIX COM INC	49201	0385A	-18074	49201	16		
20050223	NFLX	NETFLIX COM INC	Q	Y	32	64110L106	NETFLIX COM INC	11351	0385A	-37850	11351	17		
20050224	NFLX	NETFLIX COM INC	Q	Y	33	64110L106	NETFLIX COM INC	39218	0385A	27867	39218	18		
20050225	NFLX	NETFLIX COM INC	Q	Y	34	64110L106	NETFLIX COM INC	48231	0385A	9013	48231	19		
20050228	NFLX	NETFLIX COM INC	Q	Y	35	64110L106	NETFLIX COM INC	43108	0385A	-5123	43108	20		
20050301	NFLX	NETFLIX COM INC	Q	Y	36	64110L106	NETFLIX COM INC	56344	0385A	13236	56344	21		
20050302	NFLX	NETFLIX COM INC	Q	Y	37	64110L106	NETFLIX COM INC	62009	0385A	5665	62009	22		
20050303	NFLX	NETFLIX COM INC	Q	Y	38	64110L106	NETFLIX COM INC	58394	0385A	-3615	58394	23		
20050304	NFLX	NETFLIX COM INC	Q	Y	39	64110L106	NETFLIX COM INC	66035	0385A	7641	66035	24		
20050307	NFLX	NETFLIX COM INC	Q	Y	40	64110L106	NETFLIX COM INC	66566	0385A	531	66566	25		
20050308	NFLX	NETFLIX COM INC	Q	Y	41	64110L106	NETFLIX COM INC	65073	0385A	-1493	65073	26		
20050118	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	3	903849107	ULTIMATE ELECTRONICS INC	68958	0385A	68958	0	0		
20050119	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	4	903849107	ULTIMATE ELECTRONICS INC	11479	0385A	-57479	0	0		
20050120	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	5	903849107	ULTIMATE ELECTRONICS INC	70198	0385A	58719	58719	1		
20050121	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	6	903849107	ULTIMATE ELECTRONICS INC	52684	0385A	-17514	41205	2		
20050124	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	7	903849107	ULTIMATE ELECTRONICS INC	54306	0385A	1622	42827	3		
20050125	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	8	903849107	ULTIMATE ELECTRONICS INC	58592	0385A	4286	47113	4		
20050126	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	9	903849107	ULTIMATE ELECTRONICS INC	75102	0385A	16510	63623	5		
20050127	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	10	903849107	ULTIMATE ELECTRONICS INC	74755	0385A	-347	63276	6		
20050128	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	11	903849107	ULTIMATE ELECTRONICS INC	68340	0385A	-6415	56861	7		
20050131	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	12	903849107	ULTIMATE ELECTRONICS INC	62575	0385A	-5765	51096	8		
20050201	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	13	903849107	ULTIMATE ELECTRONICS INC	61225	0385A	-1350	49746	9		
20050202	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	14	903849107	ULTIMATE ELECTRONICS INC	60125	0385A	-1100	48646	10		
20050203	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	15	903849107	ULTIMATE ELECTRONICS INC	58825	0385A	-1300	47346	11		
20050204	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	16	903849107	ULTIMATE ELECTRONICS INC	52037	0385A	-6788	40558	12		
20050207	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	17	903849107	ULTIMATE ELECTRONICS INC	52437	0385A	400	40958	13		
20050208	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	18	903849107	ULTIMATE ELECTRONICS INC	57972	0385A	5535	46493	14		
20050209	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	19	903849107	ULTIMATE ELECTRONICS INC	58634	0385A	662	47155	15		
20050210	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	20	903849107	ULTIMATE ELECTRONICS INC	62414	0385A	3780	50935	16		
20050211	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	21	903849107	ULTIMATE ELECTRONICS INC	61699	0385A	-715	50220	17		
20050214	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	22	903849107	ULTIMATE ELECTRONICS INC	62318	0385A	619	50839	18		
20050215	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	23	903849107	ULTIMATE ELECTRONICS INC	62718	0385A	400	51239	19		
20050216	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	24	903849107	ULTIMATE ELECTRONICS INC	60067	0385A	-2651	48588	20		
20050217	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	25	903849107	ULTIMATE ELECTRONICS INC	59167	0385A	-900	47688	21		
20050218	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	26	903849107	ULTIMATE ELECTRONICS INC	58631	0385A	-536	47152	22		
20050222	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	27	903849107	ULTIMATE ELECTRONICS INC	6223	0385A	-52408	0	0		
20050304	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	35	903849107	ULTIMATE ELECTRONICS INC	26392	0385A	26392	26392	1		
20050307	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	36	903849107	ULTIMATE ELECTRONICS INC	30800	0385A	4408	30800	2		
20050308	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	37	903849107	ULTIMATE ELECTRONICS INC	32750	0385A	1950	32750	3		
20050309	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	38	903849107	ULTIMATE ELECTRONICS INC	34750	0385A	2000	34750	4		
20050310	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	39	903849107	ULTIMATE ELECTRONICS INC	40000	0385A	5250	40000	5		
20050311	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	40	903849107	ULTIMATE ELECTRONICS INC	43168	0385A	3168	43168	6		
20050314	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	41	903849107	ULTIMATE ELECTRONICS INC	53800	0385A	10632	53800	7		
20050315	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	42	903849107	ULTIMATE ELECTRONICS INC	53800	0385A	0	53800	8		
20050316	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	43	903849107	ULTIMATE ELECTRONICS INC	47900	0385A	-5900	47900	9		
20050317	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	44	903849107	ULTIMATE ELECTRONICS INC	48300	0385A	400	48300	10		
20050318	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	45	903849107	ULTIMATE ELECTRONICS INC	47800	0385A	-500	47800	11		
20050321	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	46	903849107	ULTIMATE ELECTRONICS INC	54400	0385A	6600	54400	12		
20050322	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	47	903849107	ULTIMATE ELECTRONICS INC	52745	0385A	-1655	52745	13		
20050323	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	48	903849107	ULTIMATE ELECTRONICS INC	52745	0385A	0	52745	14		
20050324	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	49	903849107	ULTIMATE ELECTRONICS INC	53445	0385A	700	53445	15		
20050328	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	50	903849107	ULTIMATE ELECTRONICS INC	52200	0385A	-1245	52200	16		
20050329	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	51	903849107	ULTIMATE ELECTRONICS INC	41775	0385A	-10425	41775	17		
20050330	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	52	903849107	ULTIMATE ELECTRONICS INC	26790	0385A	-14985	26790	18		
20050331	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	53	903849107	ULTIMATE ELECTRONICS INC	25500	0385A	-1290	25500	19		
20050401	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	54	903849107	ULTIMATE ELECTRONICS INC	21500	0385A	-4000	21500	20		
20050404	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	55	903849107	ULTIMATE ELECTRONICS INC	4300	0385A	-17200	4300	21		
20050310	NYC	iShares Trust	NYSE	Y	11	464287143	ISHARES NYSE COMPOSITE INDEX F	334	0407A	334	334	1		
20050311	NYC	iShares Trust	NYSE	Y	12	464287143	ISHARES NYSE COMPOSITE INDEX F	1473	0407A	1139	1473	2		
20050314	NYC	iShares Trust	NYSE	Y	13	464287143	ISHARES NYSE COMPOSITE INDEX F	1679	0407A	206	1679	3		
20050315	NYC	iShares Trust	NYSE	Y	14	464287143	ISHARES NYSE COMPOSITE INDEX F	1989	0407A	310	1989	4		
20050316	NYC	iShares Trust	NYSE	Y	15	464287143	ISHARES NYSE COMPOSITE INDEX F	2504	0407A	515	2504	5		
20050317	NYC	iShares Trust	NYSE	Y	16	464287143	ISHARES NYSE COMPOSITE INDEX F	3334	0407A	830	3334	6		
20050318	NYC	iShares Trust	NYSE	Y	17	464287143	ISHARES NYSE COMPOSITE INDEX F	3335	0407A	1	3335	7		
20050321	NYC	iShares Trust	NYSE	Y	18	464287143	ISHARES NYSE COMPOSITE INDEX F	4427	0407A	1092	4427	8		
20050322	NYC	iShares Trust	NYSE	Y	19	464287143	ISHARES NYSE COMPOSITE INDEX F	4401	0407A	-26	4401	9		
20050323	NYC	iShares Trust	NYSE	Y	20	464287143	ISHARES NYSE COMPOSITE INDEX F	3621	0407A	-780	3621	10		
20050324	NYC	iShares Trust	NYSE	Y	21	464287143	ISHARES NYSE COMPOSITE INDEX F	3631	0407A	10	3631	11		
20050328	NYC	iShares Trust	NYSE	Y	22	464287143	ISHARES NYSE COMPOSITE INDEX F	3782	0407A	151	3782	12		
20050329	NYC	iShares Trust	NYSE	Y	23	464287143	ISHARES NYSE COMPOSITE INDEX F	3076	0407A	-706	3076	13		
20050330	NYC	iShares Trust	NYSE	Y	24	464287143	ISHARES NYSE COMPOSITE INDEX F	3076	0407A	0	3076	14		
20050331	NYC	iShares Trust	NYSE	Y	25	464287143	ISHARES NYSE COMPOSITE INDEX F	878	0407A	-2198	878	15		
20050401	NYC	iShares Trust	NYSE	Y	26	464287143	ISHARES NYSE COMPOSITE INDEX F	1006	0407A	128	1006	16		
20050404	NYC	iShares Trust	NYSE	Y	27	464287143	ISHARES NYSE COMPOSITE INDEX F	3641	0407A	2635	3641	17		
20050405	NYC	iShares Trust	NYSE	Y	28	464287143	ISHARES NYSE COMPOSITE INDEX F	4662	0407A	1021	4662	18		
20050107	AAR	AMR Corporation	NYSE	Y	1	1765866	AMR CRP 7.875% (PINES) 7/13/39	1420	0418A	1420	0	0		
20050111	AAR	AMR Corporation	NYSE	Y	3	1765866	AMR CRP 7.875% (PINES) 7/13/39	3278	0418A	3278	0	0		
20050113	AAR	AMR Corporation	NYSE	Y	5	1765866	AMR CRP 7.875% (PINES) 7/13/39	355	0418A	355	355	1		
20050114	AAR	AMR Corporation	NYSE	Y	6	1765866	AMR CRP 7.875% (PINES) 7/13/39	1621	0418A	1266	1621	2		
20050118	AAR	AMR Corporation	NYSE	Y	7	1765866	AMR CRP 7.875% (PINES) 7/13/39	1200	0418A	-421	1200	3		
20050119	AAR	AMR Corporation	NYSE	Y	8	1765866	AMR CRP 7.875% (PINES) 7/13/39	3320	0418A	2120	3320	4		
20050120	AAR	AMR Corporation	NYSE	Y	9	1765866	AMR CRP 7.875% (PINES) 7/13/39	3055	0418A	-265	3055	5		
20050121	AAR	AMR Corporation	NYSE	Y	10	1765866	AMR CRP 7.875% (PINES) 7/13/39	2540	0418A	-515	2540	6		
20050124	AAR	AMR Corporation	NYSE	Y	11	1765866	AMR CRP 7.875% (PINES) 7/13/39	2400	0418A	-140	2400	7		

20050125	AAR	AMR Corporation	NYSE	Y	12	1765866	AMR CRP 7.875% (PINES) 7/13/39	2400	0418A	0	2400	8		
20050126	AAR	AMR Corporation	NYSE	Y	13	1765866	AMR CRP 7.875% (PINES) 7/13/39	2215	0418A	-185	2215	9		
20050127	AAR	AMR Corporation	NYSE	Y	14	1765866	AMR CRP 7.875% (PINES) 7/13/39	2015	0418A	-200	2015	10		
20050128	AAR	AMR Corporation	NYSE	Y	15	1765866	AMR CRP 7.875% (PINES) 7/13/39	5200	0418A	3185	5200	11		
20050131	AAR	AMR Corporation	NYSE	Y	16	1765866	AMR CRP 7.875% (PINES) 7/13/39	5238	0418A	38	5238	12		
20050201	AAR	AMR Corporation	NYSE	Y	17	1765866	AMR CRP 7.875% (PINES) 7/13/39	4688	0418A	-550	4688	13		
20050202	AAR	AMR Corporation	NYSE	Y	18	1765866	AMR CRP 7.875% (PINES) 7/13/39	5288	0418A	600	5288	14		
20050203	AAR	AMR Corporation	NYSE	Y	19	1765866	AMR CRP 7.875% (PINES) 7/13/39	6103	0418A	815	6103	15		
20050204	AAR	AMR Corporation	NYSE	Y	20	1765866	AMR CRP 7.875% (PINES) 7/13/39	5310	0418A	-793	5310	16		
20050207	AAR	AMR Corporation	NYSE	Y	21	1765866	AMR CRP 7.875% (PINES) 7/13/39	6482	0418A	1172	6482	17		
20050222	AAR	AMR Corporation	NYSE	Y	31	1765866	AMR CRP 7.875% (PINES) 7/13/39	1048	0418A	1048	1048	1		
20050223	AAR	AMR Corporation	NYSE	Y	32	1765866	AMR CRP 7.875% (PINES) 7/13/39	3496	0418A	2448	3496	2		
20050224	AAR	AMR Corporation	NYSE	Y	33	1765866	AMR CRP 7.875% (PINES) 7/13/39	3403	0418A	-93	3403	3		
20050225	AAR	AMR Corporation	NYSE	Y	34	1765866	AMR CRP 7.875% (PINES) 7/13/39	3921	0418A	518	3921	4		
20050228	AAR	AMR Corporation	NYSE	Y	35	1765866	AMR CRP 7.875% (PINES) 7/13/39	4753	0418A	832	4753	5		
20050301	AAR	AMR Corporation	NYSE	Y	36	1765866	AMR CRP 7.875% (PINES) 7/13/39	3800	0418A	-953	3800	6		
20050303	AAR	AMR Corporation	NYSE	Y	38	1765866	AMR CRP 7.875% (PINES) 7/13/39	100	0418A	100	100	1		
20050304	AAR	AMR Corporation	NYSE	Y	39	1765866	AMR CRP 7.875% (PINES) 7/13/39	1699	0418A	1599	1699	2		
20050307	AAR	AMR Corporation	NYSE	Y	40	1765866	AMR CRP 7.875% (PINES) 7/13/39	1699	0418A	0	1699	3		
20050308	AAR	AMR Corporation	NYSE	Y	41	1765866	AMR CRP 7.875% (PINES) 7/13/39	1999	0418A	300	1999	4		
20050309	AAR	AMR Corporation	NYSE	Y	42	1765866	AMR CRP 7.875% (PINES) 7/13/39	500	0418A	-1499	500	5		
20050310	AAR	AMR Corporation	NYSE	Y	43	1765866	AMR CRP 7.875% (PINES) 7/13/39	8663	0418A	8163	8663	6		
20050311	AAR	AMR Corporation	NYSE	Y	44	1765866	AMR CRP 7.875% (PINES) 7/13/39	832	0418A	-7831	832	7		
20050314	AAR	AMR Corporation	NYSE	Y	45	1765866	AMR CRP 7.875% (PINES) 7/13/39	5512	0418A	4680	5512	8		
20050329	AAR	AMR Corporation	NYSE	Y	55	1765866	AMR CRP 7.875% (PINES) 7/13/39	115	0418A	115	115	1		
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	208440	0418A	208440	0	0		
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	182532	0418A	-25908	0	0		
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	173193	0418A	-9339	0	0		
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	142951	0418A	-30242	0	0		
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	138526	0418A	-4425	0	0		
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	25039	0418A	-113487	0	0		
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	7895	0418A	-17144	0	0		
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	3379	0418A	3379	3379	1		
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	30769	0418A	27390	30769	2		
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	27595	0418A	-3174	27595	3		
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	37564	0418A	9969	37564	4		
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	21294	0418A	-16270	21294	5		
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	30479	0418A	9185	30479	6		
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	55472	0418A	24993	55472	7		
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	29024	0418A	-26448	29024	8		
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	30113	0418A	1089	30113	9		
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	32704	0418A	2591	32704	10		
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	38464	0418A	5760	38464	11		
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	38663	0418A	199	38663	12		
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	43236	0418A	4573	43236	13		
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	25345	0418A	-17891	25345	14		
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	3510	0418A	-21835	3510	15		
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	2650	0418A	2650	2650	1		
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	2550	0418A	-100	2550	2		
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	2335	0418A	2335	2335	1		
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	2735	0418A	400	2735	2		
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	2735	0418A	0	2735	3		
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	1900	0418A	-835	1900	4		
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	2000	0418A	100	2000	5		
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	1000	0418A	-1000	1000	6		
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	1000	0418A	0	1000	7		
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	3000	0418A	2000	3000	8		
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	3000	0418A	0	3000	9		
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	3000	0418A	0	3000	10		
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	3000	0418A	0	3000	11		
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	2985	0418A	-15	2985	12		
20050302	ATAHQ	ATA HLDGS CORP	u	Y	28	00209H101	ATA HLDGS CORP	485	0418A	-2500	485	13		
20050303	ATAHQ	ATA HLDGS CORP	u	Y	29	00209H101	ATA HLDGS CORP	2485	0418A	2000	2485	14		
20050304	ATAHQ	ATA HLDGS CORP	u	Y	30	00209H101	ATA HLDGS CORP	1185	0418A	-1300	1185	15		
20050307	ATAHQ	ATA HLDGS CORP	u	Y	31	00209H101	ATA HLDGS CORP	1185	0418A	0	1185	16		
20050308	ATAHQ	ATA HLDGS CORP	u	Y	32	00209H101	ATA HLDGS CORP	2100	0418A	915	2100	17		
20050309	ATAHQ	ATA HLDGS CORP	u	Y	33	00209H101	ATA HLDGS CORP	935	0418A	-1165	935	18		
20050310	ATAHQ	ATA HLDGS CORP	u	Y	34	00209H101	ATA HLDGS CORP	935	0418A	0	935	19		
20050311	ATAHQ	ATA HLDGS CORP	u	Y	35	00209H101	ATA HLDGS CORP	935	0418A	0	935	20		
20050314	ATAHQ	ATA HLDGS CORP	u	Y	36	00209H101	ATA HLDGS CORP	935	0418A	0	935	21		
20050315	ATAHQ	ATA HLDGS CORP	u	Y	37	00209H101	ATA HLDGS CORP	935	0418A	0	935	22		
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	531	0418A	-404	531	23		
20050404	ATAHQ	ATA HLDGS CORP	u	Y	50	00209H101	ATA HLDGS CORP	346	0418A	346	346	1		
20050405	ATAHQ	ATA HLDGS CORP	u	Y	51	00209H101	ATA HLDGS CORP	346	0418A	0	346	2		
20050111	DIO	Diomed Holdings, Inc	Amex	Y	3	25454R207	DIOMED HOLDINGS, INC NEW	2000	0418A	2000	0	0		
20050112	DIO	Diomed Holdings, Inc	Amex	Y	4	25454R207	DIOMED HOLDINGS, INC NEW	2000	0418A	0	0	0		
20050113	DIO	Diomed Holdings, Inc	Amex	Y	5	25454R207	DIOMED HOLDINGS, INC NEW	3000	0418A	1000	1000	1		
20050118	DIO	Diomed Holdings, Inc	Amex	Y	7	25454R207	DIOMED HOLDINGS, INC NEW	300	0418A	300	300	1		
20050121	DIO	Diomed Holdings, Inc	Amex	Y	10	25454R207	DIOMED HOLDINGS, INC NEW	133900	0418A	133900	133900	1		
20050124	DIO	Diomed Holdings, Inc	Amex	Y	11	25454R207	DIOMED HOLDINGS, INC NEW	127708	0418A	-6192	127708	2		
20050125	DIO	Diomed Holdings, Inc	Amex	Y	12	25454R207	DIOMED HOLDINGS, INC NEW	123708	0418A	-4000	123708	3		
20050126	DIO	Diomed Holdings, Inc	Amex	Y	13	25454R207	DIOMED HOLDINGS, INC NEW	125608	0418A	1900	125608	4		
20050127	DIO	Diomed Holdings, Inc	Amex	Y	14	25454R207	DIOMED HOLDINGS, INC NEW	128240	0418A	2632	128240	5		
20050201	DIO	Diomed Holdings, Inc	Amex	Y	17	25454R207	DIOMED HOLDINGS, INC NEW	4033	0418A	4033	4033	1		
20050202	DIO	Diomed Holdings, Inc	Amex	Y	18	25454R207	DIOMED HOLDINGS, INC NEW	4033	0418A	0	4033	2		
20050218	DIO	Diomed Holdings, Inc	Amex	Y	4	25454R207	DIOMED HOLDINGS, INC NEW	96546	0418A	96546	96546	1		
20050222	DIO	Diomed Holdings, Inc	Amex	Y	5	25454R207	DIOMED HOLDINGS, INC NEW	68346	0418A	-28200	68346	2		
20050223	DIO	Diomed Holdings, Inc	Amex	Y	6	25454R207	DIOMED HOLDINGS, INC NEW	123661	0418A	55315	123661	3		
20050224	DIO	Diomed Holdings, Inc	Amex	Y	7	25454R207	DIOMED HOLDINGS, INC NEW	120261	0418A	-3400	120261	4		
20050225	DIO	Diomed Holdings, Inc	Amex	Y	8	25454R207	DIOMED HOLDINGS, INC NEW	115943	0418A	-4318	115943	5		
20050228	DIO	Diomed Holdings, Inc	Amex	Y	9	25454R207	DIOMED HOLDINGS, INC NEW	101990	0418A	-13953	101990	6		
20050301	DIO	Diomed Holdings, Inc	Amex	Y	10	25454R207	DIOMED HOLDINGS, INC NEW	111404	0418A	9414	111404	7		
20050302	DIO	Diomed Holdings, Inc	Amex	Y	11	25454R207	DIOMED HOLDINGS, INC NEW	110604	0418A	-800	110604	8		
20050303	DIO	Diomed Holdings, Inc	Amex	Y	12	25454R207	DIOMED HOLDINGS, INC NEW	110604	0418A	0	110604	9		
20050304	DIO	Diomed Holdings, Inc	Amex	Y	13	25454R207	DIOMED HOLDINGS, INC NEW	111904	0418A	1300	111904	10		
20050307	DIO	Diomed Holdings, Inc	Amex	Y	14	25454R207	DIOMED HOLDINGS, INC NEW	106204	0418A	-5700	106204	11		
20050308	DIO	Diomed Holdings, Inc	Amex	Y	15	25454R207	DIOMED HOLDINGS, INC NEW	57141	0418A	-49063	57141	12		
20050309	DIO	Diomed Holdings, Inc	Amex	Y	16	25454R207	DIOMED HOLDINGS, INC NEW	17898	0418A	-39243	17898	13		
20050310	DIO	Diomed Holdings, Inc	Amex	Y	17	25454R207	DIOMED HOLDINGS, INC NEW	2898	0418A	-15000	2898	14		
20050209	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	1	26745T101	DYADIC INTERNATIONAL, INC.	150250	0418A	150250	0	0		
20050210	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	2	26745T101	DYADIC INTERNATIONAL, INC.	150250	0418A	0	0	0		
20050211	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	3	26745T101	DYADIC INTERNATIONAL, INC.	146750	0418A	-3500	0	0		
20050214	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	4	26745T101	DYADIC INTERNATIONAL, INC.	6600	0418A	-140150	0	0		
20050215	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	5	26745T101	DYADIC INTERNATIONAL, INC.	6600	0418A	0	0	0		
20050216	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	6	26745T101	DYADIC INTERNATIONAL, INC.	6600	0418A	0	0	0		
20050217	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	7	26745T101	DYADIC INTERNATIONAL, INC.	6600	0418A	0	0	0		
20050218	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	8	26745T101	DYADIC INTERNATIONAL, INC.	9933	0418A	3333	3333	1		
20050223	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	10	26745T101	DYADIC INTERNATIONAL, INC.	16298	0418A	16298	16298	1		
20050224	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	11	26745T101	DYADIC INTERNATIONAL, INC.	19298	0418A	3000	19298	2		
20050225	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	12	26745T101	DYADIC INTERNATIONAL, INC.	19298	0418A	0	19298	3		
20050228	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	13	26745T101	DYADIC INTERNATIONAL, INC.	20298	0418A	1000	20298	4		
20050301	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	14	26745T101	DYADIC INTERNATIONAL, INC.	11598	0418A	-8700	11598	5		
20050302	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	15	26745T101	DYADIC INTERNATIONAL, INC.	9265	0418A	-2333	9265	6		
20050303	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	16	26745T101	DYADIC INTERNATIONAL, INC.	9265	0418A	0	9265	7		
20050304	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	17	26745T101	DYADIC INTERNATIONAL, INC.	10265	0418A	1000	10265	8		
20050307	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	18	26745T101	DYADIC INTERNATIONAL, INC.	10265	0418A	0	10265	9		
20050308	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	19	26745T101	DYADIC INTERNATIONAL, INC.	10265	0418A	0	10265	10		
20050309	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	20	26745T101	DYADIC INTERNATIONAL, INC.	10265	0418A	0	10265	11		
20050310	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	21	26745T101	DYADIC INTERNATIONAL, INC.	9765	0418A	-500	9765	12		
20050311	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	22	26745T101	DYADIC INTERNATIONAL, INC.	10300	0418A	535	10300	13		
20050314	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	23	26745T101	DYADIC INTERNATIONAL, INC.	4900	0418A	-5400	4900	14		
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	103590	0418A	103590	103590	1		
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	219090	0418A	115500	219090	2		
20050125	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	12	501014104	KRISPY KREME DOUGHNUTS INC	357993	0418A	138903	357993	3		
20050126	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	13	501014104	KRISPY KREME DOUGHNUTS INC	355369	0418A	-2624	355369	4		
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	502856	0418A	147487	502856	5		
20050128	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	15	501014104	KRISPY KREME DOUGHNUTS INC	670946	0418A	168090	670946	6		
20050131	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	16	501014104	KRISPY KREME DOUGHNUTS INC	601531	0418A	-69415	601531	7		
20050201	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	17	501014104	KRISPY KREME DOUGHNUTS INC	636683	0418A	35152	636683	8		
20050202	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	18	501014104	KRISPY KREME DOUGHNUTS INC	542473	0418A	-94210	542473	9		
20050203	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	19	501014104	KRISPY KREME DOUGHNUTS INC	526405	0418A	-16068	526405	10		
20050204	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	20	501014104	KRISPY KREME DOUGHNUTS INC	392861	0418A	-133544	392861	11		
20050207	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	21	501014104	KRISPY KREME DOUGHNUTS INC	132316	0418A	-260545	132316	12		
20050208	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	22	501014104	KRISPY KREME DOUGHNUTS INC	172049	0418A	39733	172049	13		
20050209	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	23	501014104	KRISPY KREME DOUGHNUTS INC	16571	0418A	-155478	16571	14		
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	118595	0418A	102024	118595	15		
20050214	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	26	501014104	KRISPY KREME DOUGHNUTS INC	110440	0418A	110440	110440	1		
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	171059	0418A	171059	171059	1		
20050218	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	30	501014104	KRISPY KREME DOUGHNUTS INC	635634	0418A	464575	635634	2		
20050222	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	31	501014104	KRISPY KREME DOUGHNUTS INC	645112	0418A	9478	645112	3		
20050223	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	32	501014104	KRISPY KREME DOUGHNUTS INC	597990	0418A	-47122	597990	4		

20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	598986	0418A	996	598986	5
20050225	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	34	501014104	KRISPY KREME DOUGHNUTS INC	358384	0418A	-240602	358384	6
20050228	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	35	501014104	KRISPY KREME DOUGHNUTS INC	358411	0418A	27	358411	7
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	262163	0418A	-96248	262163	8
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	201153	0418A	-61010	201153	9
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	44715	0418A	44715	44715	1
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	67105	0418A	22390	67105	2
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	71492	0418A	4387	71492	3
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	236529	0418A	236529	236529	1
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	738606	0418A	502077	738606	2
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	623421	0418A	-115185	623421	3
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	612715	0418A	-10706	612715	4
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	609527	0418A	-3188	609527	5
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	619838	0418A	10311	619838	6
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	636616	0418A	16778	636616	7
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	629546	0418A	-7070	629546	8
20050217	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	10	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	550	0418A	550	550	1
20050218	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	11	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	550	0418A	0	550	2
20050222	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	12	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	550	0418A	0	550	3
20050223	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	13	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	550	0418A	0	550	4
20050224	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	14	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1550	0418A	1000	1550	5
20050225	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	15	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1550	0418A	0	1550	6
20050228	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	16	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1550	0418A	0	1550	7
20050301	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	17	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	500	2050	8
20050302	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	18	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	9
20050303	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	19	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	10
20050304	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	20	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	11
20050307	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	21	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	12
20050308	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	22	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	13
20050309	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	23	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	14
20050120	NFLX	NETFLIX COM INC	Q	Y	9	64110L106	NETFLIX COM INC	175869	0418A	175869	175869	1
20050121	NFLX	NETFLIX COM INC	Q	Y	10	64110L106	NETFLIX COM INC	174212	0418A	-1657	174212	2
20050124	NFLX	NETFLIX COM INC	Q	Y	11	64110L106	NETFLIX COM INC	187800	0418A	13588	187800	3
20050124	NFLX	NETFLIX COM INC	Q	Y	11	64110L106	NETFLIX COM INC	151500	0418A	151500	151500	1
20050125	NFLX	NETFLIX COM INC	Q	Y	12	64110L106	NETFLIX COM INC	271603	0418A	120103	271603	2
20050126	NFLX	NETFLIX COM INC	Q	Y	13	64110L106	NETFLIX COM INC	200149	0418A	-71454	200149	3
20050127	NFLX	NETFLIX COM INC	Q	Y	14	64110L106	NETFLIX COM INC	327794	0418A	127645	327794	4
20050128	NFLX	NETFLIX COM INC	Q	Y	15	64110L106	NETFLIX COM INC	70950	0418A	-256844	70950	5
20050209	NFLX	NETFLIX COM INC	Q	Y	23	64110L106	NETFLIX COM INC	263779	0418A	263779	263779	1
20050210	NFLX	NETFLIX COM INC	Q	Y	24	64110L106	NETFLIX COM INC	262086	0418A	-1693	262086	2
20050211	NFLX	NETFLIX COM INC	Q	Y	25	64110L106	NETFLIX COM INC	252981	0418A	-9105	252981	3
20050214	NFLX	NETFLIX COM INC	Q	Y	26	64110L106	NETFLIX COM INC	255774	0418A	2793	255774	4
20050215	NFLX	NETFLIX COM INC	Q	Y	27	64110L106	NETFLIX COM INC	227418	0418A	-28356	227418	5
20050216	NFLX	NETFLIX COM INC	Q	Y	28	64110L106	NETFLIX COM INC	346247	0418A	118829	346247	6
20050217	NFLX	NETFLIX COM INC	Q	Y	29	64110L106	NETFLIX COM INC	121660	0418A	-224587	121660	7
20050218	NFLX	NETFLIX COM INC	Q	Y	30	64110L106	NETFLIX COM INC	308834	0418A	187174	308834	8
20050222	NFLX	NETFLIX COM INC	Q	Y	31	64110L106	NETFLIX COM INC	342218	0418A	33384	342218	9
20050223	NFLX	NETFLIX COM INC	Q	Y	32	64110L106	NETFLIX COM INC	285409	0418A	-56809	285409	10
20050224	NFLX	NETFLIX COM INC	Q	Y	33	64110L106	NETFLIX COM INC	461099	0418A	175690	461099	11
20050225	NFLX	NETFLIX COM INC	Q	Y	34	64110L106	NETFLIX COM INC	446399	0418A	-14700	446399	12
20050228	NFLX	NETFLIX COM INC	Q	Y	35	64110L106	NETFLIX COM INC	288768	0418A	-157631	288768	13
20050301	NFLX	NETFLIX COM INC	Q	Y	36	64110L106	NETFLIX COM INC	286645	0418A	-2123	286645	14
20050302	NFLX	NETFLIX COM INC	Q	Y	37	64110L106	NETFLIX COM INC	105564	0418A	-181081	105564	15
20050303	NFLX	NETFLIX COM INC	Q	Y	38	64110L106	NETFLIX COM INC	98627	0418A	-6937	98627	16
20050304	NFLX	NETFLIX COM INC	Q	Y	39	64110L106	NETFLIX COM INC	92944	0418A	-5683	92944	17
20050321	NFLX	NETFLIX COM INC	Q	Y	50	64110L106	NETFLIX COM INC	186	0418A	186	186	1
20050322	NFLX	NETFLIX COM INC	Q	Y	51	64110L106	NETFLIX COM INC	1331	0418A	1145	1331	2
20050328	NFLX	NETFLIX COM INC	Q	Y	54	64110L106	NETFLIX COM INC	102375	0418A	102375	102375	1
20050111	NTES	NETEASE.COM INC ADS	Q	Y	2	64110W102	NETEASE.COM INC ADS	1337	0418A	1337	0	0
20050127	NTES	NETEASE.COM INC ADS	Q	Y	13	64110W102	NETEASE.COM INC ADS	790	0418A	790	790	1
20050127	NTES	NETEASE.COM INC ADS	Q	Y	13	64110W102	NETEASE.COM INC ADS	777	0418A	777	777	1
20050201	NTES	NETEASE.COM INC ADS	Q	Y	16	64110W102	NETEASE.COM INC ADS	7668	0418A	7668	7668	1
20050314	NTES	NETEASE.COM INC ADS	Q	Y	4	64110W102	NETEASE.COM INC ADS	39570	0418A	39570	39570	1
20050315	NTES	NETEASE.COM INC ADS	Q	Y	5	64110W102	NETEASE.COM INC ADS	90821	0418A	51251	90821	2
20050316	NTES	NETEASE.COM INC ADS	Q	Y	6	64110W102	NETEASE.COM INC ADS	88221	0418A	-2600	88221	3
20050317	NTES	NETEASE.COM INC ADS	Q	Y	7	64110W102	NETEASE.COM INC ADS	82263	0418A	-5958	82263	4
20050318	NTES	NETEASE.COM INC ADS	Q	Y	8	64110W102	NETEASE.COM INC ADS	53697	0418A	-28566	53697	5
20050321	NTES	NETEASE.COM INC ADS	Q	Y	9	64110W102	NETEASE.COM INC ADS	54745	0418A	1048	54745	6
20050322	NTES	NETEASE.COM INC ADS	Q	Y	10	64110W102	NETEASE.COM INC ADS	58670	0418A	3925	58670	7
20050323	NTES	NETEASE.COM INC ADS	Q	Y	11	64110W102	NETEASE.COM INC ADS	67820	0418A	9150	67820	8
20050324	NTES	NETEASE.COM INC ADS	Q	Y	12	64110W102	NETEASE.COM INC ADS	51995	0418A	-15825	51995	9
20050328	NTES	NETEASE.COM INC ADS	Q	Y	13	64110W102	NETEASE.COM INC ADS	52400	0418A	405	52400	10
20050329	NTES	NETEASE.COM INC ADS	Q	Y	14	64110W102	NETEASE.COM INC ADS	95012	0418A	42612	95012	11
20050330	NTES	NETEASE.COM INC ADS	Q	Y	15	64110W102	NETEASE.COM INC ADS	92887	0418A	-2125	92887	12
20050331	NTES	NETEASE.COM INC ADS	Q	Y	16	64110W102	NETEASE.COM INC ADS	83624	0418A	-9263	83624	13
20050401	NTES	NETEASE.COM INC ADS	Q	Y	17	64110W102	NETEASE.COM INC ADS	85300	0418A	1676	85300	14
20050404	NTES	NETEASE.COM INC ADS	Q	Y	18	64110W102	NETEASE.COM INC ADS	50053	0418A	-35247	50053	15
20050405	NTES	NETEASE.COM INC ADS	Q	Y	19	64110W102	NETEASE.COM INC ADS	35847	0418A	-14206	35847	16
20050204	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	7	68749B405	ORTEC INTERNATIONAL INC NEW	1330	0418A	1330	1330	1
20050207	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	8	68749B405	ORTEC INTERNATIONAL INC NEW	1330	0418A	0	1330	2
20050208	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	9	68749B405	ORTEC INTERNATIONAL INC NEW	1330	0418A	0	1330	3
20050209	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	10	68749B405	ORTEC INTERNATIONAL INC NEW	13330	0418A	12000	13330	4
20050210	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	11	68749B405	ORTEC INTERNATIONAL INC NEW	13324	0418A	-6	13324	5
20050211	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	12	68749B405	ORTEC INTERNATIONAL INC NEW	5224	0418A	-8100	5224	6
20050214	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	13	68749B405	ORTEC INTERNATIONAL INC NEW	31224	0418A	26000	31224	7
20050215	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	14	68749B405	ORTEC INTERNATIONAL INC NEW	31224	0418A	0	31224	8
20050216	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	15	68749B405	ORTEC INTERNATIONAL INC NEW	31224	0418A	0	31224	9
20050217	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	16	68749B405	ORTEC INTERNATIONAL INC NEW	35224	0418A	4000	35224	10
20050218	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	17	68749B405	ORTEC INTERNATIONAL INC NEW	35224	0418A	0	35224	11
20050222	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	18	68749B405	ORTEC INTERNATIONAL INC NEW	26324	0418A	-8900	26324	12
20050223	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	19	68749B405	ORTEC INTERNATIONAL INC NEW	26306	0418A	-18	26306	13
20050224	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	20	68749B405	ORTEC INTERNATIONAL INC NEW	19906	0418A	-6400	19906	14
20050302	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	24	68749B405	ORTEC INTERNATIONAL INC NEW	4906	0418A	4906	4906	1
20050303	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	25	68749B405	ORTEC INTERNATIONAL INC NEW	4906	0418A	0	4906	2
20050304	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	26	68749B405	ORTEC INTERNATIONAL INC NEW	881	0418A	-4025	881	3
20050307	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	27	68749B405	ORTEC INTERNATIONAL INC NEW	881	0418A	0	881	4
20050309	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	29	68749B405	ORTEC INTERNATIONAL INC NEW	15881	0418A	15881	15881	1
20050310	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	30	68749B405	ORTEC INTERNATIONAL INC NEW	15881	0418A	0	15881	2
20050311	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	31	68749B405	ORTEC INTERNATIONAL INC NEW	15881	0418A	0	15881	3
20050314	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	32	68749B405	ORTEC INTERNATIONAL INC NEW	15906	0418A	25	15906	4
20050315	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	33	68749B405	ORTEC INTERNATIONAL INC NEW	10726	0418A	-5180	10726	5
20050316	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	34	68749B405	ORTEC INTERNATIONAL INC NEW	10726	0418A	0	10726	6
20050317	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	35	68749B405	ORTEC INTERNATIONAL INC NEW	10726	0418A	0	10726	7
20050318	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	36	68749B405	ORTEC INTERNATIONAL INC NEW	10726	0418A	0	10726	8
20050211	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	16	72940P108	PLURISTEM LIFE SYSTEM INC	4846	0418A	4846	4846	1
20050214	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	17	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	2
20050215	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	18	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	3
20050216	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	19	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	4
20050217	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	20	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	5
20050218	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	21	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	6
20050222	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	22	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	7
20050223	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	23	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	8
20050224	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	24	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	-1300	3546	9
20050225	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	25	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	10
20050228	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	26	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	11
20050301	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	27	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	12
20050302	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	28	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	13
20050303	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	29	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	14
20050304	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	30	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	15
20050307	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	31	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	16
20050308	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	32	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	17
20050309	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	33	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	18
20050310	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	34	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	19
20050311	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	35	72940P106	PLURISTEM LIFE SYSTEM INC	2246	0418A	-1300	2246	20
20050314	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	36	72940P106	PLURISTEM LIFE SYSTEM INC	2246	0418A	0	2246	21
20050315	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	37	72940P106	PLURISTEM LIFE SYSTEM INC	2246	0418A	0	2246	22
20050316	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	38	72940P106	PLURISTEM LIFE SYSTEM INC	2246	0418A	0	2246	23
20050317	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	39	72940P106	PLURISTEM LIFE SYSTEM INC	46	0418A	-2200	46	24
20050318	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	40	72940P106	PLURISTEM LIFE SYSTEM INC	46	0418A	0	46	25
20050321	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	41	72940P106	PLURISTEM LIFE SYSTEM INC	46	0418A	0	46	26
20050322	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	42	72940P106	PLURISTEM LIFE SYSTEM INC	46	0418A	0	46	27
20050323	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	43	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	3500	3546	28
20050121	PRNW	PROCERA NETWORKS INC	U	Y	1	74269U104	PROCERA NETWORKS INC	5000	0418A	5000	0	0
20050124	PRNW	PROCERA NETWORKS INC	U	Y	2	74269U104	PROCERA NETWORKS INC	4500	0418A	-500	0	0
20050125	PRNW	PROCERA NETWORKS INC	U	Y	3	74269U104	PROCERA NETWORKS INC	4500	0418A	0	0	0
20050126	PRNW	PROCERA NETWORKS INC	U	Y	4	74269U104	PROCERA NETWORKS INC	4500	0418A	0	0	0
20050127	PRNW	PROCERA NETWORKS INC	U	Y	5	74269U104	PROCERA NETWORKS INC	4500	0418A	0	0	0
20050202	PRNW	PROCERA NETWORKS INC	U	Y	9	74269U104	PROCERA NETWORKS INC	3600	0418A	3600	3600	1
20050203	PRNW	PROCERA NETWORKS INC	U	Y	10	74269U104	PROCERA NETWORKS INC	3600	0418A	0	3600	2
20050204	PRNW	PROCERA NETWORKS INC	U	Y	11	74269U104	PROCERA NETWORKS INC	3600	0418A	0	3600	3
20050207	PRNW	PROCERA NETWORKS INC	U	Y	12	74269U104	PROCERA NETWORKS INC	2800	0418A	-800	2800	4

20050208	PRNW	PROCERA NETWORKS INC	U	Y	13	74269U104	PROCERA NETWORKS INC	2800	0418A	0	2800	5
20050209	PRNW	PROCERA NETWORKS INC	U	Y	14	74269U104	PROCERA NETWORKS INC	2200	0418A	-600	2200	6
20050210	PRNW	PROCERA NETWORKS INC	U	Y	15	74269U104	PROCERA NETWORKS INC	2200	0418A	0	2200	7
20050211	PRNW	PROCERA NETWORKS INC	U	Y	16	74269U104	PROCERA NETWORKS INC	200	0418A	-2000	200	8
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	1000	0418A	1000	1000	1
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	1500	0418A	1500	1500	1
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	15950	0418A	14450	15950	2
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	7400	0418A	7400	7400	1
20050223	PRNW	PROCERA NETWORKS INC	U	Y	23	74269U104	PROCERA NETWORKS INC	26350	0418A	18950	26350	2
20050224	PRNW	PROCERA NETWORKS INC	U	Y	24	74269U104	PROCERA NETWORKS INC	28350	0418A	2000	28350	3
20050225	PRNW	PROCERA NETWORKS INC	U	Y	25	74269U104	PROCERA NETWORKS INC	13300	0418A	-15050	13300	4
20050228	PRNW	PROCERA NETWORKS INC	U	Y	26	74269U104	PROCERA NETWORKS INC	1366	0418A	-11934	1366	5
20050301	PRNW	PROCERA NETWORKS INC	U	Y	27	74269U104	PROCERA NETWORKS INC	9300	0418A	7934	9300	6
20050307	PRNW	PROCERA NETWORKS INC	U	Y	31	74269U104	PROCERA NETWORKS INC	8300	0418A	8300	8300	1
20050308	PRNW	PROCERA NETWORKS INC	U	Y	32	74269U104	PROCERA NETWORKS INC	3900	0418A	-4400	3900	2
20050309	PRNW	PROCERA NETWORKS INC	U	Y	33	74269U104	PROCERA NETWORKS INC	2900	0418A	-1000	2900	3
20050310	PRNW	PROCERA NETWORKS INC	U	Y	34	74269U104	PROCERA NETWORKS INC	2900	0418A	0	2900	4
20050311	PRNW	PROCERA NETWORKS INC	U	Y	35	74269U104	PROCERA NETWORKS INC	15400	0418A	12500	15400	5
20050314	PRNW	PROCERA NETWORKS INC	U	Y	36	74269U104	PROCERA NETWORKS INC	12300	0418A	-3100	12300	6
20050315	PRNW	PROCERA NETWORKS INC	U	Y	37	74269U104	PROCERA NETWORKS INC	13350	0418A	1050	13350	7
20050316	PRNW	PROCERA NETWORKS INC	U	Y	38	74269U104	PROCERA NETWORKS INC	14250	0418A	900	14250	8
20050317	PRNW	PROCERA NETWORKS INC	U	Y	39	74269U104	PROCERA NETWORKS INC	13400	0418A	-850	13400	9
20050318	PRNW	PROCERA NETWORKS INC	U	Y	40	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	10
20050321	PRNW	PROCERA NETWORKS INC	U	Y	41	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	11
20050322	PRNW	PROCERA NETWORKS INC	U	Y	42	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	12
20050323	PRNW	PROCERA NETWORKS INC	U	Y	43	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	13
20050324	PRNW	PROCERA NETWORKS INC	U	Y	44	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	14
20050328	PRNW	PROCERA NETWORKS INC	U	Y	45	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	15
20050329	PRNW	PROCERA NETWORKS INC	U	Y	46	74269U104	PROCERA NETWORKS INC	7950	0418A	-5450	7950	16
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	38566	0418A	38566	38566	1
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	49133	0418A	49133	49133	1
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	82500	0418A	33367	82500	2
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	24643	0418A	24643	24643	1
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	103751	0418A	79108	103751	2
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	41880	0418A	-61871	41880	3
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	32929	0418A	-8951	32929	4
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	27912	0418A	-5017	27912	5
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	12248	0418A	-15664	12248	6
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	6717	0418A	-5531	6717	7
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	252786	0418A	246069	252786	8
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	303593	0418A	50807	303593	9
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	231965	0418A	-71628	231965	10
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	101876	0418A	-130089	101876	11
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	55414	0418A	-46462	55414	12
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	52083	0418A	-3331	52083	13
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	44898	0418A	-7185	44898	14
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	56916	0418A	12018	56916	15
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	23169	0418A	23169	23169	1
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	6314	0418A	6314	6314	1
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	7400	0418A	1086	7400	2
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	14651	0418A	7251	14651	3
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	51374	0418A	36723	51374	4
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	64543	0418A	13169	64543	5
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	17627	0418A	17627	17627	1
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	2874	0418A	2874	2874	1
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	55657	0418A	52783	55657	2
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	9346	0418A	9346	9346	1
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	4153	0418A	4153	4153	1
20050121	XFNE	XFONE INC	U	Y	1	98414Y109	XFONE INC	3367	0418A	3367	0	0
20050124	XFNE	XFONE INC	U	Y	2	98414Y109	XFONE INC	5867	0418A	2500	0	0
20050125	XFNE	XFONE INC	U	Y	3	98414Y109	XFONE INC	10867	0418A	5000	0	0
20050126	XFNE	XFONE INC	U	Y	4	98414Y109	XFONE INC	13367	0418A	2500	2500	1
20050127	XFNE	XFONE INC	U	Y	5	98414Y109	XFONE INC	15367	0418A	2000	4500	2
20050128	XFNE	XFONE INC	U	Y	6	98414Y109	XFONE INC	20567	0418A	5200	9700	3
20050131	XFNE	XFONE INC	U	Y	7	98414Y109	XFONE INC	20567	0418A	0	9700	4
20050201	XFNE	XFONE INC	U	Y	8	98414Y109	XFONE INC	24867	0418A	4300	14000	5
20050202	XFNE	XFONE INC	U	Y	9	98414Y109	XFONE INC	24867	0418A	0	14000	6
20050203	XFNE	XFONE INC	U	Y	10	98414Y109	XFONE INC	22867	0418A	-2000	12000	7
20050204	XFNE	XFONE INC	U	Y	11	98414Y109	XFONE INC	21667	0418A	-1200	10800	8
20050207	XFNE	XFONE INC	U	Y	12	98414Y109	XFONE INC	21467	0418A	-200	10600	9
20050208	XFNE	XFONE INC	U	Y	13	98414Y109	XFONE INC	21267	0418A	-200	10400	10
20050209	XFNE	XFONE INC	U	Y	14	98414Y109	XFONE INC	21167	0418A	-100	10300	11
20050210	XFNE	XFONE INC	U	Y	15	98414Y109	XFONE INC	20567	0418A	-600	9700	12
20050211	XFNE	XFONE INC	U	Y	16	98414Y109	XFONE INC	20567	0418A	0	9700	13
20050214	XFNE	XFONE INC	U	Y	17	98414Y109	XFONE INC	23267	0418A	2700	12400	14
20050215	XFNE	XFONE INC	U	Y	18	98414Y109	XFONE INC	19267	0418A	-4000	8400	15
20050216	XFNE	XFONE INC	U	Y	19	98414Y109	XFONE INC	11100	0418A	-8167	233	16
20050217	XFNE	XFONE INC	U	Y	20	98414Y109	XFONE INC	17815	0418A	6715	6948	17
20050218	XFNE	XFONE INC	U	Y	21	98414Y109	XFONE INC	17800	0418A	-15	6933	18
20050222	XFNE	XFONE INC	U	Y	22	98414Y109	XFONE INC	17800	0418A	0	6933	19
20050223	XFNE	XFONE INC	U	Y	23	98414Y109	XFONE INC	21800	0418A	4000	10933	20
20050224	XFNE	XFONE INC	U	Y	24	98414Y109	XFONE INC	27300	0418A	5500	16433	21
20050225	XFNE	XFONE INC	U	Y	25	98414Y109	XFONE INC	27300	0418A	0	16433	22
20050228	XFNE	XFONE INC	U	Y	26	98414Y109	XFONE INC	27300	0418A	0	16433	23
20050301	XFNE	XFONE INC	U	Y	27	98414Y109	XFONE INC	27800	0418A	500	16933	24
20050302	XFNE	XFONE INC	U	Y	28	98414Y109	XFONE INC	29800	0418A	2000	18933	25
20050303	XFNE	XFONE INC	U	Y	29	98414Y109	XFONE INC	29800	0418A	0	18933	26
20050304	XFNE	XFONE INC	U	Y	30	98414Y109	XFONE INC	35100	0418A	5300	24233	27
20050307	XFNE	XFONE INC	U	Y	31	98414Y109	XFONE INC	35100	0418A	0	24233	28
20050308	XFNE	XFONE INC	U	Y	32	98414Y109	XFONE INC	35100	0418A	0	24233	29
20050309	XFNE	XFONE INC	U	Y	33	98414Y109	XFONE INC	35100	0418A	0	24233	30
20050310	XFNE	XFONE INC	U	Y	34	98414Y109	XFONE INC	35100	0418A	0	24233	31
20050311	XFNE	XFONE INC	U	Y	35	98414Y109	XFONE INC	35100	0418A	0	24233	32
20050314	XFNE	XFONE INC	U	Y	36	98414Y109	XFONE INC	31100	0418A	-4000	20233	33
20050315	XFNE	XFONE INC	U	Y	37	98414Y109	XFONE INC	24800	0418A	-6300	13933	34
20050121	LF	LeapFrog Enterprises, Inc.	NYSE	Y	1	52186N106	LEAPFROG ENTERPRISES INC.	54607	0437A	54607	0	0
20050124	LF	LeapFrog Enterprises, Inc.	NYSE	Y	2	52186N106	LEAPFROG ENTERPRISES INC.	54607	0437A	0	0	0
20050125	LF	LeapFrog Enterprises, Inc.	NYSE	Y	3	52186N106	LEAPFROG ENTERPRISES INC.	54607	0437A	0	0	0
20050126	LF	LeapFrog Enterprises, Inc.	NYSE	Y	4	52186N106	LEAPFROG ENTERPRISES INC.	33074	0437A	-21533	0	0
20050127	LF	LeapFrog Enterprises, Inc.	NYSE	Y	5	52186N106	LEAPFROG ENTERPRISES INC.	33074	0437A	0	0	0
20050128	LF	LeapFrog Enterprises, Inc.	NYSE	Y	6	52186N106	LEAPFROG ENTERPRISES INC.	33074	0437A	0	0	0
20050131	LF	LeapFrog Enterprises, Inc.	NYSE	Y	7	52186N106	LEAPFROG ENTERPRISES INC.	36194	0437A	3120	3120	1
20050201	LF	LeapFrog Enterprises, Inc.	NYSE	Y	8	52186N106	LEAPFROG ENTERPRISES INC.	36194	0437A	0	3120	2
20050202	LF	LeapFrog Enterprises, Inc.	NYSE	Y	9	52186N106	LEAPFROG ENTERPRISES INC.	35694	0437A	-500	2620	3
20050203	LF	LeapFrog Enterprises, Inc.	NYSE	Y	10	52186N106	LEAPFROG ENTERPRISES INC.	39508	0437A	3814	6434	4
20050228	LF	LeapFrog Enterprises, Inc.	NYSE	Y	1	52186N106	LEAPFROG ENTERPRISES INC.	110394	0437A	110394	0	0
20050301	LF	LeapFrog Enterprises, Inc.	NYSE	Y	2	52186N106	LEAPFROG ENTERPRISES INC.	108794	0437A	-1600	0	0
20050302	LF	LeapFrog Enterprises, Inc.	NYSE	Y	3	52186N106	LEAPFROG ENTERPRISES INC.	120794	0437A	12000	0	0
20050303	LF	LeapFrog Enterprises, Inc.	NYSE	Y	4	52186N106	LEAPFROG ENTERPRISES INC.	114994	0437A	-5800	0	0
20050304	LF	LeapFrog Enterprises, Inc.	NYSE	Y	5	52186N106	LEAPFROG ENTERPRISES INC.	104634	0437A	-10360	0	0
20050307	LF	LeapFrog Enterprises, Inc.	NYSE	Y	6	52186N106	LEAPFROG ENTERPRISES INC.	107225	0437A	2591	2591	1
20050308	LF	LeapFrog Enterprises, Inc.	NYSE	Y	7	52186N106	LEAPFROG ENTERPRISES INC.	107225	0437A	0	2591	2
20050309	LF	LeapFrog Enterprises, Inc.	NYSE	Y	8	52186N106	LEAPFROG ENTERPRISES INC.	110365	0437A	3140	5731	3
20050310	LF	LeapFrog Enterprises, Inc.	NYSE	Y	9	52186N106	LEAPFROG ENTERPRISES INC.	109965	0437A	-400	5331	4
20050311	LF	LeapFrog Enterprises, Inc.	NYSE	Y	10	52186N106	LEAPFROG ENTERPRISES INC.	131365	0437A	21400	26731	5
20050314	LF	LeapFrog Enterprises, Inc.	NYSE	Y	11	52186N106	LEAPFROG ENTERPRISES INC.	131365	0437A	0	26731	6
20050315	LF	LeapFrog Enterprises, Inc.	NYSE	Y	12	52186N106	LEAPFROG ENTERPRISES INC.	130565	0437A	-800	25931	7
20050316	LF	LeapFrog Enterprises, Inc.	NYSE	Y	13	52186N106	LEAPFROG ENTERPRISES INC.	135965	0437A	5400	31331	8
20050317	LF	LeapFrog Enterprises, Inc.	NYSE	Y	14	52186N106	LEAPFROG ENTERPRISES INC.	135965	0437A	0	31331	9
20050318	LF	LeapFrog Enterprises, Inc.	NYSE	Y	15	52186N106	LEAPFROG ENTERPRISES INC.	135665	0437A	-300	31031	10
20050321	LF	LeapFrog Enterprises, Inc.	NYSE	Y	16	52186N106	LEAPFROG ENTERPRISES INC.	135665	0437A	0	31031	11
20050322	LF	LeapFrog Enterprises, Inc.	NYSE	Y	17	52186N106	LEAPFROG ENTERPRISES INC.	135665	0437A	0	31031	12
20050323	LF	LeapFrog Enterprises, Inc.	NYSE	Y	18	52186N106	LEAPFROG ENTERPRISES INC.	116618	0437A	-19047	11984	13
20050324	LF	LeapFrog Enterprises, Inc.	NYSE	Y	19	52186N106	LEAPFROG ENTERPRISES INC.	111418	0437A	-5200	6784	14
20050328	LF	LeapFrog Enterprises, Inc.	NYSE	Y	20	52186N106	LEAPFROG ENTERPRISES INC.	105216	0437A	-6202	582	15
20050329	LF	LeapFrog Enterprises, Inc.	NYSE	Y	21	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	1560	2142	16
20050330	LF	LeapFrog Enterprises, Inc.	NYSE	Y	22	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	17
20050331	LF	LeapFrog Enterprises, Inc.	NYSE	Y	23	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	18
20050401	LF	LeapFrog Enterprises, Inc.	NYSE	Y	24	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	19
20050404	LF	LeapFrog Enterprises, Inc.	NYSE	Y	25	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	20
20050405	LF	LeapFrog Enterprises, Inc.	NYSE	Y	26	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	21
20050121	PACT	PACIFICNET INC NEW	S	Y	10	69511V207	PACIFICNET INC NEW	1656	0437A	1656	1656	1
20050124	PACT	PACIFICNET INC NEW	S	Y	11	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	2
20050125	PACT	PACIFICNET INC NEW	S	Y	12	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	3
20050126	PACT	PACIFICNET INC NEW	S	Y	13	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	4
20050127	PACT	PACIFICNET INC NEW	S	Y	14	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	5
20050128	PACT	PACIFICNET INC NEW	S	Y	15	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	6
20050131	PACT	PACIFICNET INC NEW	S	Y	16	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	7
20050201	PACT	PACIFICNET INC NEW	S	Y	17	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	8
20050202	PACT	PACIFICNET INC NEW	S	Y	18	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	9
20050203	PACT	PACIFICNET INC NEW	S	Y	19	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	10

20050204	PACT	PACIFICNET INC NEW	S	Y	20	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	11		
20050207	PACT	PACIFICNET INC NEW	S	Y	21	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	12		
20050208	PACT	PACIFICNET INC NEW	S	Y	22	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	13		
20050209	PACT	PACIFICNET INC NEW	S	Y	23	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	14		
20050309	PACT	PACIFICNET INC NEW	S	Y	42	69511V207	PACIFICNET INC NEW	308	0437A	308	308	1		
20050310	PACT	PACIFICNET INC NEW	S	Y	43	69511V207	PACIFICNET INC NEW	308	0437A	0	308	2		
20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	279068	0437A	279068	0	0		
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	286928	0437A	7860	0	0		
20050111	TASR	TASER INTERNATIONAL INC	Q	Y	3	87651B104	TASER INTERNATIONAL INC	303345	0437A	16417	0	0		
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	292440	0437A	-10905	0	0		
20050113	TASR	TASER INTERNATIONAL INC	Q	Y	5	87651B104	TASER INTERNATIONAL INC	287462	0437A	-4978	0	0		
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	277273	0437A	-10189	0	0		
20050118	TASR	TASER INTERNATIONAL INC	Q	Y	7	87651B104	TASER INTERNATIONAL INC	278498	0437A	1225	1225	1		
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	274438	0437A	-4060	0	0		
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	257433	0437A	-17005	0	0		
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	235028	0437A	-22405	0	0		
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	170192	0437A	-64836	0	0		
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	157723	0437A	-12469	0	0		
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	223015	0437A	65292	65292	1		
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	162032	0437A	-60983	4309	2		
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	154987	0437A	-7045	0	0		
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	158816	0437A	3829	3829	1		
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	151406	0437A	-7410	0	0		
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	145491	0437A	-5915	0	0		
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	125460	0437A	-20031	0	0		
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	109336	0437A	-16124	0	0		
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	106057	0437A	-3279	0	0		
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	90012	0437A	-16045	0	0		
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	73837	0437A	-16175	0	0		
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	74539	0437A	702	702	1		
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	68119	0437A	-6420	0	0		
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	68119	0437A	0	0	0		
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	68119	0437A	0	0	0		
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	68119	0437A	0	0	0		
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	65347	0437A	-2772	0	0		
20050218	TASR	TASER INTERNATIONAL INC	Q	Y	30	87651B104	TASER INTERNATIONAL INC	64147	0437A	-1200	0	0		
20050222	TASR	TASER INTERNATIONAL INC	Q	Y	31	87651B104	TASER INTERNATIONAL INC	62147	0437A	-2000	0	0		
20050223	TASR	TASER INTERNATIONAL INC	Q	Y	32	87651B104	TASER INTERNATIONAL INC	57517	0437A	-4630	0	0		
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	246544	0437A	189027	189027	1		
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	247944	0437A	1400	190427	2		
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	247244	0437A	-700	189727	3		
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	247244	0437A	0	189727	4		
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	241356	0437A	-5888	183839	5		
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	228956	0437A	-12400	171439	6		
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	228956	0437A	0	171439	7		
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	228383	0437A	-573	170866	8		
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	226753	0437A	-1630	169236	9		
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	226753	0437A	0	169236	10		
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	223853	0437A	-2900	166336	11		
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	179563	0437A	-44290	122046	12		
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	106322	0437A	-73241	48805	13		
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	103422	0437A	-2900	45905	14		
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	15		
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	16		
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	17		
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	18		
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	19		
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	101137	0437A	-2285	43620	20		
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	101137	0437A	0	43620	21		
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	103887	0437A	2750	46370	22		
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	102748	0437A	-1139	45231	23		
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	99748	0437A	-3000	42231	24		
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	99748	0437A	0	42231	25		
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	99776	0437A	28	42259	26		
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	99776	0437A	0	42259	27		
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	99776	0437A	0	42259	28		
20050120	OTT	Otelco Inc	Amex	Y	9	688823202	OTELCO, INC INCM DEPO SEC	21500	0438A	21500	21500	1		
20050121	OTT	Otelco Inc	Amex	Y	10	688823202	OTELCO, INC INCM DEPO SEC	14700	0438A	-6800	14700	2		
20050124	OTT	Otelco Inc	Amex	Y	11	688823202	OTELCO, INC INCM DEPO SEC	13800	0438A	-900	13800	3		
20050125	OTT	Otelco Inc	Amex	Y	12	688823202	OTELCO, INC INCM DEPO SEC	13800	0438A	0	13800	4		
20050126	OTT	Otelco Inc	Amex	Y	13	688823202	OTELCO, INC INCM DEPO SEC	13800	0438A	0	13800	5		
20050127	OTT	Otelco Inc	Amex	Y	14	688823202	OTELCO, INC INCM DEPO SEC	17700	0438A	3900	17700	6		
20050128	OTT	Otelco Inc	Amex	Y	15	688823202	OTELCO, INC INCM DEPO SEC	17700	0438A	0	17700	7		
20050131	OTT	Otelco Inc	Amex	Y	16	688823202	OTELCO, INC INCM DEPO SEC	17700	0438A	0	17700	8		
20050201	OTT	Otelco Inc	Amex	Y	17	688823202	OTELCO, INC INCM DEPO SEC	17700	0438A	0	17700	9		
20050202	OTT	Otelco Inc	Amex	Y	18	688823202	OTELCO, INC INCM DEPO SEC	500	0438A	-17200	500	10		
20050203	OTT	Otelco Inc	Amex	Y	19	688823202	OTELCO, INC INCM DEPO SEC	17200	0438A	16700	17200	11		
20050204	OTT	Otelco Inc	Amex	Y	20	688823202	OTELCO, INC INCM DEPO SEC	17200	0438A	0	17200	12		
20050207	OTT	Otelco Inc	Amex	Y	21	688823202	OTELCO, INC INCM DEPO SEC	17200	0438A	0	17200	13		
20050208	OTT	Otelco Inc	Amex	Y	22	688823202	OTELCO, INC INCM DEPO SEC	17200	0438A	0	17200	14		
20050209	OTT	Otelco Inc	Amex	Y	23	688823202	OTELCO, INC INCM DEPO SEC	9200	0438A	-8000	9200	15		
20050210	OTT	Otelco Inc	Amex	Y	24	688823202	OTELCO, INC INCM DEPO SEC	8200	0438A	-1000	8200	16		
20050211	OTT	Otelco Inc	Amex	Y	25	688823202	OTELCO, INC INCM DEPO SEC	2200	0438A	-6000	2200	17		
20050107	BHY	BlackRock High Yield Trust (The)	NYSE	Y	1	09248N102	BLACKROCK HIGH YIELD TST SBI	13706	0443A	13706	0	0		
20050110	BHY	BlackRock High Yield Trust (The)	NYSE	Y	2	09248N102	BLACKROCK HIGH YIELD TST SBI	13706	0443A	0	0	0		
20050111	BHY	BlackRock High Yield Trust (The)	NYSE	Y	3	09248N102	BLACKROCK HIGH YIELD TST SBI	13406	0443A	-300	0	0		
20050112	BHY	BlackRock High Yield Trust (The)	NYSE	Y	4	09248N102	BLACKROCK HIGH YIELD TST SBI	13007	0443A	-399	0	0		
20050113	BHY	BlackRock High Yield Trust (The)	NYSE	Y	5	09248N102	BLACKROCK HIGH YIELD TST SBI	12507	0443A	-500	0	0		
20050114	BHY	BlackRock High Yield Trust (The)	NYSE	Y	6	09248N102	BLACKROCK HIGH YIELD TST SBI	15357	0443A	2850	2850	1		
20050118	BHY	BlackRock High Yield Trust (The)	NYSE	Y	7	09248N102	BLACKROCK HIGH YIELD TST SBI	13339	0443A	-2018	832	2		
20050119	BHY	BlackRock High Yield Trust (The)	NYSE	Y	8	09248N102	BLACKROCK HIGH YIELD TST SBI	13339	0443A	0	832	3		
20050120	BHY	BlackRock High Yield Trust (The)	NYSE	Y	9	09248N102	BLACKROCK HIGH YIELD TST SBI	9812	0443A	-3527	0	0		
20050121	BHY	BlackRock High Yield Trust (The)	NYSE	Y	10	09248N102	BLACKROCK HIGH YIELD TST SBI	8185	0443A	-1627	0	0		
20050124	BHY	BlackRock High Yield Trust (The)	NYSE	Y	11	09248N102	BLACKROCK HIGH YIELD TST SBI	7457	0443A	-728	0	0		
20050125	BHY	BlackRock High Yield Trust (The)	NYSE	Y	12	09248N102	BLACKROCK HIGH YIELD TST SBI	5957	0443A	-1500	0	0		
20050126	BHY	BlackRock High Yield Trust (The)	NYSE	Y	13	09248N102	BLACKROCK HIGH YIELD TST SBI	4624	0443A	-1333	0	0		
20050127	BHY	BlackRock High Yield Trust (The)	NYSE	Y	14	09248N102	BLACKROCK HIGH YIELD TST SBI	5124	0443A	500	500	1		
20050128	BHY	BlackRock High Yield Trust (The)	NYSE	Y	15	09248N102	BLACKROCK HIGH YIELD TST SBI	2595	0443A	-2529	0	0		
20050201	BHY	BlackRock High Yield Trust (The)	NYSE	Y	17	09248N102	BLACKROCK HIGH YIELD TST SBI	2638	0443A	2638	2638	1		
20050202	BHY	BlackRock High Yield Trust (The)	NYSE	Y	18	09248N102	BLACKROCK HIGH YIELD TST SBI	2638	0443A	0	2638	2		
20050210	BHY	BlackRock High Yield Trust (The)	NYSE	Y	24	09248N102	BLACKROCK HIGH YIELD TST SBI	867	0443A	867	867	1		
20050211	BHY	BlackRock High Yield Trust (The)	NYSE	Y	25	09248N102	BLACKROCK HIGH YIELD TST SBI	1067	0443A	200	1067	2		
20050214	BHY	BlackRock High Yield Trust (The)	NYSE	Y	26	09248N102	BLACKROCK HIGH YIELD TST SBI	487	0443A	-580	487	3		
20050215	BHY	BlackRock High Yield Trust (The)	NYSE	Y	27	09248N102	BLACKROCK HIGH YIELD TST SBI	487	0443A	0	487	4		
20050216	BHY	BlackRock High Yield Trust (The)	NYSE	Y	28	09248N102	BLACKROCK HIGH YIELD TST SBI	324	0443A	-163	324	5		
20050217	BHY	BlackRock High Yield Trust (The)	NYSE	Y	29	09248N102	BLACKROCK HIGH YIELD TST SBI	224	0443A	-100	224	6		
20050222	BHY	BlackRock High Yield Trust (The)	NYSE	Y	31	09248N102	BLACKROCK HIGH YIELD TST SBI	1724	0443A	1724	1724	1		
20050223	BHY	BlackRock High Yield Trust (The)	NYSE	Y	32	09248N102	BLACKROCK HIGH YIELD TST SBI	15653	0443A	13929	15653	2		
20050224	BHY	BlackRock High Yield Trust (The)	NYSE	Y	33	09248N102	BLACKROCK HIGH YIELD TST SBI	15653	0443A	0	15653	3		
20050225	BHY	BlackRock High Yield Trust (The)	NYSE	Y	34	09248N102	BLACKROCK HIGH YIELD TST SBI	15453	0443A	-200	15453	4		
20050228	BHY	BlackRock High Yield Trust (The)	NYSE	Y	35	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	300	15753	5		
20050301	BHY	BlackRock High Yield Trust (The)	NYSE	Y	36	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	0	15753	6		
20050302	BHY	BlackRock High Yield Trust (The)	NYSE	Y	37	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	0	15753	7		
20050303	BHY	BlackRock High Yield Trust (The)	NYSE	Y	38	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	0	15753	8		
20050304	BHY	BlackRock High Yield Trust (The)	NYSE	Y	39	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	0	15753	9		
20050307	BHY	BlackRock High Yield Trust (The)	NYSE	Y	40	09248N102	BLACKROCK HIGH YIELD TST SBI	14357	0443A	-1396	14357	10		
20050308	BHY	BlackRock High Yield Trust (The)	NYSE	Y	41	09248N102	BLACKROCK HIGH YIELD TST SBI	14357	0443A	0	14357	11		
20050309	BHY	BlackRock High Yield Trust (The)	NYSE	Y	42	09248N102	BLACKROCK HIGH YIELD TST SBI	14357	0443A	0	14357	12		
20050310	BHY	BlackRock High Yield Trust (The)	NYSE	Y	43	09248N102	BLACKROCK HIGH YIELD TST SBI	14357	0443A	0	14357	13		
20050311	BHY	BlackRock High Yield Trust (The)	NYSE	Y	44	09248N102	BLACKROCK HIGH YIELD TST SBI	10407	0443A	-3950	10407	14		
20050314	BHY	BlackRock High Yield Trust (The)	NYSE	Y	45	09248N102	BLACKROCK HIGH YIELD TST SBI	10697	0443A	290	10697	15		
20050315	BHY	BlackRock High Yield Trust (The)	NYSE	Y	46	09248N102	BLACKROCK HIGH YIELD TST SBI	12117	0443A	1420	12117	16		
20050316	BHY	BlackRock High Yield Trust (The)	NYSE	Y	47	09248N102	BLACKROCK HIGH YIELD TST SBI	13447	0443A	1330	13447	17		
20050317	BHY	BlackRock High Yield Trust (The)	NYSE	Y	48	09248N102	BLACKROCK HIGH YIELD TST SBI	14122	0443A	675	14122	18		
20050318	BHY	BlackRock High Yield Trust (The)	NYSE	Y	49	09248N102	BLACKROCK HIGH YIELD TST SBI	12622	0443A	-1500	12622	19		
20050321	BHY	BlackRock High Yield Trust (The)	NYSE	Y	50	09248N102	BLACKROCK HIGH YIELD TST SBI	15220	0443A	2598	15220	20		
20050322	BHY	BlackRock High Yield Trust (The)	NYSE	Y	51	09248N102	BLACKROCK HIGH YIELD TST SBI	13620	0443A	-1600	13620	21		
20050323	BHY	BlackRock High Yield Trust (The)	NYSE	Y	52	09248N102	BLACKROCK HIGH YIELD TST SBI	11089	0443A	-2531	11089	22		
20050324	BHY	BlackRock High Yield Trust (The)	NYSE	Y	53	09248N102	BLACKROCK HIGH YIELD TST SBI	11550	0443A	461	11550	23		
20050328	BHY	BlackRock High Yield Trust (The)	NYSE	Y	54	09248N102	BLACKROCK HIGH YIELD TST SBI	13520	0443A	1970	13520	24		
20050329	BHY	BlackRock High Yield Trust (The)	NYSE	Y	55	09248N102	BLACKROCK HIGH YIELD TST SBI	9352	0443A	-4168	9352	25		
20050330	BHY	BlackRock High Yield Trust (The)	NYSE	Y	56	09248N102	BLACKROCK HIGH YIELD TST SBI	12852	0443A	3500	12852	26		
20050331	BHY	BlackRock High Yield Trust (The)	NYSE	Y	57	09248N102	BLACKROCK HIGH YIELD TST SBI	11239	0443A	-1613	11239	27		
20050401	BHY	BlackRock High Yield Trust (The)	NYSE	Y	58	09248N102	BLACKROCK HIGH YIELD TST SBI	9939	0443A	-1300	9939	28		
20050404	BHY	BlackRock High Yield Trust (The)	NYSE	Y	59	09248N102	BLACKROCK HIGH YIELD TST SBI	9939	0443A	0	9939	29		
20050405	BHY	BlackRock High Yield Trust (The)	NYSE	Y	60	09248N102	BLACKROCK HIGH YIELD TST SBI	9940	0443A	1	9940	30		
20050107	DSF	Defined Strategy Fund, Inc.	NYSE	Y	1	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	3500	0	0		
20050110	DSF	Defined Strategy Fund, Inc.	NYSE	Y	2	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0		
20050111	DSF	Defined Strategy Fund, Inc.	NYSE	Y	3	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0		
20050112	DSF	Defined Strategy Fund, Inc.	NYSE	Y	4	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0		
20050113	DSF	Defined Strategy Fund, Inc.	NYSE	Y	5	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0		

20050114	DSF	Defined Strategy Fund, Inc.	NYSE	Y	6	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0
20050118	DSF	Defined Strategy Fund, Inc.	NYSE	Y	7	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0
20050119	DSF	Defined Strategy Fund, Inc.	NYSE	Y	8	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0
20050120	DSF	Defined Strategy Fund, Inc.	NYSE	Y	9	24476Y100	DEFINED STRATEGY FUND INC	4500	0443A	1000	1000	1
20050121	DSF	Defined Strategy Fund, Inc.	NYSE	Y	10	24476Y100	DEFINED STRATEGY FUND INC	5700	0443A	1200	2200	2
20050124	DSF	Defined Strategy Fund, Inc.	NYSE	Y	11	24476Y100	DEFINED STRATEGY FUND INC	5700	0443A	0	2200	3
20050125	DSF	Defined Strategy Fund, Inc.	NYSE	Y	12	24476Y100	DEFINED STRATEGY FUND INC	105700	0443A	100000	102200	4
20050126	DSF	Defined Strategy Fund, Inc.	NYSE	Y	13	24476Y100	DEFINED STRATEGY FUND INC	125696	0443A	19996	122196	5
20050127	DSF	Defined Strategy Fund, Inc.	NYSE	Y	14	24476Y100	DEFINED STRATEGY FUND INC	122242	0443A	-3454	118742	6
20050128	DSF	Defined Strategy Fund, Inc.	NYSE	Y	15	24476Y100	DEFINED STRATEGY FUND INC	66242	0443A	-56000	62742	7
20050131	DSF	Defined Strategy Fund, Inc.	NYSE	Y	16	24476Y100	DEFINED STRATEGY FUND INC	110542	0443A	44300	107042	8
20050201	DSF	Defined Strategy Fund, Inc.	NYSE	Y	17	24476Y100	DEFINED STRATEGY FUND INC	83542	0443A	-27000	80042	9
20050202	DSF	Defined Strategy Fund, Inc.	NYSE	Y	18	24476Y100	DEFINED STRATEGY FUND INC	83542	0443A	0	80042	10
20050203	DSF	Defined Strategy Fund, Inc.	NYSE	Y	19	24476Y100	DEFINED STRATEGY FUND INC	83542	0443A	0	80042	11
20050204	DSF	Defined Strategy Fund, Inc.	NYSE	Y	20	24476Y100	DEFINED STRATEGY FUND INC	83542	0443A	0	80042	12
20050207	DSF	Defined Strategy Fund, Inc.	NYSE	Y	21	24476Y100	DEFINED STRATEGY FUND INC	69542	0443A	-14000	66042	13
20050208	DSF	Defined Strategy Fund, Inc.	NYSE	Y	22	24476Y100	DEFINED STRATEGY FUND INC	54542	0443A	-15000	51042	14
20050209	DSF	Defined Strategy Fund, Inc.	NYSE	Y	23	24476Y100	DEFINED STRATEGY FUND INC	56342	0443A	1800	52842	15
20050210	DSF	Defined Strategy Fund, Inc.	NYSE	Y	24	24476Y100	DEFINED STRATEGY FUND INC	56342	0443A	0	52842	16
20050211	DSF	Defined Strategy Fund, Inc.	NYSE	Y	25	24476Y100	DEFINED STRATEGY FUND INC	56342	0443A	0	52842	17
20050214	DSF	Defined Strategy Fund, Inc.	NYSE	Y	26	24476Y100	DEFINED STRATEGY FUND INC	8542	0443A	-47800	5042	18
20050107	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	7760	0443A	7760	0	0
20050110	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	7760	0443A	0	0	0
20050111	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	7760	0443A	0	0	0
20050112	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	7760	0443A	0	0	0
20050113	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	7760	0443A	0	0	0
20050204	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	6810	0443A	6810	0	0
20050207	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	6810	0443A	0	0	0
20050208	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	6810	0443A	0	0	0
20050209	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	6810	0443A	0	0	0
20050210	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	6910	0443A	100	100	1
20050211	GENI	GENESISINTERMEDIA INC	u	Y	6	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	2
20050214	GENI	GENESISINTERMEDIA INC	u	Y	7	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	3
20050215	GENI	GENESISINTERMEDIA INC	u	Y	8	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	4
20050216	GENI	GENESISINTERMEDIA INC	u	Y	9	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	5
20050217	GENI	GENESISINTERMEDIA INC	u	Y	10	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	6
20050218	GENI	GENESISINTERMEDIA INC	u	Y	11	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	7
20050222	GENI	GENESISINTERMEDIA INC	u	Y	12	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	8
20050223	GENI	GENESISINTERMEDIA INC	u	Y	13	37184Y105	GENESISINTERMEDIA INC	7910	0443A	1000	1100	9
20050224	GENI	GENESISINTERMEDIA INC	u	Y	14	37184Y105	GENESISINTERMEDIA INC	7910	0443A	0	1100	10
20050224	GENI	GENESISINTERMEDIA INC	u	Y	14	37184Y105	GENESISINTERMEDIA INC	1050	0443A	1050	1050	1
20050225	GENI	GENESISINTERMEDIA INC	u	Y	15	37184Y105	GENESISINTERMEDIA INC	8960	0443A	7910	8960	2
20050228	GENI	GENESISINTERMEDIA INC	u	Y	16	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	3
20050301	GENI	GENESISINTERMEDIA INC	u	Y	17	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	4
20050302	GENI	GENESISINTERMEDIA INC	u	Y	18	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	5
20050303	GENI	GENESISINTERMEDIA INC	u	Y	19	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	6
20050304	GENI	GENESISINTERMEDIA INC	u	Y	20	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	7
20050307	GENI	GENESISINTERMEDIA INC	u	Y	21	37184Y105	GENESISINTERMEDIA INC	6360	0443A	-2600	6360	8
20050308	GENI	GENESISINTERMEDIA INC	u	Y	22	37184Y105	GENESISINTERMEDIA INC	6360	0443A	0	6360	9
20050309	GENI	GENESISINTERMEDIA INC	u	Y	23	37184Y105	GENESISINTERMEDIA INC	6060	0443A	-300	6060	10
20050310	GENI	GENESISINTERMEDIA INC	u	Y	24	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	11
20050311	GENI	GENESISINTERMEDIA INC	u	Y	25	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	12
20050314	GENI	GENESISINTERMEDIA INC	u	Y	26	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	13
20050315	GENI	GENESISINTERMEDIA INC	u	Y	27	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	14
20050316	GENI	GENESISINTERMEDIA INC	u	Y	28	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	15
20050317	GENI	GENESISINTERMEDIA INC	u	Y	29	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	16
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2656	0443A	2656	2656	1
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1368	0443A	-1288	1368	2
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1750	0443A	1750	1750	1
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	10384	0443A	8634	10384	2
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1925	0443A	-8459	1925	3
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	5407	0443A	3482	5407	4
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7507	0443A	2100	7507	5
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7807	0443A	300	7807	6
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	12031	0443A	4224	12031	7
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	12431	0443A	400	12431	8
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	10360	0443A	-2071	10360	9
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6196	0443A	-4164	6196	10
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6871	0443A	675	6871	11
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3996	0443A	-2875	3996	12
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	933	0443A	-3063	933	13
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7546	0443A	6613	7546	14
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7490	0443A	-56	7490	15
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7514	0443A	24	7514	16
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6448	0443A	-1066	6448	17
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	5448	0443A	-1000	5448	18
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	5448	0443A	0	5448	19
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	448	0443A	-5000	448	20
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	448	0443A	0	448	21
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	648	0443A	200	648	22
20050208	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	13	42952V101	HIENERGY TECHNOLOGIES, INC. (D	104819	0443A	104819	104819	1
20050209	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	14	42952V101	HIENERGY TECHNOLOGIES, INC. (D	162719	0443A	57900	162719	2
20050210	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	15	42952V101	HIENERGY TECHNOLOGIES, INC. (D	195919	0443A	33200	195919	3
20050211	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	16	42952V101	HIENERGY TECHNOLOGIES, INC. (D	221724	0443A	25805	221724	4
20050222	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	22	42952V101	HIENERGY TECHNOLOGIES, INC. (D	23107	0443A	23107	23107	1
20050223	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	23	42952V101	HIENERGY TECHNOLOGIES, INC. (D	22457	0443A	-650	22457	2
20050224	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	24	42952V101	HIENERGY TECHNOLOGIES, INC. (D	20857	0443A	-1600	20857	3
20050225	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	25	42952V101	HIENERGY TECHNOLOGIES, INC. (D	21657	0443A	800	21657	4
20050228	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	26	42952V101	HIENERGY TECHNOLOGIES, INC. (D	21157	0443A	-500	21157	5
20050301	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	27	42952V101	HIENERGY TECHNOLOGIES, INC. (D	23507	0443A	2350	23507	6
20050302	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	28	42952V101	HIENERGY TECHNOLOGIES, INC. (D	24507	0443A	1000	24507	7
20050303	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	29	42952V101	HIENERGY TECHNOLOGIES, INC. (D	23407	0443A	-1100	23407	8
20050304	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	30	42952V101	HIENERGY TECHNOLOGIES, INC. (D	23407	0443A	0	23407	9
20050307	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	31	42952V101	HIENERGY TECHNOLOGIES, INC. (D	29007	0443A	5600	29007	10
20050308	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	32	42952V101	HIENERGY TECHNOLOGIES, INC. (D	34007	0443A	5000	34007	11
20050309	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	33	42952V101	HIENERGY TECHNOLOGIES, INC. (D	34007	0443A	0	34007	12
20050310	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	34	42952V101	HIENERGY TECHNOLOGIES, INC. (D	37507	0443A	3500	37507	13
20050311	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	35	42952V101	HIENERGY TECHNOLOGIES, INC. (D	38007	0443A	500	38007	14
20050314	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	36	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25107	0443A	-12900	25107	15
20050121	LXRS	LEXINGTON RESOURCES INC	U	Y	1	529561102	LEXINGTON RESOURCES INC	2030	0443A	2030	0	0
20050124	LXRS	LEXINGTON RESOURCES INC	U	Y	2	529561102	LEXINGTON RESOURCES INC	1135	0443A	-895	0	0
20050125	LXRS	LEXINGTON RESOURCES INC	U	Y	3	529561102	LEXINGTON RESOURCES INC	135	0443A	-1000	0	0
20050126	LXRS	LEXINGTON RESOURCES INC	U	Y	4	529561102	LEXINGTON RESOURCES INC	135	0443A	0	0	0
20050127	LXRS	LEXINGTON RESOURCES INC	U	Y	5	529561102	LEXINGTON RESOURCES INC	135	0443A	0	0	0
20050128	LXRS	LEXINGTON RESOURCES INC	U	Y	6	529561102	LEXINGTON RESOURCES INC	2635	0443A	2500	2500	1
20050131	LXRS	LEXINGTON RESOURCES INC	U	Y	7	529561102	LEXINGTON RESOURCES INC	2638	0443A	3	2503	2
20050201	LXRS	LEXINGTON RESOURCES INC	U	Y	8	529561102	LEXINGTON RESOURCES INC	2638	0443A	0	2503	3
20050202	LXRS	LEXINGTON RESOURCES INC	U	Y	9	529561102	LEXINGTON RESOURCES INC	2638	0443A	0	2503	4
20050203	LXRS	LEXINGTON RESOURCES INC	U	Y	10	529561102	LEXINGTON RESOURCES INC	138	0443A	-2500	3	5
20050204	LXRS	LEXINGTON RESOURCES INC	U	Y	11	529561102	LEXINGTON RESOURCES INC	138	0443A	0	3	6
20050207	LXRS	LEXINGTON RESOURCES INC	U	Y	12	529561102	LEXINGTON RESOURCES INC	138	0443A	0	3	7
20050211	LXRS	LEXINGTON RESOURCES INC	U	Y	16	529561102	LEXINGTON RESOURCES INC	10600	0443A	10600	10600	1
20050214	LXRS	LEXINGTON RESOURCES INC	U	Y	17	529561102	LEXINGTON RESOURCES INC	10600	0443A	0	10600	2
20050215	LXRS	LEXINGTON RESOURCES INC	U	Y	18	529561102	LEXINGTON RESOURCES INC	10600	0443A	0	10600	3
20050216	LXRS	LEXINGTON RESOURCES INC	U	Y	19	529561102	LEXINGTON RESOURCES INC	11050	0443A	450	11050	4
20050217	LXRS	LEXINGTON RESOURCES INC	U	Y	20	529561102	LEXINGTON RESOURCES INC	11050	0443A	0	11050	5
20050218	LXRS	LEXINGTON RESOURCES INC	U	Y	21	529561102	LEXINGTON RESOURCES INC	11050	0443A	0	11050	6
20050222	LXRS	LEXINGTON RESOURCES INC	U	Y	22	529561102	LEXINGTON RESOURCES INC	11050	0443A	0	11050	7
20050223	LXRS	LEXINGTON RESOURCES INC	U	Y	23	529561102	LEXINGTON RESOURCES INC	11050	0443A	0	11050	8
20050224	LXRS	LEXINGTON RESOURCES INC	U	Y	24	529561102	LEXINGTON RESOURCES INC	31050	0443A	20000	31050	9
20050225	LXRS	LEXINGTON RESOURCES INC	U	Y	25	529561102	LEXINGTON RESOURCES INC	52700	0443A	21650	52700	10
20050228	LXRS	LEXINGTON RESOURCES INC	U	Y	26	529561102	LEXINGTON RESOURCES INC	53700	0443A	1000	53700	11
20050301	LXRS	LEXINGTON RESOURCES INC	U	Y	27	529561102	LEXINGTON RESOURCES INC	75900	0443A	22200	75900	12
20050302	LXRS	LEXINGTON RESOURCES INC	U	Y	28	529561102	LEXINGTON RESOURCES INC	70900	0443A	-5000	70900	13
20050303	LXRS	LEXINGTON RESOURCES INC	U	Y	29	529561102	LEXINGTON RESOURCES INC	77400	0443A	6500	77400	14
20050304	LXRS	LEXINGTON RESOURCES INC	U	Y	30	529561102	LEXINGTON RESOURCES INC	77400	0443A	0	77400	15
20050307	LXRS	LEXINGTON RESOURCES INC	U	Y	31	529561102	LEXINGTON RESOURCES INC	700	0443A	-76700	700	16
20050310	LXRS	LEXINGTON RESOURCES INC	U	Y	34	529561102	LEXINGTON RESOURCES INC	3967	0443A	3967	3967	1
20050210	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	1	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	3000	0	0
20050211	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	2	615579307	MOONEY AEROSPACE GROUP LTD	2800	0443A	-200	0	0
20050214	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	3	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	200	0	0
20050215	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	4	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050216	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	5	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050217	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	6	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050218	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	7	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050222	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	8	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050223	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	9	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050224	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	10	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050225	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	11	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050228	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	12	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050301	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	13	615579307	MOONEY AEROSPACE GROUP LTD	2996	0443A	-4	0	0

20050302	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	14	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	4	4	1
20050303	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	15	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	4	2
20050304	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	16	615579307	MOONEY AEROSPACE GROUP LTD	2991	0443A	-9	0	0
20050307	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	17	615579307	MOONEY AEROSPACE GROUP LTD	2836	0443A	-155	0	0
20050308	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	18	615579307	MOONEY AEROSPACE GROUP LTD	2836	0443A	0	0	0
20050309	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	19	615579307	MOONEY AEROSPACE GROUP LTD	2614	0443A	-222	0	0
20050310	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	20	615579307	MOONEY AEROSPACE GROUP LTD	2635	0443A	21	21	1
20050311	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	21	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	-3	18	2
20050314	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	22	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	3
20050315	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	23	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	4
20050316	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	24	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	5
20050317	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	25	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	6
20050318	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	26	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	7
20050321	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	27	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	8
20050322	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	28	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	9
20050323	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	29	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	10
20050324	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	30	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	11
20050328	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	31	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	12
20050329	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	32	615579307	MOONEY AEROSPACE GROUP LTD	2682	0443A	50	68	13
20050330	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	33	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	-50	18	14
20050331	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	34	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	15
20050401	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	35	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	16
20050118	ONSM	ONSTREAM MEDIA CORP	S	Y	4	682875109	ONSTREAM MEDIA CORP	15260	0443A	15260	15260	1
20050119	ONSM	ONSTREAM MEDIA CORP	S	Y	5	682875109	ONSTREAM MEDIA CORP	22151	0443A	6891	22151	2
20050120	ONSM	ONSTREAM MEDIA CORP	S	Y	6	682875109	ONSTREAM MEDIA CORP	20152	0443A	-1999	20152	3
20050121	ONSM	ONSTREAM MEDIA CORP	S	Y	7	682875109	ONSTREAM MEDIA CORP	22542	0443A	2390	22542	4
20050124	ONSM	ONSTREAM MEDIA CORP	S	Y	8	682875109	ONSTREAM MEDIA CORP	16842	0443A	-5700	16842	5
20050125	ONSM	ONSTREAM MEDIA CORP	S	Y	9	682875109	ONSTREAM MEDIA CORP	16442	0443A	-400	16442	6
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	14802	0443A	-1640	14802	7
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	12432	0443A	-2370	12432	8
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	9192	0443A	-3240	9192	9
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	8675	0443A	-517	8675	10
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	8142	0443A	-533	8142	11
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	8142	0443A	0	8142	12
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	7291	0443A	-851	7291	13
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	8291	0443A	1000	8291	14
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	4401	0443A	4401	4401	1
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	4401	0443A	0	4401	2
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	4400	0443A	-1	4400	3
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	4400	0443A	0	4400	4
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	4400	0443A	0	4400	5
20050223	ONSM	ONSTREAM MEDIA CORP	S	Y	29	682875109	ONSTREAM MEDIA CORP	4400	0443A	0	4400	6
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	4401	0443A	1	4401	7
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	4401	0443A	0	4401	8
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	4401	0443A	0	4401	9
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	4401	0443A	0	4401	10
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	4301	0443A	-100	4301	11
20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	4301	0443A	0	4301	12
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	4101	0443A	-200	4101	13
20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	401	0443A	401	401	1
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	382	0443A	-19	382	2
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	1834	0443A	1452	1834	3
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	237	0443A	237	237	1
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	237	0443A	0	237	2
20050107	PHD	Pioneer Floating Rate Trust	NYSE	Y	1	72369J102	PIONEER FLOATING RATE TRUST	15050	0443A	15050	0	0
20050110	PHD	Pioneer Floating Rate Trust	NYSE	Y	2	72369J102	PIONEER FLOATING RATE TRUST	15550	0443A	500	0	0
20050111	PHD	Pioneer Floating Rate Trust	NYSE	Y	3	72369J102	PIONEER FLOATING RATE TRUST	10550	0443A	-5000	0	0
20050112	PHD	Pioneer Floating Rate Trust	NYSE	Y	4	72369J102	PIONEER FLOATING RATE TRUST	10550	0443A	0	0	0
20050113	PHD	Pioneer Floating Rate Trust	NYSE	Y	5	72369J102	PIONEER FLOATING RATE TRUST	10550	0443A	0	0	0
20050114	PHD	Pioneer Floating Rate Trust	NYSE	Y	6	72369J102	PIONEER FLOATING RATE TRUST	4280	0443A	-6270	0	0
20050118	PHD	Pioneer Floating Rate Trust	NYSE	Y	7	72369J102	PIONEER FLOATING RATE TRUST	500	0443A	-3780	0	0
20050119	PHD	Pioneer Floating Rate Trust	NYSE	Y	8	72369J102	PIONEER FLOATING RATE TRUST	500	0443A	0	0	0
20050125	PHD	Pioneer Floating Rate Trust	NYSE	Y	12	72369J102	PIONEER FLOATING RATE TRUST	79522	0443A	79522	79522	1
20050126	PHD	Pioneer Floating Rate Trust	NYSE	Y	13	72369J102	PIONEER FLOATING RATE TRUST	119352	0443A	39830	119352	2
20050127	PHD	Pioneer Floating Rate Trust	NYSE	Y	14	72369J102	PIONEER FLOATING RATE TRUST	122352	0443A	3000	122352	3
20050128	PHD	Pioneer Floating Rate Trust	NYSE	Y	15	72369J102	PIONEER FLOATING RATE TRUST	20296	0443A	-102056	20296	4
20050131	PHD	Pioneer Floating Rate Trust	NYSE	Y	16	72369J102	PIONEER FLOATING RATE TRUST	10846	0443A	-9450	10846	5
20050201	PHD	Pioneer Floating Rate Trust	NYSE	Y	17	72369J102	PIONEER FLOATING RATE TRUST	78596	0443A	67750	78596	6
20050202	PHD	Pioneer Floating Rate Trust	NYSE	Y	18	72369J102	PIONEER FLOATING RATE TRUST	78596	0443A	0	78596	7
20050203	PHD	Pioneer Floating Rate Trust	NYSE	Y	19	72369J102	PIONEER FLOATING RATE TRUST	38412	0443A	-40184	38412	8
20050204	PHD	Pioneer Floating Rate Trust	NYSE	Y	20	72369J102	PIONEER FLOATING RATE TRUST	80632	0443A	42220	80632	9
20050207	PHD	Pioneer Floating Rate Trust	NYSE	Y	21	72369J102	PIONEER FLOATING RATE TRUST	51632	0443A	-29000	51632	10
20050208	PHD	Pioneer Floating Rate Trust	NYSE	Y	22	72369J102	PIONEER FLOATING RATE TRUST	26632	0443A	-25000	26632	11
20050209	PHD	Pioneer Floating Rate Trust	NYSE	Y	23	72369J102	PIONEER FLOATING RATE TRUST	27199	0443A	567	27199	12
20050210	PHD	Pioneer Floating Rate Trust	NYSE	Y	24	72369J102	PIONEER FLOATING RATE TRUST	24953	0443A	-2246	24953	13
20050211	PHD	Pioneer Floating Rate Trust	NYSE	Y	25	72369J102	PIONEER FLOATING RATE TRUST	24953	0443A	0	24953	14
20050214	PHD	Pioneer Floating Rate Trust	NYSE	Y	26	72369J102	PIONEER FLOATING RATE TRUST	14953	0443A	-10000	14953	15
20050218	PYST	PAYSTAR CORP	u	Y	21	70453V106	PAYSTAR CORP	16861286	0443A	16861286	16861286	1
20050222	PYST	PAYSTAR CORP	u	Y	22	70453V106	PAYSTAR CORP	19606286	0443A	2745000	19606286	2
20050223	PYST	PAYSTAR CORP	u	Y	23	70453V106	PAYSTAR CORP	29531286	0443A	9925000	29531286	3
20050224	PYST	PAYSTAR CORP	u	Y	24	70453V106	PAYSTAR CORP	34541286	0443A	5010000	34541286	4
20050225	PYST	PAYSTAR CORP	u	Y	25	70453V106	PAYSTAR CORP	43244411	0443A	8703125	43244411	5
20050228	PYST	PAYSTAR CORP	u	Y	26	70453V106	PAYSTAR CORP	49304431	0443A	6060020	49304431	6
20050301	PYST	PAYSTAR CORP	u	Y	27	70453V106	PAYSTAR CORP	29706431	0443A	-19598000	29706431	7
20050302	PYST	PAYSTAR CORP	u	Y	28	70453V106	PAYSTAR CORP	33406431	0443A	3700000	33406431	8
20050303	PYST	PAYSTAR CORP	u	Y	29	70453V106	PAYSTAR CORP	35931431	0443A	2525000	35931431	9
20050304	PYST	PAYSTAR CORP	u	Y	30	70453V106	PAYSTAR CORP	35731431	0443A	-200000	35731431	10
20050307	PYST	PAYSTAR CORP	u	Y	31	70453V106	PAYSTAR CORP	35731431	0443A	0	35731431	11
20050308	PYST	PAYSTAR CORP	u	Y	32	70453V106	PAYSTAR CORP	35531431	0443A	-200000	35531431	12
20050309	PYST	PAYSTAR CORP	u	Y	33	70453V106	PAYSTAR CORP	19747500	0443A	-15783931	19747500	13
20050310	PYST	PAYSTAR CORP	u	Y	34	70453V106	PAYSTAR CORP	15281431	0443A	-4466069	15281431	14
20050311	PYST	PAYSTAR CORP	u	Y	35	70453V106	PAYSTAR CORP	15281431	0443A	0	15281431	15
20050314	PYST	PAYSTAR CORP	u	Y	36	70453V106	PAYSTAR CORP	15281431	0443A	0	15281431	16
20050121	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	1	943570408	WAVERIDER COMMUNICATIONS INC N	327478	0443A	327478	0	0
20050124	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	2	943570408	WAVERIDER COMMUNICATIONS INC N	326428	0443A	-1050	0	0
20050125	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	3	943570408	WAVERIDER COMMUNICATIONS INC N	360428	0443A	34000	0	0
20050126	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	4	943570408	WAVERIDER COMMUNICATIONS INC N	362448	0443A	2020	2020	1
20050127	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	5	943570408	WAVERIDER COMMUNICATIONS INC N	362318	0443A	-130	1890	2
20050128	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	6	943570408	WAVERIDER COMMUNICATIONS INC N	362318	0443A	0	1890	3
20050131	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	7	943570408	WAVERIDER COMMUNICATIONS INC N	362018	0443A	-300	1590	4
20050201	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	8	943570408	WAVERIDER COMMUNICATIONS INC N	362018	0443A	0	1590	5
20050202	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	9	943570408	WAVERIDER COMMUNICATIONS INC N	362018	0443A	0	1590	6
20050203	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	10	943570408	WAVERIDER COMMUNICATIONS INC N	340584	0443A	-21434	0	0
20050204	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	11	943570408	WAVERIDER COMMUNICATIONS INC N	309579	0443A	-31005	0	0
20050204	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	11	943570408	WAVERIDER COMMUNICATIONS INC N	5	0443A	5	5	1
20050207	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	12	943570408	WAVERIDER COMMUNICATIONS INC N	240534	0443A	240529	240534	2
20050208	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	13	943570408	WAVERIDER COMMUNICATIONS INC N	218334	0443A	-22200	218334	3
20050209	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	14	943570408	WAVERIDER COMMUNICATIONS INC N	218434	0443A	100	218434	4
20050210	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	15	943570408	WAVERIDER COMMUNICATIONS INC N	205834	0443A	-12600	205834	5
20050211	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	16	943570408	WAVERIDER COMMUNICATIONS INC N	373234	0443A	167400	373234	6
20050214	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	17	943570408	WAVERIDER COMMUNICATIONS INC N	348234	0443A	-25000	348234	7
20050215	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	18	943570408	WAVERIDER COMMUNICATIONS INC N	348234	0443A	0	348234	8
20050222	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	22	943570408	WAVERIDER COMMUNICATIONS INC N	226596	0443A	226596	226596	1
20050223	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	23	943570408	WAVERIDER COMMUNICATIONS INC N	283299	0443A	56703	283299	2
20050224	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	24	943570408	WAVERIDER COMMUNICATIONS INC N	340499	0443A	57200	340499	3
20050225	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	25	943570408	WAVERIDER COMMUNICATIONS INC N	324499	0443A	-16000	324499	4
20050228	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	26	943570408	WAVERIDER COMMUNICATIONS INC N	319499	0443A	-5000	319499	5
20050302	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	28	943570408	WAVERIDER COMMUNICATIONS INC N	90374	0443A	90374	90374	1
20050303	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	29	943570408	WAVERIDER COMMUNICATIONS INC N	230110	0443A	139736	230110	2
20050304	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	30	943570408	WAVERIDER COMMUNICATIONS INC N	401010	0443A	170900	401010	3
20050307	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	31	943570408	WAVERIDER COMMUNICATIONS INC N	466010	0443A	65000	466010	4
20050308	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	32	943570408	WAVERIDER COMMUNICATIONS INC N	541024	0443A	75014	541024	5
20050309	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	33	943570408	WAVERIDER COMMUNICATIONS INC N	581024	0443A	40000	581024	6
20050310	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	34	943570408	WAVERIDER COMMUNICATIONS INC N	140139	0443A	-440885	140139	7
20050311	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	35	943570408	WAVERIDER COMMUNICATIONS INC N	111149	0443A	-28990	111149	8
20050314	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	36	943570408	WAVERIDER COMMUNICATIONS INC N	190049	0443A	78900	190049	9
20050315	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	37	943570408	WAVERIDER COMMUNICATIONS INC N	190049	0443A	0	190049	10
20050316	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	38	943570408	WAVERIDER COMMUNICATIONS INC N	190049	0443A	0	190049	11
20050317	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	39	943570408	WAVERIDER COMMUNICATIONS INC N	287049	0443A	97000	287049	12
20050318	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	40	943570408	WAVERIDER COMMUNICATIONS INC N	334489	0443A	47440	334489	13
20050321	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	41	943570408	WAVERIDER COMMUNICATIONS INC N	354499	0443A	20010	354499	14
20050322	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	42	943570408	WAVERIDER COMMUNICATIONS INC N	486499	0443A	132000	486499	15
20050323	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	43	943570408	WAVERIDER COMMUNICATIONS INC N	488339	0443A	1840	488339	16
20050324	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	44	943570408	WAVERIDER COMMUNICATIONS INC N	121763	0443A	-366576	121763	17
20050328	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	45	943570408	WAVERIDER COMMUNICATIONS INC N	207033	0443A	85270	207033	18
20050329	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	46	943570408	WAVERIDER COMMUNICATIONS INC N	1668524	0443A	1461491	1668524	19
20050330	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	47	943570408	WAVERIDER COMMUNICATIONS INC N	4260314	0443A	2591790	4260314	20
20050331	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	48	943570408	WAVERIDER COMMUNICATIONS INC N	4260614	0443A	300	4260614	21
20050401	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	49	943570408	WAVERIDER COMMUNICATIONS INC N	3095316	0443A	-1165298	3095316	22
20050404	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	50	943570408	WAVERIDER COMMUNICATIONS INC N	2452739	0443A	-642577	2452739	23
20050405	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	51	943570408	WAVERIDER COMMUNICATIONS INC N	2450739	0443A	-2000	2450739	24

20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	257552	0501A	257552	0	0	
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	252951	0501A	-4601	0	0	
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	254464	0501A	1513	0	0	
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	297685	0501A	43221	43221	1	
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	301879	0501A	4194	47415	2	
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	1513	0501A	1513	1513	1	
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	3000	0501A	1487	3000	2	
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	291622	0501A	291622	291622	1	
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	162040	0501A	-129582	162040	2	
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	161000	0501A	-1040	161000	3	
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	155967	0501A	-5033	155967	4	
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	157183	0501A	1216	157183	5	
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	157382	0501A	199	157382	6	
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	156945	0501A	-437	156945	7	
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	151422	0501A	-5523	151422	8	
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	136815	0501A	-14607	136815	9	
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	111037	0501A	-25778	111037	10	
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	67786	0501A	-43251	67786	11	
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	21386	0501A	-46400	21386	12	
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	14045	0501A	-7341	14045	13	
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	12645	0501A	-1400	12645	14	
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	10497	0501A	-2148	10497	15	
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	11322	0501A	825	11322	16	
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	5042	0501A	-6280	5042	17	
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	5566	0501A	5566	5566	1	
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	4633	0501A	-933	4633	2	
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	5027	0501A	394	5027	3	
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	1192	0501A	-3835	1192	4	
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	2890	0501A	2890	2890	1	
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	987	0501A	987	987	1	
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	47879	0501A	47879	47879	1	
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	53029	0501A	5150	53029	2	
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	226378	0501A	173349	226378	3	
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	44066	0501A	-182312	44066	4	
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	19306	0501A	-24760	19306	5	
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	22072	0501A	2766	22072	6	
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	22107	0501A	35	22107	7	
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	22272	0501A	165	22272	8	
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	22272	0501A	0	22272	9	
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	1865	0501A	-20407	1865	10	
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	11501	0501A	11501	11501	1	
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	17227	0501A	5726	17227	2	
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	16369	0501A	-858	16369	3	
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	3469	0501A	3469	3469	1	
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	4161	0501A	692	4161	2	
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	17760	0501A	13599	17760	3	
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	52343	0501A	34583	52343	4	
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	61823	0501A	9480	61823	5	
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	56696	0501A	-5127	56696	6	
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	49594	0501A	-7102	49594	7	
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	57611	0501A	8017	57611	8	
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	60989	0501A	3378	60989	9	
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	54600	0501A	-6389	54600	10	
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	52139	0501A	-2461	52139	11	
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	54015	0501A	1876	54015	12	
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	53353	0501A	-662	53353	13	
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	195	0501A	-53158	195	14	
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	53845	0501A	53845	53845	1	
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	52875	0501A	-970	52875	2	
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	28901	0501A	-23974	28901	3	
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	27918	0501A	-983	27918	4	
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	17244	0501A	17244	17244	1	
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	14971	0501A	-2273	14971	2	
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	1003	0501A	-13968	1003	3	
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	1217	0501A	1217	1217	1	
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	3579	0501A	3579	3579	1	
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	608	0501A	608	608	1	
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	3581	0501A	2973	3581	2	
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	7214	0501A	3633	7214	3	
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	21951	0501A	14737	21951	4	
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	28483	0501A	6532	28483	5	
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	20958	0501A	-7525	20958	6	
20050107	ARWR	ARROWHEAD RESEARCH CORP	S	Y	1	42797100	ARROWHEAD RESEARCH CORP	74661	0501A	74661	0	0	
20050110	ARWR	ARROWHEAD RESEARCH CORP	S	Y	2	42797100	ARROWHEAD RESEARCH CORP	75836	0501A	1175	0	0	
20050111	ARWR	ARROWHEAD RESEARCH CORP	S	Y	3	42797100	ARROWHEAD RESEARCH CORP	77836	0501A	2000	0	0	
20050112	ARWR	ARROWHEAD RESEARCH CORP	S	Y	4	42797100	ARROWHEAD RESEARCH CORP	62051	0501A	-15785	0	0	
20050113	ARWR	ARROWHEAD RESEARCH CORP	S	Y	5	42797100	ARROWHEAD RESEARCH CORP	55969	0501A	-6082	0	0	
20050114	ARWR	ARROWHEAD RESEARCH CORP	S	Y	6	42797100	ARROWHEAD RESEARCH CORP	47251	0501A	-8718	0	0	
20050118	ARWR	ARROWHEAD RESEARCH CORP	S	Y	7	42797100	ARROWHEAD RESEARCH CORP	42401	0501A	-4850	0	0	
20050119	ARWR	ARROWHEAD RESEARCH CORP	S	Y	8	42797100	ARROWHEAD RESEARCH CORP	41221	0501A	-1180	0	0	
20050120	ARWR	ARROWHEAD RESEARCH CORP	S	Y	9	42797100	ARROWHEAD RESEARCH CORP	37283	0501A	-3938	0	0	
20050121	ARWR	ARROWHEAD RESEARCH CORP	S	Y	10	42797100	ARROWHEAD RESEARCH CORP	38060	0501A	777	777	1	
20050124	ARWR	ARROWHEAD RESEARCH CORP	S	Y	11	42797100	ARROWHEAD RESEARCH CORP	37660	0501A	-400	377	2	
20050125	ARWR	ARROWHEAD RESEARCH CORP	S	Y	12	42797100	ARROWHEAD RESEARCH CORP	44700	0501A	7040	7417	3	
20050126	ARWR	ARROWHEAD RESEARCH CORP	S	Y	13	42797100	ARROWHEAD RESEARCH CORP	36500	0501A	-8200	0	0	
20050127	ARWR	ARROWHEAD RESEARCH CORP	S	Y	14	42797100	ARROWHEAD RESEARCH CORP	15200	0501A	-21300	0	0	
20050128	ARWR	ARROWHEAD RESEARCH CORP	S	Y	15	42797100	ARROWHEAD RESEARCH CORP	14674	0501A	-526	0	0	
20050131	ARWR	ARROWHEAD RESEARCH CORP	S	Y	16	42797100	ARROWHEAD RESEARCH CORP	10197	0501A	-4477	0	0	
20050201	ARWR	ARROWHEAD RESEARCH CORP	S	Y	17	42797100	ARROWHEAD RESEARCH CORP	9297	0501A	-900	0	0	
20050202	ARWR	ARROWHEAD RESEARCH CORP	S	Y	18	42797100	ARROWHEAD RESEARCH CORP	11835	0501A	2538	2538	1	
20050203	ARWR	ARROWHEAD RESEARCH CORP	S	Y	19	42797100	ARROWHEAD RESEARCH CORP	18428	0501A	6593	9131	2	
20050204	ARWR	ARROWHEAD RESEARCH CORP	S	Y	20	42797100	ARROWHEAD RESEARCH CORP	18085	0501A	-343	8788	3	
20050207	ARWR	ARROWHEAD RESEARCH CORP	S	Y	21	42797100	ARROWHEAD RESEARCH CORP	14535	0501A	-3550	5238	4	
20050208	ARWR	ARROWHEAD RESEARCH CORP	S	Y	22	42797100	ARROWHEAD RESEARCH CORP	21535	0501A	7000	12238	5	
20050209	ARWR	ARROWHEAD RESEARCH CORP	S	Y	23	42797100	ARROWHEAD RESEARCH CORP	24985	0501A	3450	15688	6	
20050210	ARWR	ARROWHEAD RESEARCH CORP	S	Y	24	42797100	ARROWHEAD RESEARCH CORP	43820	0501A	18835	34523	7	
20050211	ARWR	ARROWHEAD RESEARCH CORP	S	Y	25	42797100	ARROWHEAD RESEARCH CORP	12635	0501A	-31185	3338	8	
20050214	ARWR	ARROWHEAD RESEARCH CORP	S	Y	26	42797100	ARROWHEAD RESEARCH CORP	21048	0501A	8413	11751	9	
20050215	ARWR	ARROWHEAD RESEARCH CORP	S	Y	27	42797100	ARROWHEAD RESEARCH CORP	24028	0501A	2980	14731	10	
20050216	ARWR	ARROWHEAD RESEARCH CORP	S	Y	28	42797100	ARROWHEAD RESEARCH CORP	53588	0501A	29560	44291	11	
20050216	ARWR	ARROWHEAD RESEARCH CORP	S	Y	28	42797100	ARROWHEAD RESEARCH CORP	1400	0501A	1400	1400	1	
20050217	ARWR	ARROWHEAD RESEARCH CORP	S	Y	29	42797100	ARROWHEAD RESEARCH CORP	52363	0501A	50963	52363	2	
20050218	ARWR	ARROWHEAD RESEARCH CORP	S	Y	30	42797100	ARROWHEAD RESEARCH CORP	51763	0501A	-600	51763	3	
20050222	ARWR	ARROWHEAD RESEARCH CORP	S	Y	31	42797100	ARROWHEAD RESEARCH CORP	62193	0501A	10430	62193	4	
20050223	ARWR	ARROWHEAD RESEARCH CORP	S	Y	32	42797100	ARROWHEAD RESEARCH CORP	28537	0501A	-33656	28537	5	
20050224	ARWR	ARROWHEAD RESEARCH CORP	S	Y	33	42797100	ARROWHEAD RESEARCH CORP	200	0501A	-28337	200	6	
20050224	ARWR	ARROWHEAD RESEARCH CORP	S	Y	33	42797100	ARROWHEAD RESEARCH CORP	33137	0501A	33137	33137	1	
20050225	ARWR	ARROWHEAD RESEARCH CORP	S	Y	34	42797100	ARROWHEAD RESEARCH CORP	33763	0501A	626	33763	2	
20050228	ARWR	ARROWHEAD RESEARCH CORP	S	Y	35	42797100	ARROWHEAD RESEARCH CORP	28388	0501A	-5375	28388	3	
20050301	ARWR	ARROWHEAD RESEARCH CORP	S	Y	36	42797100	ARROWHEAD RESEARCH CORP	19975	0501A	-8413	19975	4	
20050302	ARWR	ARROWHEAD RESEARCH CORP	S	Y	37	42797100	ARROWHEAD RESEARCH CORP	19675	0501A	-300	19675	5	
20050303	ARWR	ARROWHEAD RESEARCH CORP	S	Y	38	42797100	ARROWHEAD RESEARCH CORP	14975	0501A	-4700	14975	6	
20050304	ARWR	ARROWHEAD RESEARCH CORP	S	Y	39	42797100	ARROWHEAD RESEARCH CORP	4575	0501A	-10400	4575	7	
20050307	ARWR	ARROWHEAD RESEARCH CORP	S	Y	40	42797100	ARROWHEAD RESEARCH CORP	9663	0501A	5088	9663	8	
20050309	ARWR	ARROWHEAD RESEARCH CORP	S	Y	42	42797100	ARROWHEAD RESEARCH CORP	14515	0501A	14515	14515	1	
20050310	ARWR	ARROWHEAD RESEARCH CORP	S	Y	43	42797100	ARROWHEAD RESEARCH CORP	19515	0501A	5000	19515	2	
20050311	ARWR	ARROWHEAD RESEARCH CORP	S	Y	44	42797100	ARROWHEAD RESEARCH CORP	17650	0501A	-1865	17650	3	
20050314	ARWR	ARROWHEAD RESEARCH CORP	S	Y	45	42797100	ARROWHEAD RESEARCH CORP	16405	0501A	-1245	16405	4	
20050315	ARWR	ARROWHEAD RESEARCH CORP	S	Y	46	42797100	ARROWHEAD RESEARCH CORP	18105	0501A	1700	18105	5	
20050316	ARWR	ARROWHEAD RESEARCH CORP	S	Y	47	42797100	ARROWHEAD RESEARCH CORP	22705	0501A	4600	22705	6	
20050317	ARWR	ARROWHEAD RESEARCH CORP	S	Y	48	42797100	ARROWHEAD RESEARCH CORP	25930	0501A	3225	25930	7	
20050318	ARWR	ARROWHEAD RESEARCH CORP	S	Y	49	42797100	ARROWHEAD RESEARCH CORP	25930	0501A	0	25930	8	
20050321	ARWR	ARROWHEAD RESEARCH CORP	S	Y	50	42797100	ARROWHEAD RESEARCH CORP	28830	0501A	2900	28830	9	
20050322	ARWR	ARROWHEAD RESEARCH CORP	S	Y	51	42797100	ARROWHEAD RESEARCH CORP	24330	0501A	-4500	24330	10	
20050323	ARWR	ARROWHEAD RESEARCH CORP	S	Y	52	42797100	ARROWHEAD RESEARCH CORP	24930	0501A	600	24930	11	
20050324	ARWR	ARROWHEAD RESEARCH CORP	S	Y	53	42797100	ARROWHEAD RESEARCH CORP	20291	0501A	-4639	20291	12	
20050328	ARWR	ARROWHEAD RESEARCH CORP	S	Y	54	42797100	ARROWHEAD RESEARCH CORP	20427	0501A	136	20427	13	
20050329	ARWR	ARROWHEAD RESEARCH CORP	S	Y	55	42797100	ARROWHEAD RESEARCH CORP	9391	0501A	-11036	9391	14	
20050118	CALM	CAL-MAINE FOODS INC	Q	Y	7	128030202	CAL-MAINE FOODS INC	5779	0501A	5779	5779	1	
20050119	CALM	CAL-MAINE FOODS INC	Q	Y	8	128030202	CAL-MAINE FOODS INC	5513	0501A	-266	5513	2	
20050120	CALM	CAL-MAINE FOODS INC	Q	Y	9	128030202	CAL-MAINE FOODS INC	3696	0501A	-1817	3696	3	
20050121	CALM	CAL-MAINE FOODS INC	Q	Y	10	128030202	CAL-MAINE FOODS INC	3328	0501A	-368	3328	4	
20050124	CALM	CAL-MAINE FOODS INC	Q	Y	11	128030202	CAL-MAINE FOODS INC	1036	0501A	-2292	1036	5	
20050127	CALM	CAL-MAINE FOODS INC	Q	Y	14	128030202	CAL-MAINE FOODS INC	455	0501A	455	455	1	
20050128	CALM	CAL-MAINE FOODS INC	Q	Y	15	128030202	CAL-MAINE FOODS INC	2784	0501A	2329	2784	2	
20050131	CALM	CAL-MAINE FOODS INC	Q	Y	16	128030202	CAL-MAINE FOODS INC	3659	0501A	875	3659	3	
20050201	CALM	CAL-MAINE FOODS INC	Q	Y	17	128030202	CAL-MAINE FOODS INC	24410	0501A	20751	24410	4	
20050202	CALM	CAL-MAINE FOODS INC	Q	Y	18	128030202	CAL-MAINE FOODS INC	25361	0501A	951	25361	5	
20050203	CALM	CAL-MAINE FOODS INC	Q	Y	19	128030202	CAL-MAINE FOODS INC	21398	0501A	-3963	21398	6	
20050204	CALM	CAL-MAINE FOODS INC	Q	Y	20	128030202	CAL-MAINE FOODS INC	18303	0501A	-3095	18303	7	
20050207	CALM	CAL-MAINE FOODS INC	Q	Y	21	128030202	CAL-MAINE FOODS INC	19869	0501A	1566	19869	8	

20050208	CALM	CAL-MAINE FOODS INC	Q	Y	22	128030202	CAL-MAINE FOODS INC	24691	0501A	4822	24691	9		
20050209	CALM	CAL-MAINE FOODS INC	Q	Y	23	128030202	CAL-MAINE FOODS INC	14161	0501A	-10530	14161	10		
20050210	CALM	CAL-MAINE FOODS INC	Q	Y	24	128030202	CAL-MAINE FOODS INC	123929	0501A	109768	123929	11		
20050211	CALM	CAL-MAINE FOODS INC	Q	Y	25	128030202	CAL-MAINE FOODS INC	163145	0501A	39216	163145	12		
20050214	CALM	CAL-MAINE FOODS INC	Q	Y	26	128030202	CAL-MAINE FOODS INC	163152	0501A	7	163152	13		
20050215	CALM	CAL-MAINE FOODS INC	Q	Y	27	128030202	CAL-MAINE FOODS INC	186858	0501A	23706	186858	14		
20050216	CALM	CAL-MAINE FOODS INC	Q	Y	28	128030202	CAL-MAINE FOODS INC	146980	0501A	-39878	146980	15		
20050217	CALM	CAL-MAINE FOODS INC	Q	Y	29	128030202	CAL-MAINE FOODS INC	125791	0501A	-21189	125791	16		
20050218	CALM	CAL-MAINE FOODS INC	Q	Y	30	128030202	CAL-MAINE FOODS INC	125945	0501A	154	125945	17		
20050222	CALM	CAL-MAINE FOODS INC	Q	Y	31	128030202	CAL-MAINE FOODS INC	126506	0501A	561	126506	18		
20050223	CALM	CAL-MAINE FOODS INC	Q	Y	32	128030202	CAL-MAINE FOODS INC	125649	0501A	-857	125649	19		
20050224	CALM	CAL-MAINE FOODS INC	Q	Y	33	128030202	CAL-MAINE FOODS INC	114427	0501A	-11222	114427	20		
20050225	CALM	CAL-MAINE FOODS INC	Q	Y	34	128030202	CAL-MAINE FOODS INC	125291	0501A	10864	125291	21		
20050228	CALM	CAL-MAINE FOODS INC	Q	Y	35	128030202	CAL-MAINE FOODS INC	105689	0501A	-19602	105689	22		
20050301	CALM	CAL-MAINE FOODS INC	Q	Y	36	128030202	CAL-MAINE FOODS INC	74640	0501A	-31049	74640	23		
20050302	CALM	CAL-MAINE FOODS INC	Q	Y	37	128030202	CAL-MAINE FOODS INC	26362	0501A	-48278	26362	24		
20050303	CALM	CAL-MAINE FOODS INC	Q	Y	38	128030202	CAL-MAINE FOODS INC	87372	0501A	61010	87372	25		
20050304	CALM	CAL-MAINE FOODS INC	Q	Y	39	128030202	CAL-MAINE FOODS INC	124584	0501A	37212	124584	26		
20050307	CALM	CAL-MAINE FOODS INC	Q	Y	40	128030202	CAL-MAINE FOODS INC	101324	0501A	-23260	101324	27		
20050308	CALM	CAL-MAINE FOODS INC	Q	Y	41	128030202	CAL-MAINE FOODS INC	90650	0501A	-10674	90650	28		
20050309	CALM	CAL-MAINE FOODS INC	Q	Y	42	128030202	CAL-MAINE FOODS INC	77437	0501A	-13213	77437	29		
20050310	CALM	CAL-MAINE FOODS INC	Q	Y	43	128030202	CAL-MAINE FOODS INC	76165	0501A	-1272	76165	30		
20050311	CALM	CAL-MAINE FOODS INC	Q	Y	44	128030202	CAL-MAINE FOODS INC	59723	0501A	-16442	59723	31		
20050311	CALM	CAL-MAINE FOODS INC	Q	Y	44	128030202	CAL-MAINE FOODS INC	6626	0501A	6626	6626	1		
20050314	CALM	CAL-MAINE FOODS INC	Q	Y	45	128030202	CAL-MAINE FOODS INC	66749	0501A	60123	66749	2		
20050315	CALM	CAL-MAINE FOODS INC	Q	Y	46	128030202	CAL-MAINE FOODS INC	14279	0501A	-52470	14279	3		
20050128	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	6	200693208	COMMERCE ONE INC DEL COM NEW	16	0501A	16	16	1		
20050131	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	7	200693208	COMMERCE ONE INC DEL COM NEW	6	0501A	-10	6	2		
20050201	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	8	200693208	COMMERCE ONE INC DEL COM NEW	6	0501A	0	6	3		
20050208	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	13	200693208	COMMERCE ONE INC DEL COM NEW	1002	0501A	1002	1002	1		
20050209	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	14	200693208	COMMERCE ONE INC DEL COM NEW	3	0501A	-999	3	2		
20050217	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	20	200693208	COMMERCE ONE INC DEL COM NEW	70	0501A	70	70	1		
20050218	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	21	200693208	COMMERCE ONE INC DEL COM NEW	664	0501A	594	664	2		
20050223	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	23	200693208	COMMERCE ONE INC DEL COM NEW	654	0501A	654	654	1		
20050224	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	24	200693208	COMMERCE ONE INC DEL COM NEW	654	0501A	0	654	2		
20050225	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	25	200693208	COMMERCE ONE INC DEL COM NEW	644	0501A	-10	644	3		
20050228	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	26	200693208	COMMERCE ONE INC DEL COM NEW	644	0501A	0	644	4		
20050301	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	27	200693208	COMMERCE ONE INC DEL COM NEW	684	0501A	40	684	5		
20050302	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	28	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	-73	611	6		
20050303	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	29	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	7		
20050304	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	30	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	8		
20050307	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	31	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	9		
20050308	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	32	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	10		
20050309	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	33	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	11		
20050310	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	34	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	12		
20050311	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	35	200693208	COMMERCE ONE INC DEL COM NEW	503	0501A	-108	503	13		
20050314	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	36	200693208	COMMERCE ONE INC DEL COM NEW	208	0501A	-295	208	14		
20050315	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	37	200693208	COMMERCE ONE INC DEL COM NEW	184	0501A	-24	184	15		
20050316	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	38	200693208	COMMERCE ONE INC DEL COM NEW	184	0501A	0	184	16		
20050126	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	4	519485106	LAW ENFORCEMENT ASSOC CORP	113	0501A	113	113	1		
20050127	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	5	519485106	LAW ENFORCEMENT ASSOC CORP	10663	0501A	10550	10663	2		
20050128	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	6	519485106	LAW ENFORCEMENT ASSOC CORP	3273	0501A	-7390	3273	3		
20050131	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	7	519485106	LAW ENFORCEMENT ASSOC CORP	4790	0501A	1517	4790	4		
20050201	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	8	519485106	LAW ENFORCEMENT ASSOC CORP	5990	0501A	1200	5990	5		
20050202	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	9	519485106	LAW ENFORCEMENT ASSOC CORP	3300	0501A	-2690	3300	6		
20050202	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	9	519485106	LAW ENFORCEMENT ASSOC CORP	3690	0501A	3690	3690	1		
20050203	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	10	519485106	LAW ENFORCEMENT ASSOC CORP	3690	0501A	0	3690	2		
20050203	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	10	519485106	LAW ENFORCEMENT ASSOC CORP	1300	0501A	1300	1300	1		
20050204	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	11	519485106	LAW ENFORCEMENT ASSOC CORP	4310	0501A	3010	4310	2		
20050207	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	12	519485106	LAW ENFORCEMENT ASSOC CORP	5490	0501A	1180	5490	3		
20050208	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	13	519485106	LAW ENFORCEMENT ASSOC CORP	5963	0501A	473	5963	4		
20050209	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	14	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	800	6763	5		
20050210	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	15	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	0	6763	6		
20050211	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	16	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	0	6763	7		
20050214	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	17	519485106	LAW ENFORCEMENT ASSOC CORP	6513	0501A	-250	6513	8		
20050215	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	18	519485106	LAW ENFORCEMENT ASSOC CORP	6013	0501A	-500	6013	9		
20050216	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	19	519485106	LAW ENFORCEMENT ASSOC CORP	6263	0501A	250	6263	10		
20050217	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	20	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	500	6763	11		
20050218	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	21	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	0	6763	12		
20050222	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	22	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	0	6763	13		
20050223	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	23	519485106	LAW ENFORCEMENT ASSOC CORP	4223	0501A	-2540	4223	14		
20050224	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	24	519485106	LAW ENFORCEMENT ASSOC CORP	3223	0501A	-1000	3223	15		
20050225	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	25	519485106	LAW ENFORCEMENT ASSOC CORP	1123	0501A	-2100	1123	16		
20050228	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	26	519485106	LAW ENFORCEMENT ASSOC CORP	1123	0501A	0	1123	17		
20050309	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	33	519485106	LAW ENFORCEMENT ASSOC CORP	400	0501A	400	400	1		
20050310	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	34	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	1023	1423	2		
20050311	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	35	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	3		
20050314	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	36	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	4		
20050315	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	37	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	5		
20050316	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	38	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	6		
20050317	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	39	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	7		
20050318	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	40	519485106	LAW ENFORCEMENT ASSOC CORP	1923	0501A	500	1923	8		
20050321	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	41	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	-500	1423	9		
20050322	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	42	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	10		
20050323	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	43	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	11		
20050324	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	44	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	12		
20050328	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	45	519485106	LAW ENFORCEMENT ASSOC CORP	923	0501A	-500	923	13		
20050223	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	13	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	185050	185050	1		
20050224	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	14	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	2		
20050225	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	15	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	3		
20050228	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	16	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	4		
20050301	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	17	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	5		
20050302	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	18	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	6		
20050303	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	19	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	7		
20050304	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	20	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	8		
20050307	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	21	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	9		
20050308	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	22	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	10		
20050309	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	23	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	11		
20050310	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	24	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	12		
20050311	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	25	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	13		
20050314	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	26	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	14		
20050315	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	27	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	15		
20050107	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	698918	0501A	698918	0	0		
20050110	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	730158	0501A	31240	0	0		
20050111	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	689741	0501A	-40417	0	0		
20050112	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	692079	0501A	2338	2338	1		
20050113	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	627379	0501A	-64700	0	0		
20050114	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	641206	0501A	13827	13827	1		
20050118	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	597980	0501A	-43226	0	0		
20050119	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	611530	0501A	13550	13550	1		
20050120	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	613719	0501A	2189	15739	2		
20050121	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	606142	0501A	-7577	8162	3		
20050124	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	576400	0501A	-29742	0	0		
20050125	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	596880	0501A	20480	20480	1		
20050126	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	477280	0501A	-119600	0	0		
20050127	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	478543	0501A	1263	1263	1		
20050128	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	477855	0501A	-688	575	2		
20050131	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	504913	0501A	27058	27633	3		
20050201	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	501786	0501A	-3127	24506	4		
20050202	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	547973	0501A	46187	70693	5		
20050203	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	543782	0501A	-4191	66502	6		
20050204	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	1420	0501A	-542362	0	0		
20050204	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	595501	0501A	595501	595501	1		
20050207	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	619408	0501A	23907	619408	2		
20050208	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	761463	0501A	142055	761463	3		
20050209	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	871804	0501A	110341	871804	4		
20050210	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	856157	0501A	-15647	856157	5		
20050211	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	2000	0501A	-854157	2000	6		
20050211	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	921548	0501A	921548	921548	1		
20050214	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	865869	0501A	-55679	865869	2		
20050214	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	1600	0501A	1600	1600	1		
20050215	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	861273	0501A	859673	861273	2		
20050216	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	871742	0501A	10469	871742	3		
20050217	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	868295	0501A	-3447	868295	4		
20050218	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	889718	0501A	21423	889718	5		
20050222	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	909293	0501A	19575	909293	6		
20050223	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	914121	0501A	4828	914121	7		
20050224	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	788771	0501A	-125350	788771	8		
20050225	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	835714	0501A	46943	835714	9		
20050228	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	849006	0501A	13292	849006	10		
20050301	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	597639	0501A	-251367	597639	11		

20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	576877	0501A	-20762	576877	12
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	552927	0501A	-23950	552927	13
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	5000	0501A	-547927	5000	14
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	518943	0501A	518943	518943	1
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	531153	0501A	12210	531153	2
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	11660	0501A	11660	11660	1
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	478761	0501A	467101	478761	2
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	514957	0501A	36196	514957	3
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	454938	0501A	-60019	454938	4
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	386113	0501A	-68825	386113	5
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	352186	0501A	-33927	352186	6
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	258423	0501A	-93763	258423	7
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	252672	0501A	-5751	252672	8
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	251797	0501A	-875	251797	9
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	236827	0501A	-14970	236827	10
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	137726	0501A	-99101	137726	11
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	135176	0501A	-2550	135176	12
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	1800	0501A	1800	1800	1
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	420	0501A	420	420	1
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	24296	0501A	23876	24296	2
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	13013	0501A	-11283	13013	3
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	15128	0501A	2115	15128	4
20050307	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	1	65337H109	NFJ DIVIDEND INTEREST & PREMIU	27652	0501A	27652	0	0
20050308	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	2	65337H109	NFJ DIVIDEND INTEREST & PREMIU	38689	0501A	11037	0	0
20050309	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	3	65337H109	NFJ DIVIDEND INTEREST & PREMIU	31846	0501A	-6843	0	0
20050310	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	4	65337H109	NFJ DIVIDEND INTEREST & PREMIU	21477	0501A	-10369	0	0
20050311	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	5	65337H109	NFJ DIVIDEND INTEREST & PREMIU	23903	0501A	2426	2426	1
20050314	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	6	65337H109	NFJ DIVIDEND INTEREST & PREMIU	31524	0501A	7621	10047	2
20050315	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	7	65337H109	NFJ DIVIDEND INTEREST & PREMIU	33623	0501A	2099	12146	3
20050316	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	8	65337H109	NFJ DIVIDEND INTEREST & PREMIU	28912	0501A	-4711	7435	4
20050317	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	9	65337H109	NFJ DIVIDEND INTEREST & PREMIU	34336	0501A	5424	12859	5
20050318	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	10	65337H109	NFJ DIVIDEND INTEREST & PREMIU	37922	0501A	3586	16445	6
20050321	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	11	65337H109	NFJ DIVIDEND INTEREST & PREMIU	40321	0501A	2399	18844	7
20050322	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	12	65337H109	NFJ DIVIDEND INTEREST & PREMIU	34940	0501A	-5381	13463	8
20050323	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	13	65337H109	NFJ DIVIDEND INTEREST & PREMIU	38781	0501A	3841	17304	9
20050324	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	14	65337H109	NFJ DIVIDEND INTEREST & PREMIU	41812	0501A	3031	20335	10
20050328	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	15	65337H109	NFJ DIVIDEND INTEREST & PREMIU	48116	0501A	6304	26639	11
20050329	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	16	65337H109	NFJ DIVIDEND INTEREST & PREMIU	46662	0501A	-1454	25185	12
20050330	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	17	65337H109	NFJ DIVIDEND INTEREST & PREMIU	46464	0501A	-198	24987	13
20050331	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	18	65337H109	NFJ DIVIDEND INTEREST & PREMIU	22406	0501A	-24058	929	14
20050401	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	19	65337H109	NFJ DIVIDEND INTEREST & PREMIU	23720	0501A	1314	2243	15
20050404	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	20	65337H109	NFJ DIVIDEND INTEREST & PREMIU	16250	0501A	-7470	0	0
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	25911	0501A	25911	0	0
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	29100	0501A	3189	0	0
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	37408	0501A	8308	0	0
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	30434	0501A	-6974	0	0
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	7966	0501A	-22468	0	0
20050202	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	18	35710409	ANNALY MORTGAGE MANAGEMENT	19671	0501A	19671	19671	1
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	19	35710409	ANNALY MORTGAGE MANAGEMENT	24289	0501A	4618	24289	2
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	20	35710409	ANNALY MORTGAGE MANAGEMENT	72921	0501A	48632	72921	3
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	21	35710409	ANNALY MORTGAGE MANAGEMENT	69208	0501A	-3713	69208	4
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	22	35710409	ANNALY MORTGAGE MANAGEMENT	53529	0501A	-15679	53529	5
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	23	35710409	ANNALY MORTGAGE MANAGEMENT	70954	0501A	17425	70954	6
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	24	35710409	ANNALY MORTGAGE MANAGEMENT	54420	0501A	-16534	54420	7
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	25	35710409	ANNALY MORTGAGE MANAGEMENT	48199	0501A	-6221	48199	8
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	26	35710409	ANNALY MORTGAGE MANAGEMENT	60223	0501A	12024	60223	9
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	56995	0501A	-3228	56995	10
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	39842	0501A	-17153	39842	11
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	32683	0501A	-7159	32683	12
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	40535	0501A	7852	40535	13
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	41364	0501A	829	41364	14
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	22122	0501A	-19242	22122	15
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	19815	0501A	-2307	19815	16
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	600	0501A	600	600	1
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	8556	0501A	8556	8556	1
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	11874	0501A	11874	11874	1
20050317	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	48	35710409	ANNALY MORTGAGE MANAGEMENT	4689	0501A	4689	4689	1
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	15962	0501A	15962	15962	1
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	2333	0501A	-13629	2333	2
20050112	ONSM	ONSTREAM MEDIA CORP	S	Y	1	682875109	ONSTREAM MEDIA CORP	22835	0501A	22835	0	0
20050113	ONSM	ONSTREAM MEDIA CORP	S	Y	2	682875109	ONSTREAM MEDIA CORP	22535	0501A	-300	0	0
20050114	ONSM	ONSTREAM MEDIA CORP	S	Y	3	682875109	ONSTREAM MEDIA CORP	22135	0501A	-400	0	0
20050118	ONSM	ONSTREAM MEDIA CORP	S	Y	4	682875109	ONSTREAM MEDIA CORP	21935	0501A	-200	0	0
20050119	ONSM	ONSTREAM MEDIA CORP	S	Y	5	682875109	ONSTREAM MEDIA CORP	22235	0501A	300	300	1
20050120	ONSM	ONSTREAM MEDIA CORP	S	Y	6	682875109	ONSTREAM MEDIA CORP	22435	0501A	200	500	2
20050121	ONSM	ONSTREAM MEDIA CORP	S	Y	7	682875109	ONSTREAM MEDIA CORP	23035	0501A	600	1100	3
20050124	ONSM	ONSTREAM MEDIA CORP	S	Y	8	682875109	ONSTREAM MEDIA CORP	23035	0501A	0	1100	4
20050125	ONSM	ONSTREAM MEDIA CORP	S	Y	9	682875109	ONSTREAM MEDIA CORP	3800	0501A	-19235	0	0
20050125	ONSM	ONSTREAM MEDIA CORP	S	Y	9	682875109	ONSTREAM MEDIA CORP	19035	0501A	19035	19035	1
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	3890	0501A	-15145	3890	2
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	19035	0501A	19035	19035	1
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	1000	0501A	-18035	1000	2
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	21925	0501A	21925	21925	1
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	1000	0501A	-20925	1000	2
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	21725	0501A	21725	21725	1
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	21325	0501A	-400	21325	2
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	1000	0501A	1000	1000	1
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	22525	0501A	21525	22525	2
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	22625	0501A	100	22625	3
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	21858	0501A	-767	21858	4
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	18175	0501A	-3683	18175	5
20050207	ONSM	ONSTREAM MEDIA CORP	S	Y	18	682875109	ONSTREAM MEDIA CORP	18175	0501A	0	18175	6
20050208	ONSM	ONSTREAM MEDIA CORP	S	Y	19	682875109	ONSTREAM MEDIA CORP	19275	0501A	1100	19275	7
20050209	ONSM	ONSTREAM MEDIA CORP	S	Y	20	682875109	ONSTREAM MEDIA CORP	19275	0501A	0	19275	8
20050210	ONSM	ONSTREAM MEDIA CORP	S	Y	21	682875109	ONSTREAM MEDIA CORP	19275	0501A	0	19275	9
20050211	ONSM	ONSTREAM MEDIA CORP	S	Y	22	682875109	ONSTREAM MEDIA CORP	19275	0501A	0	19275	10
20050214	ONSM	ONSTREAM MEDIA CORP	S	Y	23	682875109	ONSTREAM MEDIA CORP	14285	0501A	-4990	14285	11
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	14085	0501A	-200	14085	12
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	14167	0501A	82	14167	13
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	14285	0501A	118	14285	14
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	10143	0501A	-4142	10143	15
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	9642	0501A	-501	9642	16
20050223	ONSM	ONSTREAM MEDIA CORP	S	Y	29	682875109	ONSTREAM MEDIA CORP	10142	0501A	500	10142	17
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	9843	0501A	-299	9843	18
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	10043	0501A	200	10043	19
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	10243	0501A	200	10243	20
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	10343	0501A	100	10343	21
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	9943	0501A	-400	9943	22
20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	10343	0501A	400	10343	23
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	10143	0501A	-200	10143	24
20050307	ONSM	ONSTREAM MEDIA CORP	S	Y	37	682875109	ONSTREAM MEDIA CORP	10343	0501A	200	10343	25
20050308	ONSM	ONSTREAM MEDIA CORP	S	Y	38	682875109	ONSTREAM MEDIA CORP	10343	0501A	0	10343	26
20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	10143	0501A	-200	10143	27
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	10143	0501A	0	10143	28
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	10343	0501A	200	10343	29
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	2923	0501A	2923	2923	1
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	3892	0501A	969	3892	2
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	780	0501A	780	780	1
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	470	0501A	-310	470	2
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	413	0501A	-57	413	3
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	388	0501A	-25	388	4
20050208	RSTG	RASER TECHNOLOGIES INC	U	Y	13	754055101	RASER TECHNOLOGIES INC	288	0501A	-100	288	5
20050209	RSTG	RASER TECHNOLOGIES INC	U	Y	14	754055101	RASER TECHNOLOGIES INC	1521	0501A	1233	1521	6
20050210	RSTG	RASER TECHNOLOGIES INC	U	Y	15	754055101	RASER TECHNOLOGIES INC	1468	0501A	-53	1468	7
20050211	RSTG	RASER TECHNOLOGIES INC	U	Y	16	754055101	RASER TECHNOLOGIES INC	480	0501A	-988	480	8
20050214	RSTG	RASER TECHNOLOGIES INC	U	Y	17	754055101	RASER TECHNOLOGIES INC	456	0501A	-24	456	9
20050215	RSTG	RASER TECHNOLOGIES INC	U	Y	18	754055101	RASER TECHNOLOGIES INC	280	0501A	-176	280	10
20050216	RSTG	RASER TECHNOLOGIES INC	U	Y	19	754055101	RASER TECHNOLOGIES INC	480	0501A	200	480	11
20050217	RSTG	RASER TECHNOLOGIES INC	U	Y	20	754055101	RASER TECHNOLOGIES INC	480	0501A	0	480	12
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	430	0501A	-50	430	13
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	480	0501A	50	480	14
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	480	0501A	0	480	15
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	100	0501A	100	100	1
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	11	0501A	11	111	2
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	100	0501A	-11	100	3
20050309	RSTG	RASER TECHNOLOGIES INC	U	Y	33	754055101	RASER TECHNOLOGIES INC	26	0501A	26	26	1
20050315	RSTG	RASER TECHNOLOGIES INC	U	Y	37	754055101	RASER TECHNOLOGIES INC	90	0501A	90	90	1
20050316	RSTG	RASER TECHNOLOGIES INC	U	Y	38	754055101	RASER TECHNOLOGIES INC	10	0501A	-80	10	2
20050321	RSTG	RASER TECHNOLOGIES INC	U	Y	41	754055101	RASER TECHNOLOGIES INC	99	0501A	99	99	1
20050322	RSTG	RASER TECHNOLOGIES INC	U	Y	42	754055101	RASER TECHNOLOGIES INC	2795	0501A	2696	2795	2
20050323	RSTG	RASER TECHNOLOGIES INC	U	Y	43	754055101	RASER TECHNOLOGIES INC	2795	0501A	0	2795	3

20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	1393184	0501A	1393184	0	0		
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	1324529	0501A	-68655	0	0		
20050111	TASR	TASER INTERNATIONAL INC	Q	Y	3	87651B104	TASER INTERNATIONAL INC	1373295	0501A	48766	0	0		
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	972317	0501A	-400978	0	0		
20050113	TASR	TASER INTERNATIONAL INC	Q	Y	5	87651B104	TASER INTERNATIONAL INC	561261	0501A	-411056	0	0		
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	45763	0501A	-515498	0	0		
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	212283	0501A	212283	212283	1		
20050118	TASR	TASER INTERNATIONAL INC	Q	Y	7	87651B104	TASER INTERNATIONAL INC	442529	0501A	230246	442529	2		
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	786244	0501A	343715	786244	3		
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	854366	0501A	68122	854366	4		
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	728062	0501A	-126304	728062	5		
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	586139	0501A	-141923	586139	6		
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	182722	0501A	-403417	182722	7		
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	447896	0501A	447896	447896	1		
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	26437	0501A	26437	26437	1		
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	25583	0501A	-854	25583	2		
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	24291	0501A	-1292	24291	3		
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	50851	0501A	26560	50851	4		
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	47465	0501A	47465	47465	1		
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	295542	0501A	295542	295542	1		
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	279939	0501A	-15603	279939	2		
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	4300	0501A	4300	4300	1		
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	408235	0501A	403935	408235	2		
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	390863	0501A	-17372	390863	3		
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	432937	0501A	42074	432937	4		
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	417083	0501A	-15854	417083	5		
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	472172	0501A	55089	472172	6		
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	503430	0501A	31258	503430	7		
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	304712	0501A	-198718	304712	8		
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	302688	0501A	-2024	302688	9		
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	307923	0501A	5235	307923	10		
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	373323	0501A	65400	373323	11		
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	396402	0501A	23079	396402	12		
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	399377	0501A	2975	399377	13		
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	354185	0501A	-45192	354185	14		
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	367682	0501A	13497	367682	15		
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	349470	0501A	-18212	349470	16		
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	321173	0501A	-28297	321173	17		
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	308792	0501A	-12381	308792	18		
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	22229	0501A	22229	22229	1		
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	10110	0501A	-12119	10110	2		
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	19176	0501A	19176	19176	1		
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	1250	0501A	-17926	1250	2		
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	23854	0501A	22604	23854	3		
20050304	VCIX	VIRTUAL COMMUNITIES INC	u	Y	13	92825D101	VIRTUAL COMMUNITIES INC	13085	0501A	13085	13085	1		
20050307	VCIX	VIRTUAL COMMUNITIES INC	u	Y	14	92825D101	VIRTUAL COMMUNITIES INC	13085	0501A	0	13085	2		
20050308	VCIX	VIRTUAL COMMUNITIES INC	u	Y	15	92825D101	VIRTUAL COMMUNITIES INC	13085	0501A	0	13085	3		
20050309	VCIX	VIRTUAL COMMUNITIES INC	u	Y	16	92825D101	VIRTUAL COMMUNITIES INC	13085	0501A	0	13085	4		
20050310	VCIX	VIRTUAL COMMUNITIES INC	u	Y	17	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	-550	12535	5		
20050311	VCIX	VIRTUAL COMMUNITIES INC	u	Y	18	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	6		
20050314	VCIX	VIRTUAL COMMUNITIES INC	u	Y	19	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	7		
20050315	VCIX	VIRTUAL COMMUNITIES INC	u	Y	20	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	8		
20050316	VCIX	VIRTUAL COMMUNITIES INC	u	Y	21	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	9		
20050317	VCIX	VIRTUAL COMMUNITIES INC	u	Y	22	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	10		
20050318	VCIX	VIRTUAL COMMUNITIES INC	u	Y	23	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	11		
20050321	VCIX	VIRTUAL COMMUNITIES INC	u	Y	24	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	12		
20050322	VCIX	VIRTUAL COMMUNITIES INC	u	Y	25	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	13		
20050323	VCIX	VIRTUAL COMMUNITIES INC	u	Y	26	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	14		
20050324	VCIX	VIRTUAL COMMUNITIES INC	u	Y	27	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	15		
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	35531	0534A	35531	0	0		
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	36124	0534A	593	0	0		
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	36008	0534A	-116	0	0		
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	35336	0534A	-672	0	0		
20050113	DAL	Delta Air Lines, Inc.	NYSE	Y	5	247361108	DELTA AIR LINES INC DEL	29671	0534A	-5665	0	0		
20050114	DAL	Delta Air Lines, Inc.	NYSE	Y	6	247361108	DELTA AIR LINES INC DEL	31606	0534A	1935	1935	1		
20050118	DAL	Delta Air Lines, Inc.	NYSE	Y	7	247361108	DELTA AIR LINES INC DEL	29190	0534A	-2416	0	0		
20050119	DAL	Delta Air Lines, Inc.	NYSE	Y	8	247361108	DELTA AIR LINES INC DEL	29189	0534A	-1	0	0		
20050120	DAL	Delta Air Lines, Inc.	NYSE	Y	9	247361108	DELTA AIR LINES INC DEL	30285	0534A	1096	1096	1		
20050121	DAL	Delta Air Lines, Inc.	NYSE	Y	10	247361108	DELTA AIR LINES INC DEL	32384	0534A	2099	3195	2		
20050124	DAL	Delta Air Lines, Inc.	NYSE	Y	11	247361108	DELTA AIR LINES INC DEL	31918	0534A	-466	2729	3		
20050125	DAL	Delta Air Lines, Inc.	NYSE	Y	12	247361108	DELTA AIR LINES INC DEL	22637	0534A	-9281	0	0		
20050126	DAL	Delta Air Lines, Inc.	NYSE	Y	13	247361108	DELTA AIR LINES INC DEL	17265	0534A	-5372	0	0		
20050131	DAL	Delta Air Lines, Inc.	NYSE	Y	16	247361108	DELTA AIR LINES INC DEL	1942	0534A	1942	1942	1		
20050201	DAL	Delta Air Lines, Inc.	NYSE	Y	17	247361108	DELTA AIR LINES INC DEL	2105	0534A	163	2105	2		
20050202	DAL	Delta Air Lines, Inc.	NYSE	Y	18	247361108	DELTA AIR LINES INC DEL	24135	0534A	22030	24135	3		
20050203	DAL	Delta Air Lines, Inc.	NYSE	Y	19	247361108	DELTA AIR LINES INC DEL	34532	0534A	10397	34532	4		
20050204	DAL	Delta Air Lines, Inc.	NYSE	Y	20	247361108	DELTA AIR LINES INC DEL	34363	0534A	-169	34363	5		
20050207	DAL	Delta Air Lines, Inc.	NYSE	Y	21	247361108	DELTA AIR LINES INC DEL	38491	0534A	4128	38491	6		
20050208	DAL	Delta Air Lines, Inc.	NYSE	Y	22	247361108	DELTA AIR LINES INC DEL	38225	0534A	-266	38225	7		
20050209	DAL	Delta Air Lines, Inc.	NYSE	Y	23	247361108	DELTA AIR LINES INC DEL	36275	0534A	-1950	36275	8		
20050210	DAL	Delta Air Lines, Inc.	NYSE	Y	24	247361108	DELTA AIR LINES INC DEL	39325	0534A	3050	39325	9		
20050211	DAL	Delta Air Lines, Inc.	NYSE	Y	25	247361108	DELTA AIR LINES INC DEL	37584	0534A	-1741	37584	10		
20050214	DAL	Delta Air Lines, Inc.	NYSE	Y	26	247361108	DELTA AIR LINES INC DEL	37723	0534A	139	37723	11		
20050215	DAL	Delta Air Lines, Inc.	NYSE	Y	27	247361108	DELTA AIR LINES INC DEL	39546	0534A	1823	39546	12		
20050216	DAL	Delta Air Lines, Inc.	NYSE	Y	28	247361108	DELTA AIR LINES INC DEL	40303	0534A	757	40303	13		
20050217	DAL	Delta Air Lines, Inc.	NYSE	Y	29	247361108	DELTA AIR LINES INC DEL	32148	0534A	-8155	32148	14		
20050218	DAL	Delta Air Lines, Inc.	NYSE	Y	30	247361108	DELTA AIR LINES INC DEL	26594	0534A	-5554	26594	15		
20050222	DAL	Delta Air Lines, Inc.	NYSE	Y	31	247361108	DELTA AIR LINES INC DEL	25454	0534A	-1140	25454	16		
20050223	DAL	Delta Air Lines, Inc.	NYSE	Y	32	247361108	DELTA AIR LINES INC DEL	6355	0534A	-19099	6355	17		
20050225	DAL	Delta Air Lines, Inc.	NYSE	Y	34	247361108	DELTA AIR LINES INC DEL	1448	0534A	1448	1448	1		
20050228	DAL	Delta Air Lines, Inc.	NYSE	Y	35	247361108	DELTA AIR LINES INC DEL	1528	0534A	80	1528	2		
20050301	DAL	Delta Air Lines, Inc.	NYSE	Y	36	247361108	DELTA AIR LINES INC DEL	4741	0534A	3213	4741	3		
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	348	0534A	348	348	1		
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	5278	0534A	5278	5278	1		
20050107	FFH	Fairfax Financial Holdings Limited	NYSE	Y	1	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	150	0	0		
20050110	FFH	Fairfax Financial Holdings Limited	NYSE	Y	2	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	0	0		
20050111	FFH	Fairfax Financial Holdings Limited	NYSE	Y	3	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	-100	0	0		
20050112	FFH	Fairfax Financial Holdings Limited	NYSE	Y	4	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050113	FFH	Fairfax Financial Holdings Limited	NYSE	Y	5	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	100	100	1		
20050114	FFH	Fairfax Financial Holdings Limited	NYSE	Y	6	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	2		
20050118	FFH	Fairfax Financial Holdings Limited	NYSE	Y	7	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	3		
20050119	FFH	Fairfax Financial Holdings Limited	NYSE	Y	8	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	4		
20050120	FFH	Fairfax Financial Holdings Limited	NYSE	Y	9	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	5		
20050121	FFH	Fairfax Financial Holdings Limited	NYSE	Y	10	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	6		
20050124	FFH	Fairfax Financial Holdings Limited	NYSE	Y	11	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	7		
20050125	FFH	Fairfax Financial Holdings Limited	NYSE	Y	12	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	8		
20050126	FFH	Fairfax Financial Holdings Limited	NYSE	Y	13	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	9		
20050127	FFH	Fairfax Financial Holdings Limited	NYSE	Y	14	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	10		
20050128	FFH	Fairfax Financial Holdings Limited	NYSE	Y	15	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	11		
20050131	FFH	Fairfax Financial Holdings Limited	NYSE	Y	16	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	250	0534A	100	200	12		
20050201	FFH	Fairfax Financial Holdings Limited	NYSE	Y	17	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	250	0534A	0	200	13		
20050202	FFH	Fairfax Financial Holdings Limited	NYSE	Y	18	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	-200	0	0		
20050203	FFH	Fairfax Financial Holdings Limited	NYSE	Y	19	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050204	FFH	Fairfax Financial Holdings Limited	NYSE	Y	20	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050207	FFH	Fairfax Financial Holdings Limited	NYSE	Y	21	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050208	FFH	Fairfax Financial Holdings Limited	NYSE	Y	22	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050209	FFH	Fairfax Financial Holdings Limited	NYSE	Y	23	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050210	FFH	Fairfax Financial Holdings Limited	NYSE	Y	24	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050211	FFH	Fairfax Financial Holdings Limited	NYSE	Y	25	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050214	FFH	Fairfax Financial Holdings Limited	NYSE	Y	26	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050215	FFH	Fairfax Financial Holdings Limited	NYSE	Y	27	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050216	FFH	Fairfax Financial Holdings Limited	NYSE	Y	28	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050217	FFH	Fairfax Financial Holdings Limited	NYSE	Y	29	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0		
20050218	FFH	Fairfax Financial Holdings Limited	NYSE	Y	30	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	48	0534A	-2	0	0		
20050223	FFH	Fairfax Financial Holdings Limited	NYSE	Y	32	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	48	0534A	48	48	1		
20050302	FFH	Fairfax Financial Holdings Limited	NYSE	Y	37	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	148	148	1		
20050303	FFH	Fairfax Financial Holdings Limited	NYSE	Y	38	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	2		
20050304	FFH	Fairfax Financial Holdings Limited	NYSE	Y	39	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	3		
20050307	FFH	Fairfax Financial Holdings Limited	NYSE	Y	40	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	4		
20050308	FFH	Fairfax Financial Holdings Limited	NYSE	Y	41	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	5		
20050309	FFH	Fairfax Financial Holdings Limited	NYSE	Y	42	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	6		
20050310	FFH	Fairfax Financial Holdings Limited	NYSE	Y	43	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	7		
20050311	FFH	Fairfax Financial Holdings Limited	NYSE	Y	44	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	8		
20050314	FFH	Fairfax Financial Holdings Limited	NYSE	Y	45	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	-12	136	9		
20050315	FFH	Fairfax Financial Holdings Limited	NYSE	Y	46	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	10		
20050316	FFH	Fairfax Financial Holdings Limited	NYSE	Y	47	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	11		
20050317	FFH	Fairfax Financial Holdings Limited	NYSE	Y	48	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	12		
20050318	FFH	Fairfax Financial Holdings Limited	NYSE	Y	49	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	13		
20050321	FFH	Fairfax Financial Holdings Limited	NYSE	Y	50	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	14		
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	100	0534A	100	100	1		
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	100	0534A	0	100	2		

20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	100	0534A	0	100	3		
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	100	0534A	0	100	4		
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	100	0534A	0	100	5		
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	100	0534A	0	100	6		
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	100	0534A	0	100	7		
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	100	0534A	0	100	8		
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	100	0534A	0	100	9		
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	100	0534A	0	100	10		
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	100	0534A	0	100	11		
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	100	0534A	0	100	12		
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	100	0534A	0	100	13		
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	100	0534A	0	100	14		
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	8627	0534A	8627	0	0		
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	8672	0534A	45	0	0		
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	3222	0534A	-5450	0	0		
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	51	0534A	51	51	1		
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	4109	0534A	4058	4109	2		
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	4811	0534A	702	4811	3		
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	4806	0534A	-5	4806	4		
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	4458	0534A	-348	4458	5		
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	3683	0534A	-775	3683	6		
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	15594	0534A	15594	15594	1		
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	14104	0534A	-1490	14104	2		
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	13274	0534A	-830	13274	3		
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	14247	0534A	973	14247	4		
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	14937	0534A	690	14937	5		
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	19622	0534A	4685	19622	6		
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	13332	0534A	-6290	13332	7		
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	17084	0534A	3752	17084	8		
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	26294	0534A	9210	26294	9		
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	26719	0534A	425	26719	10		
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	36512	0534A	9793	36512	11		
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	35202	0534A	-1310	35202	12		
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	38256	0534A	3054	38256	13		
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	39472	0534A	1216	39472	14		
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	38761	0534A	-711	38761	15		
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	27362	0534A	-11399	27362	16		
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	15636	0534A	-11726	15636	17		
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	17240	0534A	1604	17240	18		
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	12012	0534A	-5228	12012	19		
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	48597	0534A	48597	48597	1		
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	28372	0534A	-20225	28372	2		
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	26172	0534A	-2200	26172	3		
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	7869	0534A	-18303	7869	4		
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	6679	0534A	-1190	6679	5		
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	4989	0534A	-1690	4989	6		
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	5964	0534A	975	5964	7		
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	2779	0534A	-3185	2779	8		
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	7378	0534A	4599	7378	9		
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	21112	0534A	13734	21112	10		
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	5187	0534A	-15925	5187	11		
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	9916	0534A	9916	9916	1		
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	3632	0534A	-6284	3632	2		
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	331	0534A	-3301	331	3		
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	1108	0534A	1108	1108	1		
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	1446	0534A	338	1446	2		
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	4046	0534A	2600	4046	3		
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	5246	0534A	1200	5246	4		
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	4046	0534A	-1200	4046	5		
20050107	TAYD	TAYLOR DEVICES INC	S	Y	1	877163105	TAYLOR DEVICES INC	251243	0534A	251243	0	0		
20050110	TAYD	TAYLOR DEVICES INC	S	Y	2	877163105	TAYLOR DEVICES INC	194631	0534A	-56612	0	0		
20050111	TAYD	TAYLOR DEVICES INC	S	Y	3	877163105	TAYLOR DEVICES INC	180745	0534A	-13886	0	0		
20050112	TAYD	TAYLOR DEVICES INC	S	Y	4	877163105	TAYLOR DEVICES INC	178545	0534A	-2200	0	0		
20050113	TAYD	TAYLOR DEVICES INC	S	Y	5	877163105	TAYLOR DEVICES INC	170739	0534A	-7806	0	0		
20050114	TAYD	TAYLOR DEVICES INC	S	Y	6	877163105	TAYLOR DEVICES INC	149172	0534A	-21567	0	0		
20050118	TAYD	TAYLOR DEVICES INC	S	Y	7	877163105	TAYLOR DEVICES INC	128471	0534A	-20701	0	0		
20050119	TAYD	TAYLOR DEVICES INC	S	Y	8	877163105	TAYLOR DEVICES INC	102558	0534A	-25913	0	0		
20050120	TAYD	TAYLOR DEVICES INC	S	Y	9	877163105	TAYLOR DEVICES INC	98407	0534A	-4151	0	0		
20050121	TAYD	TAYLOR DEVICES INC	S	Y	10	877163105	TAYLOR DEVICES INC	108642	0534A	10235	10235	1		
20050124	TAYD	TAYLOR DEVICES INC	S	Y	11	877163105	TAYLOR DEVICES INC	108582	0534A	-60	10175	2		
20050125	TAYD	TAYLOR DEVICES INC	S	Y	12	877163105	TAYLOR DEVICES INC	106935	0534A	-1647	8528	3		
20050126	TAYD	TAYLOR DEVICES INC	S	Y	13	877163105	TAYLOR DEVICES INC	80635	0534A	-26300	0	0		
20050127	TAYD	TAYLOR DEVICES INC	S	Y	14	877163105	TAYLOR DEVICES INC	78577	0534A	-2058	0	0		
20050128	TAYD	TAYLOR DEVICES INC	S	Y	15	877163105	TAYLOR DEVICES INC	78707	0534A	130	130	1		
20050131	TAYD	TAYLOR DEVICES INC	S	Y	16	877163105	TAYLOR DEVICES INC	79007	0534A	300	430	2		
20050201	TAYD	TAYLOR DEVICES INC	S	Y	17	877163105	TAYLOR DEVICES INC	80607	0534A	1600	2030	3		
20050202	TAYD	TAYLOR DEVICES INC	S	Y	18	877163105	TAYLOR DEVICES INC	79307	0534A	-1300	730	4		
20050203	TAYD	TAYLOR DEVICES INC	S	Y	19	877163105	TAYLOR DEVICES INC	77807	0534A	-1500	0	0		
20050204	TAYD	TAYLOR DEVICES INC	S	Y	20	877163105	TAYLOR DEVICES INC	77807	0534A	0	0	0		
20050207	TAYD	TAYLOR DEVICES INC	S	Y	21	877163105	TAYLOR DEVICES INC	78747	0534A	940	940	1		
20050208	TAYD	TAYLOR DEVICES INC	S	Y	22	877163105	TAYLOR DEVICES INC	79347	0534A	600	1540	2		
20050209	TAYD	TAYLOR DEVICES INC	S	Y	23	877163105	TAYLOR DEVICES INC	71717	0534A	-7630	0	0		
20050210	TAYD	TAYLOR DEVICES INC	S	Y	24	877163105	TAYLOR DEVICES INC	66317	0534A	-5400	0	0		
20050211	TAYD	TAYLOR DEVICES INC	S	Y	25	877163105	TAYLOR DEVICES INC	66017	0534A	-300	0	0		
20050214	TAYD	TAYLOR DEVICES INC	S	Y	26	877163105	TAYLOR DEVICES INC	63317	0534A	-2700	0	0		
20050215	TAYD	TAYLOR DEVICES INC	S	Y	27	877163105	TAYLOR DEVICES INC	64417	0534A	1100	1100	1		
20050216	TAYD	TAYLOR DEVICES INC	S	Y	28	877163105	TAYLOR DEVICES INC	60867	0534A	-3550	0	0		
20050217	TAYD	TAYLOR DEVICES INC	S	Y	29	877163105	TAYLOR DEVICES INC	57367	0534A	-3500	0	0		
20050218	TAYD	TAYLOR DEVICES INC	S	Y	30	877163105	TAYLOR DEVICES INC	57132	0534A	-235	0	0		
20050222	TAYD	TAYLOR DEVICES INC	S	Y	31	877163105	TAYLOR DEVICES INC	34932	0534A	-22200	0	0		
20050223	TAYD	TAYLOR DEVICES INC	S	Y	32	877163105	TAYLOR DEVICES INC	29285	0534A	-5647	0	0		
20050224	TAYD	TAYLOR DEVICES INC	S	Y	33	877163105	TAYLOR DEVICES INC	26785	0534A	-2500	0	0		
20050225	TAYD	TAYLOR DEVICES INC	S	Y	34	877163105	TAYLOR DEVICES INC	21785	0534A	-5000	0	0		
20050228	TAYD	TAYLOR DEVICES INC	S	Y	35	877163105	TAYLOR DEVICES INC	21859	0534A	74	74	1		
20050301	TAYD	TAYLOR DEVICES INC	S	Y	36	877163105	TAYLOR DEVICES INC	20659	0534A	-1200	0	0		
20050302	TAYD	TAYLOR DEVICES INC	S	Y	37	877163105	TAYLOR DEVICES INC	17459	0534A	-3200	0	0		
20050303	TAYD	TAYLOR DEVICES INC	S	Y	38	877163105	TAYLOR DEVICES INC	15959	0534A	-1500	0	0		
20050304	TAYD	TAYLOR DEVICES INC	S	Y	39	877163105	TAYLOR DEVICES INC	13459	0534A	-2500	0	0		
20050307	TAYD	TAYLOR DEVICES INC	S	Y	40	877163105	TAYLOR DEVICES INC	12859	0534A	-600	0	0		
20050308	TAYD	TAYLOR DEVICES INC	S	Y	41	877163105	TAYLOR DEVICES INC	13782	0534A	923	923	1		
20050309	TAYD	TAYLOR DEVICES INC	S	Y	42	877163105	TAYLOR DEVICES INC	13217	0534A	-565	358	2		
20050310	TAYD	TAYLOR DEVICES INC	S	Y	43	877163105	TAYLOR DEVICES INC	13769	0534A	552	910	3		
20050311	TAYD	TAYLOR DEVICES INC	S	Y	44	877163105	TAYLOR DEVICES INC	13369	0534A	-400	510	4		
20050314	TAYD	TAYLOR DEVICES INC	S	Y	45	877163105	TAYLOR DEVICES INC	14249	0534A	880	1390	5		
20050315	TAYD	TAYLOR DEVICES INC	S	Y	46	877163105	TAYLOR DEVICES INC	16546	0534A	2297	3687	6		
20050316	TAYD	TAYLOR DEVICES INC	S	Y	47	877163105	TAYLOR DEVICES INC	16025	0534A	-521	3166	7		
20050317	TAYD	TAYLOR DEVICES INC	S	Y	48	877163105	TAYLOR DEVICES INC	16375	0534A	350	3516	8		
20050318	TAYD	TAYLOR DEVICES INC	S	Y	49	877163105	TAYLOR DEVICES INC	17235	0534A	860	4376	9		
20050321	TAYD	TAYLOR DEVICES INC	S	Y	50	877163105	TAYLOR DEVICES INC	17035	0534A	-200	4176	10		
20050322	TAYD	TAYLOR DEVICES INC	S	Y	51	877163105	TAYLOR DEVICES INC	17035	0534A	0	4176	11		
20050323	TAYD	TAYLOR DEVICES INC	S	Y	52	877163105	TAYLOR DEVICES INC	17035	0534A	0	4176	12		
20050324	TAYD	TAYLOR DEVICES INC	S	Y	53	877163105	TAYLOR DEVICES INC	17135	0534A	100	4276	13		
20050328	TAYD	TAYLOR DEVICES INC	S	Y	54	877163105	TAYLOR DEVICES INC	16835	0534A	-300	3976	14		
20050329	TAYD	TAYLOR DEVICES INC	S	Y	55	877163105	TAYLOR DEVICES INC	16477	0534A	-358	3618	15		
20050330	TAYD	TAYLOR DEVICES INC	S	Y	56	877163105	TAYLOR DEVICES INC	16777	0534A	300	3918	16		
20050331	TAYD	TAYLOR DEVICES INC	S	Y	57	877163105	TAYLOR DEVICES INC	10987	0534A	-5790	0	0		
20050401	TAYD	TAYLOR DEVICES INC	S	Y	58	877163105	TAYLOR DEVICES INC	10887	0534A	-100	0	0		
20050404	TAYD	TAYLOR DEVICES INC	S	Y	59	877163105	TAYLOR DEVICES INC	9549	0534A	-1338	0	0		
20050405	TAYD	TAYLOR DEVICES INC	S	Y	60	877163105	TAYLOR DEVICES INC	6936	0534A	-2613	0	0		
20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	7239	0549A	7239	0	0		
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	8000	0549A	761	0	0		
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	7448	0549A	-552	0	0		
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	6818	0549A	-630	0	0		
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	8000	0549A	1182	1182	1		
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	6195	0549A	-1805	0	0		
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	6648	0549A	453	453	1		
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	7648	0549A	1000	1453	2		
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	7348	0549A	-300	1153	3		
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	7907	0549A	559	1712	4		
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	7707	0549A	-200	1512	5		
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	7607	0549A	-100	1412	6		
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	7607	0549A	0	1412	7		
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	8000	0549A	393	1805	8		
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	7845	0549A	-155	1650	9		
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	7945	0549A	100	1750	10		
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	7945	0549A	0	1750	11		
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	6645	0549A	-1300	450	12		
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	8000	0549A	1355	1805	13		
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	8000	0549A	0	1805	14		
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	8000	0549A	0	1805	15		
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	7733	0549A	-267	1538	16		

20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	7557	0549A	-176	1362	17
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	7902	0549A	345	1707	18
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	7902	0549A	0	1707	19
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	7902	0549A	0	1707	20
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	7902	0549A	0	1707	21
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	6702	0549A	-1200	507	22
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	6402	0549A	-300	207	23
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	6800	0549A	398	605	24
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	5071	0549A	-1729	0	0
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	5071	0549A	0	0	0
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	4731	0549A	-340	0	0
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	4731	0549A	0	0	0
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	4731	0549A	0	0	0
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	4731	0549A	0	0	0
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	4731	0549A	0	0	0
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	4731	0549A	0	0	0
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	4731	0549A	0	0	0
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	4731	0549A	0	0	0
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	4531	0549A	-200	0	0
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	8901	0549A	8901	8901	1
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	8122	0549A	-779	8122	2
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	8122	0549A	0	8122	3
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	8122	0549A	0	8122	4
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	7402	0549A	-720	7402	5
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	2002	0549A	-5400	2002	6
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	2002	0549A	0	2002	7
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	1702	0549A	-300	1702	8
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	1702	0549A	0	1702	9
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	1702	0549A	0	1702	10
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	802	0549A	-900	802	11
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	502	0549A	-300	502	12
20050120	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	5	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	800	800	1
20050121	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	6	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	2
20050124	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	7	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	3
20050125	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	8	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	4
20050126	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	9	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	5
20050127	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	6
20050128	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	7
20050131	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	8
20050201	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	13	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	9
20050202	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	14	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	10
20050203	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	15	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	11
20050204	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	16	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	12
20050207	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	17	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	13
20050208	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	18	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	14
20050209	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	19	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	15
20050210	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	20	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	16
20050211	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	21	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	17
20050214	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	22	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	18
20050215	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	23	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	19
20050216	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	24	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	20
20050217	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	25	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	21
20050218	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	26	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	22
20050222	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	27	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	23
20050223	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	28	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	24
20050224	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	29	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	25
20050225	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	30	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	26
20050228	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	31	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	27
20050301	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	32	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	28
20050302	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	33	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	29
20050303	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	34	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	30
20050318	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	1	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	800	0	0
20050321	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	2	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050322	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	3	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050323	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	4	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050324	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	5	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050328	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	6	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050329	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	7	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050330	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	8	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050331	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	9	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050401	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050404	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050405	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0
20050107	BSTE	BIOSITE INC	Q	Y	1	90945106	BIOSITE INC	619	0549A	619	0	0
20050110	BSTE	BIOSITE INC	Q	Y	2	90945106	BIOSITE INC	619	0549A	0	0	0
20050111	BSTE	BIOSITE INC	Q	Y	3	90945106	BIOSITE INC	619	0549A	0	0	0
20050112	BSTE	BIOSITE INC	Q	Y	4	90945106	BIOSITE INC	687	0549A	68	68	1
20050113	BSTE	BIOSITE INC	Q	Y	5	90945106	BIOSITE INC	687	0549A	0	68	2
20050114	BSTE	BIOSITE INC	Q	Y	6	90945106	BIOSITE INC	687	0549A	0	68	3
20050118	BSTE	BIOSITE INC	Q	Y	7	90945106	BIOSITE INC	687	0549A	0	68	4
20050119	BSTE	BIOSITE INC	Q	Y	8	90945106	BIOSITE INC	687	0549A	0	68	5
20050120	BSTE	BIOSITE INC	Q	Y	9	90945106	BIOSITE INC	687	0549A	0	68	6
20050121	BSTE	BIOSITE INC	Q	Y	10	90945106	BIOSITE INC	687	0549A	0	68	7
20050124	BSTE	BIOSITE INC	Q	Y	11	90945106	BIOSITE INC	687	0549A	0	68	8
20050125	BSTE	BIOSITE INC	Q	Y	12	90945106	BIOSITE INC	808	0549A	121	189	9
20050126	BSTE	BIOSITE INC	Q	Y	13	90945106	BIOSITE INC	908	0549A	100	289	10
20050127	BSTE	BIOSITE INC	Q	Y	14	90945106	BIOSITE INC	908	0549A	0	289	11
20050128	BSTE	BIOSITE INC	Q	Y	15	90945106	BIOSITE INC	908	0549A	0	289	12
20050131	BSTE	BIOSITE INC	Q	Y	16	90945106	BIOSITE INC	908	0549A	0	289	13
20050201	BSTE	BIOSITE INC	Q	Y	17	90945106	BIOSITE INC	908	0549A	0	289	14
20050202	BSTE	BIOSITE INC	Q	Y	18	90945106	BIOSITE INC	3128	0549A	2220	2509	15
20050203	BSTE	BIOSITE INC	Q	Y	19	90945106	BIOSITE INC	928	0549A	-2200	309	16
20050204	BSTE	BIOSITE INC	Q	Y	20	90945106	BIOSITE INC	2408	0549A	1480	1789	17
20050207	BSTE	BIOSITE INC	Q	Y	21	90945106	BIOSITE INC	2408	0549A	0	1789	18
20050208	BSTE	BIOSITE INC	Q	Y	22	90945106	BIOSITE INC	2408	0549A	0	1789	19
20050209	BSTE	BIOSITE INC	Q	Y	23	90945106	BIOSITE INC	1128	0549A	-1280	509	20
20050210	BSTE	BIOSITE INC	Q	Y	24	90945106	BIOSITE INC	1128	0549A	0	509	21
20050211	BSTE	BIOSITE INC	Q	Y	25	90945106	BIOSITE INC	1128	0549A	0	509	22
20050214	BSTE	BIOSITE INC	Q	Y	26	90945106	BIOSITE INC	1128	0549A	0	509	23
20050215	BSTE	BIOSITE INC	Q	Y	27	90945106	BIOSITE INC	1128	0549A	0	509	24
20050224	BSTE	BIOSITE INC	Q	Y	33	90945106	BIOSITE INC	435	0549A	435	435	1
20050107	CMTN	COPPER MTN NETWORKS INC	Q	Y	1	217510205	COPPER MTN NETWORKS INC	4492	0549A	4492	0	0
20050110	CMTN	COPPER MTN NETWORKS INC	Q	Y	2	217510205	COPPER MTN NETWORKS INC	4792	0549A	300	0	0
20050111	CMTN	COPPER MTN NETWORKS INC	Q	Y	3	217510205	COPPER MTN NETWORKS INC	2362	0549A	-2430	0	0
20050112	CMTN	COPPER MTN NETWORKS INC	Q	Y	4	217510205	COPPER MTN NETWORKS INC	762	0549A	-1600	0	0
20050114	CMTN	COPPER MTN NETWORKS INC	Q	Y	6	217510205	COPPER MTN NETWORKS INC	450	0549A	450	450	1
20050118	CMTN	COPPER MTN NETWORKS INC	Q	Y	7	217510205	COPPER MTN NETWORKS INC	10374	0549A	9924	10374	2
20050119	CMTN	COPPER MTN NETWORKS INC	Q	Y	8	217510205	COPPER MTN NETWORKS INC	11174	0549A	800	11174	3
20050120	CMTN	COPPER MTN NETWORKS INC	Q	Y	9	217510205	COPPER MTN NETWORKS INC	12574	0549A	1400	12574	4
20050121	CMTN	COPPER MTN NETWORKS INC	Q	Y	10	217510205	COPPER MTN NETWORKS INC	12474	0549A	-100	12474	5
20050124	CMTN	COPPER MTN NETWORKS INC	Q	Y	11	217510205	COPPER MTN NETWORKS INC	11354	0549A	-1120	11354	6
20050125	CMTN	COPPER MTN NETWORKS INC	Q	Y	12	217510205	COPPER MTN NETWORKS INC	11404	0549A	50	11404	7
20050126	CMTN	COPPER MTN NETWORKS INC	Q	Y	13	217510205	COPPER MTN NETWORKS INC	10804	0549A	-600	10804	8
20050127	CMTN	COPPER MTN NETWORKS INC	Q	Y	14	217510205	COPPER MTN NETWORKS INC	12204	0549A	1400	12204	9
20050128	CMTN	COPPER MTN NETWORKS INC	Q	Y	15	217510205	COPPER MTN NETWORKS INC	8204	0549A	-4000	8204	10
20050131	CMTN	COPPER MTN NETWORKS INC	Q	Y	16	217510205	COPPER MTN NETWORKS INC	9304	0549A	1100	9304	11
20050201	CMTN	COPPER MTN NETWORKS INC	Q	Y	17	217510205	COPPER MTN NETWORKS INC	8294	0549A	-1010	8294	12
20050202	CMTN	COPPER MTN NETWORKS INC	Q	Y	18	217510205	COPPER MTN NETWORKS INC	7894	0549A	-400	7894	13
20050203	CMTN	COPPER MTN NETWORKS INC	Q	Y	19	217510205	COPPER MTN NETWORKS INC	495	0549A	-7399	495	14
20050307	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	15	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	400	400	1
20050308	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	16	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	2
20050309	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	17	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	3
20050310	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	18	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	4
20050311	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	19	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	5
20050314	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	20	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	6
20050315	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	21	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	7
20050316	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	22	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	-62	338	8
20050317	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	23	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	0	338	9
20050318	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	24	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	0	338	10
20050321	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	25	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	0	338	11
20050322	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	26	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	0	338	12
20050323	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	27	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	238	0549A	-100	238	13
20050324	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	28	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	238	0549A	0	238	14
20050328	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	29	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	176	0549A	-62	176	15
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	1077581	0549A	1077581	0	0
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	1077581	0549A	0	0	0
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	1077581	0549A	0	0	0
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	1077793	0549A	212	212	1
20050113	DAL	Delta Air Lines, Inc.	NYSE	Y	5	247361108	DELTA AIR LINES INC DEL	1077793	0549A	0	212	2
20050114	DAL	Delta Air Lines, Inc.	NYSE	Y	6	247361108	DELTA AIR LINES INC DEL	1077793	0549A	0	212	3
20050118	DAL	Delta Air Lines, Inc.	NYSE	Y	7	247361108	DELTA AIR LINES INC DEL	1075993	0549A	-1800	0	0

20050119	DAL	Delta Air Lines, Inc.	NYSE	Y	8	247361108	DELTA AIR LINES INC DEL	1073743	0549A	-2250	0	0		
20050120	DAL	Delta Air Lines, Inc.	NYSE	Y	9	247361108	DELTA AIR LINES INC DEL	1073743	0549A	0	0	0		
20050121	DAL	Delta Air Lines, Inc.	NYSE	Y	10	247361108	DELTA AIR LINES INC DEL	1073743	0549A	0	0	0		
20050124	DAL	Delta Air Lines, Inc.	NYSE	Y	11	247361108	DELTA AIR LINES INC DEL	1073743	0549A	0	0	0		
20050125	DAL	Delta Air Lines, Inc.	NYSE	Y	12	247361108	DELTA AIR LINES INC DEL	1074645	0549A	902	902	1		
20050126	DAL	Delta Air Lines, Inc.	NYSE	Y	13	247361108	DELTA AIR LINES INC DEL	1074645	0549A	0	902	2		
20050127	DAL	Delta Air Lines, Inc.	NYSE	Y	14	247361108	DELTA AIR LINES INC DEL	593800	0549A	-480845	0	0		
20050128	DAL	Delta Air Lines, Inc.	NYSE	Y	15	247361108	DELTA AIR LINES INC DEL	582859	0549A	-10941	0	0		
20050131	DAL	Delta Air Lines, Inc.	NYSE	Y	16	247361108	DELTA AIR LINES INC DEL	574017	0549A	-8842	0	0		
20050201	DAL	Delta Air Lines, Inc.	NYSE	Y	17	247361108	DELTA AIR LINES INC DEL	571717	0549A	-2300	0	0		
20050202	DAL	Delta Air Lines, Inc.	NYSE	Y	18	247361108	DELTA AIR LINES INC DEL	571353	0549A	-364	0	0		
20050203	DAL	Delta Air Lines, Inc.	NYSE	Y	19	247361108	DELTA AIR LINES INC DEL	569027	0549A	-2326	0	0		
20050204	DAL	Delta Air Lines, Inc.	NYSE	Y	20	247361108	DELTA AIR LINES INC DEL	581187	0549A	12160	12160	1		
20050207	DAL	Delta Air Lines, Inc.	NYSE	Y	21	247361108	DELTA AIR LINES INC DEL	581047	0549A	-140	12020	2		
20050208	DAL	Delta Air Lines, Inc.	NYSE	Y	22	247361108	DELTA AIR LINES INC DEL	559977	0549A	-21070	0	0		
20050209	DAL	Delta Air Lines, Inc.	NYSE	Y	23	247361108	DELTA AIR LINES INC DEL	559977	0549A	0	0	0		
20050210	DAL	Delta Air Lines, Inc.	NYSE	Y	24	247361108	DELTA AIR LINES INC DEL	572217	0549A	12240	12240	1		
20050211	DAL	Delta Air Lines, Inc.	NYSE	Y	25	247361108	DELTA AIR LINES INC DEL	572217	0549A	0	12240	2		
20050214	DAL	Delta Air Lines, Inc.	NYSE	Y	26	247361108	DELTA AIR LINES INC DEL	571327	0549A	-890	11350	3		
20050215	DAL	Delta Air Lines, Inc.	NYSE	Y	27	247361108	DELTA AIR LINES INC DEL	571327	0549A	0	11350	4		
20050216	DAL	Delta Air Lines, Inc.	NYSE	Y	28	247361108	DELTA AIR LINES INC DEL	571327	0549A	0	11350	5		
20050217	DAL	Delta Air Lines, Inc.	NYSE	Y	29	247361108	DELTA AIR LINES INC DEL	587324	0549A	15997	27347	6		
20050218	DAL	Delta Air Lines, Inc.	NYSE	Y	30	247361108	DELTA AIR LINES INC DEL	580620	0549A	-6704	20643	7		
20050222	DAL	Delta Air Lines, Inc.	NYSE	Y	31	247361108	DELTA AIR LINES INC DEL	581005	0549A	385	21028	8		
20050223	DAL	Delta Air Lines, Inc.	NYSE	Y	32	247361108	DELTA AIR LINES INC DEL	581658	0549A	653	21681	9		
20050224	DAL	Delta Air Lines, Inc.	NYSE	Y	33	247361108	DELTA AIR LINES INC DEL	581641	0549A	-17	21664	10		
20050225	DAL	Delta Air Lines, Inc.	NYSE	Y	34	247361108	DELTA AIR LINES INC DEL	568681	0549A	-12961	8703	11		
20050228	DAL	Delta Air Lines, Inc.	NYSE	Y	35	247361108	DELTA AIR LINES INC DEL	568700	0549A	20	8723	12		
20050301	DAL	Delta Air Lines, Inc.	NYSE	Y	36	247361108	DELTA AIR LINES INC DEL	568700	0549A	0	8723	13		
20050302	DAL	Delta Air Lines, Inc.	NYSE	Y	37	247361108	DELTA AIR LINES INC DEL	568720	0549A	20	8743	14		
20050303	DAL	Delta Air Lines, Inc.	NYSE	Y	38	247361108	DELTA AIR LINES INC DEL	568720	0549A	0	8743	15		
20050304	DAL	Delta Air Lines, Inc.	NYSE	Y	39	247361108	DELTA AIR LINES INC DEL	568720	0549A	0	8743	16		
20050307	DAL	Delta Air Lines, Inc.	NYSE	Y	40	247361108	DELTA AIR LINES INC DEL	568720	0549A	0	8743	17		
20050308	DAL	Delta Air Lines, Inc.	NYSE	Y	41	247361108	DELTA AIR LINES INC DEL	569674	0549A	954	9697	18		
20050309	DAL	Delta Air Lines, Inc.	NYSE	Y	42	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	19		
20050310	DAL	Delta Air Lines, Inc.	NYSE	Y	43	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	20		
20050311	DAL	Delta Air Lines, Inc.	NYSE	Y	44	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	21		
20050314	DAL	Delta Air Lines, Inc.	NYSE	Y	45	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	22		
20050315	DAL	Delta Air Lines, Inc.	NYSE	Y	46	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	23		
20050316	DAL	Delta Air Lines, Inc.	NYSE	Y	47	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	24		
20050317	DAL	Delta Air Lines, Inc.	NYSE	Y	48	247361108	DELTA AIR LINES INC DEL	571614	0549A	1940	11637	25		
20050318	DAL	Delta Air Lines, Inc.	NYSE	Y	49	247361108	DELTA AIR LINES INC DEL	569662	0549A	-1952	9685	26		
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	568419	0549A	-1243	8442	27		
20050322	DAL	Delta Air Lines, Inc.	NYSE	Y	51	247361108	DELTA AIR LINES INC DEL	568419	0549A	0	8442	28		
20050323	DAL	Delta Air Lines, Inc.	NYSE	Y	52	247361108	DELTA AIR LINES INC DEL	567419	0549A	-1000	7442	29		
20050324	DAL	Delta Air Lines, Inc.	NYSE	Y	53	247361108	DELTA AIR LINES INC DEL	569707	0549A	2288	9730	30		
20050328	DAL	Delta Air Lines, Inc.	NYSE	Y	54	247361108	DELTA AIR LINES INC DEL	563587	0549A	-6120	3610	31		
20050329	DAL	Delta Air Lines, Inc.	NYSE	Y	55	247361108	DELTA AIR LINES INC DEL	563587	0549A	0	3610	32		
20050330	DAL	Delta Air Lines, Inc.	NYSE	Y	56	247361108	DELTA AIR LINES INC DEL	563587	0549A	0	3610	33		
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	563587	0549A	0	3610	34		
20050401	DAL	Delta Air Lines, Inc.	NYSE	Y	58	247361108	DELTA AIR LINES INC DEL	564075	0549A	488	4098	35		
20050404	DAL	Delta Air Lines, Inc.	NYSE	Y	59	247361108	DELTA AIR LINES INC DEL	564075	0549A	0	4098	36		
20050405	DAL	Delta Air Lines, Inc.	NYSE	Y	60	247361108	DELTA AIR LINES INC DEL	564075	0549A	0	4098	37		
20050107	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	1	501014104	KRISPY KREME DOUGHNUTS INC	11175	0549A	11175	0	0		
20050110	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	2	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	-200	0	0		
20050111	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	3	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0		
20050112	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	4	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0		
20050113	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	5	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0		
20050114	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	6	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0		
20050118	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	7	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0		
20050119	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	8	501014104	KRISPY KREME DOUGHNUTS INC	4215	0549A	-6760	0	0		
20050120	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	9	501014104	KRISPY KREME DOUGHNUTS INC	4215	0549A	0	0	0		
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	2215	0549A	-2000	0	0		
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	2215	0549A	0	0	0		
20050125	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	12	501014104	KRISPY KREME DOUGHNUTS INC	2511	0549A	296	296	1		
20050126	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	13	501014104	KRISPY KREME DOUGHNUTS INC	9175	0549A	6664	6960	2		
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	9175	0549A	0	6960	3		
20050128	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	15	501014104	KRISPY KREME DOUGHNUTS INC	4695	0549A	-4480	2480	4		
20050131	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	16	501014104	KRISPY KREME DOUGHNUTS INC	2695	0549A	-2000	480	5		
20050201	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	17	501014104	KRISPY KREME DOUGHNUTS INC	410	0549A	-2285	0	0		
20050202	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	18	501014104	KRISPY KREME DOUGHNUTS INC	410	0549A	0	0	0		
20050203	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	19	501014104	KRISPY KREME DOUGHNUTS INC	410	0549A	0	0	0		
20050204	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	20	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	6220	6220	1		
20050207	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	21	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	2		
20050208	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	22	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	3		
20050209	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	23	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	4		
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	5		
20050211	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	25	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	6		
20050214	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	26	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	7		
20050215	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	27	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	8		
20050216	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	28	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	9		
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	10		
20050218	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	30	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	11		
20050222	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	31	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	12		
20050223	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	32	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	13		
20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	49200	55420	14		
20050225	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	34	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	15		
20050228	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	35	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	16		
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	17		
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	18		
20050303	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	38	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	19		
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	20		
20050307	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	40	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	21		
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	22		
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	23		
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	24		
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	25		
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	26		
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	27		
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	28		
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	55599	0549A	-231	55189	29		
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	55599	0549A	0	55189	30		
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	55593	0549A	-6	55183	31		
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	55593	0549A	0	55183	32		
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	55593	0549A	0	55183	33		
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	55593	0549A	0	55183	34		
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	-3160	52023	35		
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	36		
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	37		
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	38		
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	39		
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	40		
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	41		
20050107	NFLX	NETFLIX COM INC	Q	Y	1	64110L106	NETFLIX COM INC	48800	0549A	48800	0	0		
20050110	NFLX	NETFLIX COM INC	Q	Y	2	64110L106	NETFLIX COM INC	48752	0549A	-48	0	0		
20050111	NFLX	NETFLIX COM INC	Q	Y	3	64110L106	NETFLIX COM INC	48752	0549A	0	0	0		
20050112	NFLX	NETFLIX COM INC	Q	Y	4	64110L106	NETFLIX COM INC	23452	0549A	-25300	0	0		
20050113	NFLX	NETFLIX COM INC	Q	Y	5	64110L106	NETFLIX COM INC	21552	0549A	-1900	0	0		
20050125	NFLX	NETFLIX COM INC	Q	Y	12	64110L106	NETFLIX COM INC	240	0549A	240	240	1		
20050126	NFLX	NETFLIX COM INC	Q	Y	13	64110L106	NETFLIX COM INC	240	0549A	0	240	2		
20050127	NFLX	NETFLIX COM INC	Q	Y	14	64110L106	NETFLIX COM INC	240	0549A	0	240	3		
20050128	NFLX	NETFLIX COM INC	Q	Y	15	64110L106	NETFLIX COM INC	240	0549A	0	240	4		
20050131	NFLX	NETFLIX COM INC	Q	Y	16	64110L106	NETFLIX COM INC	240	0549A	0	240	5		
20050201	NFLX	NETFLIX COM INC	Q	Y	17	64110L106	NETFLIX COM INC	240	0549A	0	240	6		
20050202	NFLX	NETFLIX COM INC	Q	Y	18	64110L106	NETFLIX COM INC	240	0549A	0	240	7		
20050203	NFLX	NETFLIX COM INC	Q	Y	19	64110L106	NETFLIX COM INC	240	0549A	0	240	8		
20050204	NFLX	NETFLIX COM INC	Q	Y	20	64110L106	NETFLIX COM INC	240	0549A	0	240	9		
20050207	NFLX	NETFLIX COM INC	Q	Y	21	64110L106	NETFLIX COM INC	240	0549A	0	240	10		
20050225	NFLX	NETFLIX COM INC	Q	Y	34	64110L106	NETFLIX COM INC	153360	0549A	153360	153360	1		
20050228	NFLX	NETFLIX COM INC	Q	Y	35	64110L106	NETFLIX COM INC	151860	0549A	-1500	151860	2		
20050301	NFLX	NETFLIX COM INC	Q	Y	36	64110L106	NETFLIX COM INC	151860	0549A	0	151860	3		
20050302	NFLX	NETFLIX COM INC	Q	Y	37	64110L106	NETFLIX COM INC	151460	0549A	-400	151460	4		
20050303	NFLX	NETFLIX COM INC	Q	Y	38	64110L106	NETFLIX COM INC	150235	0549A	-1225	150235	5		
20050304	NFLX	NETFLIX COM INC	Q	Y	39	64110L106	NETFLIX COM INC	149960	0549A	-275	149960	6		
20050307	NFLX	NETFLIX COM INC	Q	Y	40	64110L106	NETFLIX COM INC	149760	0549A	-200	149760	7		
20050308	NFLX	NETFLIX COM INC	Q	Y	41	64110L106	NETFLIX COM INC	149255	0549A	-505	149255	8		
20050309	NFLX	NETFLIX COM INC	Q	Y	42	64110L106	NETFLIX COM INC	149255	0549A	0	149255	9		
20050310	NFLX	NETFLIX COM INC	Q	Y	43	64110L106	NETFLIX COM INC	149255	0549A	0	149255	10		
20050311	NFLX	NETFLIX COM INC	Q	Y	44	64110L106	NETFLIX COM INC	149255	0549A	0	149255	11		
20050314	NFLX	NETFLIX COM INC	Q	Y	45	64110L106	NETFLIX COM INC	127244	0549A	-22011	127244	12		
20050315	NFLX	NETFLIX COM INC	Q	Y	46	64110L106	NETFLIX COM INC	115044	0549A	-12200	115044	13		

20050316	NFLX	NETFLIX COM INC	Q	Y	47	64110L106	NETFLIX COM INC	112344	0549A	-2700	112344	14		
20050317	NFLX	NETFLIX COM INC	Q	Y	48	64110L106	NETFLIX COM INC	112344	0549A	0	112344	15		
20050318	NFLX	NETFLIX COM INC	Q	Y	49	64110L106	NETFLIX COM INC	112344	0549A	0	112344	16		
20050321	NFLX	NETFLIX COM INC	Q	Y	50	64110L106	NETFLIX COM INC	112344	0549A	0	112344	17		
20050322	NFLX	NETFLIX COM INC	Q	Y	51	64110L106	NETFLIX COM INC	112344	0549A	0	112344	18		
20050323	NFLX	NETFLIX COM INC	Q	Y	52	64110L106	NETFLIX COM INC	112644	0549A	300	112644	19		
20050324	NFLX	NETFLIX COM INC	Q	Y	53	64110L106	NETFLIX COM INC	60174	0549A	-52470	60174	20		
20050328	NFLX	NETFLIX COM INC	Q	Y	54	64110L106	NETFLIX COM INC	59374	0549A	-800	59374	21		
20050329	NFLX	NETFLIX COM INC	Q	Y	55	64110L106	NETFLIX COM INC	59274	0549A	-100	59274	22		
20050330	NFLX	NETFLIX COM INC	Q	Y	56	64110L106	NETFLIX COM INC	59074	0549A	-200	59074	23		
20050331	NFLX	NETFLIX COM INC	Q	Y	57	64110L106	NETFLIX COM INC	58976	0549A	-98	58976	24		
20050401	NFLX	NETFLIX COM INC	Q	Y	58	64110L106	NETFLIX COM INC	58376	0549A	-600	58376	25		
20050404	NFLX	NETFLIX COM INC	Q	Y	59	64110L106	NETFLIX COM INC	57998	0549A	-378	57998	26		
20050405	NFLX	NETFLIX COM INC	Q	Y	60	64110L106	NETFLIX COM INC	57998	0549A	0	57998	27		
20050107	NGEN	NANOGEN INC	Q	Y	1	630075109	NANOGEN INC	4190	0549A	4190	0	0		
20050110	NGEN	NANOGEN INC	Q	Y	2	630075109	NANOGEN INC	1642	0549A	-2548	0	0		
20050111	NGEN	NANOGEN INC	Q	Y	3	630075109	NANOGEN INC	835	0549A	-807	0	0		
20050112	NGEN	NANOGEN INC	Q	Y	4	630075109	NANOGEN INC	4190	0549A	3355	3355	1		
20050113	NGEN	NANOGEN INC	Q	Y	5	630075109	NANOGEN INC	4190	0549A	0	3355	2		
20050114	NGEN	NANOGEN INC	Q	Y	6	630075109	NANOGEN INC	4190	0549A	0	3355	3		
20050118	NGEN	NANOGEN INC	Q	Y	7	630075109	NANOGEN INC	8955	0549A	4765	8120	4		
20050119	NGEN	NANOGEN INC	Q	Y	8	630075109	NANOGEN INC	8855	0549A	-100	8020	5		
20050120	NGEN	NANOGEN INC	Q	Y	9	630075109	NANOGEN INC	8855	0549A	0	8020	6		
20050121	NGEN	NANOGEN INC	Q	Y	10	630075109	NANOGEN INC	14055	0549A	5200	13220	7		
20050124	NGEN	NANOGEN INC	Q	Y	11	630075109	NANOGEN INC	14055	0549A	0	13220	8		
20050125	NGEN	NANOGEN INC	Q	Y	12	630075109	NANOGEN INC	14055	0549A	0	13220	9		
20050126	NGEN	NANOGEN INC	Q	Y	13	630075109	NANOGEN INC	14055	0549A	0	13220	10		
20050127	NGEN	NANOGEN INC	Q	Y	14	630075109	NANOGEN INC	14055	0549A	0	13220	11		
20050128	NGEN	NANOGEN INC	Q	Y	15	630075109	NANOGEN INC	14055	0549A	0	13220	12		
20050131	NGEN	NANOGEN INC	Q	Y	16	630075109	NANOGEN INC	14055	0549A	0	13220	13		
20050201	NGEN	NANOGEN INC	Q	Y	17	630075109	NANOGEN INC	14055	0549A	0	13220	14		
20050202	NGEN	NANOGEN INC	Q	Y	18	630075109	NANOGEN INC	21855	0549A	7800	21020	15		
20050203	NGEN	NANOGEN INC	Q	Y	19	630075109	NANOGEN INC	29855	0549A	8000	29020	16		
20050204	NGEN	NANOGEN INC	Q	Y	20	630075109	NANOGEN INC	35155	0549A	5300	34320	17		
20050207	NGEN	NANOGEN INC	Q	Y	21	630075109	NANOGEN INC	32333	0549A	-2822	31498	18		
20050208	NGEN	NANOGEN INC	Q	Y	22	630075109	NANOGEN INC	32233	0549A	-100	31398	19		
20050209	NGEN	NANOGEN INC	Q	Y	23	630075109	NANOGEN INC	32233	0549A	0	31398	20		
20050210	NGEN	NANOGEN INC	Q	Y	24	630075109	NANOGEN INC	26333	0549A	-5900	25498	21		
20050211	NGEN	NANOGEN INC	Q	Y	25	630075109	NANOGEN INC	26333	0549A	0	25498	22		
20050214	NGEN	NANOGEN INC	Q	Y	26	630075109	NANOGEN INC	26333	0549A	0	25498	23		
20050215	NGEN	NANOGEN INC	Q	Y	27	630075109	NANOGEN INC	26333	0549A	0	25498	24		
20050216	NGEN	NANOGEN INC	Q	Y	28	630075109	NANOGEN INC	26333	0549A	0	25498	25		
20050217	NGEN	NANOGEN INC	Q	Y	29	630075109	NANOGEN INC	25900	0549A	-433	25065	26		
20050218	NGEN	NANOGEN INC	Q	Y	30	630075109	NANOGEN INC	25800	0549A	-100	24965	27		
20050222	NGEN	NANOGEN INC	Q	Y	31	630075109	NANOGEN INC	25800	0549A	0	24965	28		
20050223	NGEN	NANOGEN INC	Q	Y	32	630075109	NANOGEN INC	25300	0549A	-500	24465	29		
20050224	NGEN	NANOGEN INC	Q	Y	33	630075109	NANOGEN INC	678	0549A	-24622	0	0		
20050401	NGEN	NANOGEN INC	Q	Y	58	630075109	NANOGEN INC	28	0549A	28	28	1		
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	2682	0	0		
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0		
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0		
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0		
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0		
20050114	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	6	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0		
20050118	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	7	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0		
20050119	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	8	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0		
20050120	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	9	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0		
20050121	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	10	35710409	ANNALY MORTGAGE MANAGEMENT	2482	0549A	-200	0	0		
20050124	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	11	35710409	ANNALY MORTGAGE MANAGEMENT	2482	0549A	0	0	0		
20050125	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	12	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	1482	1482	1		
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	13	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	2		
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	14	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	3		
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	15	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	4		
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	16	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	5		
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	17	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	6		
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	19	35710409	ANNALY MORTGAGE MANAGEMENT	271957	0549A	271957	271957	1		
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	20	35710409	ANNALY MORTGAGE MANAGEMENT	255977	0549A	-15980	255977	2		
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	21	35710409	ANNALY MORTGAGE MANAGEMENT	255977	0549A	0	255977	3		
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	22	35710409	ANNALY MORTGAGE MANAGEMENT	256517	0549A	540	256517	4		
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	23	35710409	ANNALY MORTGAGE MANAGEMENT	256817	0549A	300	256817	5		
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	24	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	200	257017	6		
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	25	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	0	257017	7		
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	26	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	0	257017	8		
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	0	257017	9		
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	0	257017	10		
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	257575	0549A	558	257575	11		
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	257575	0549A	0	257575	12		
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	257575	0549A	0	257575	13		
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	257575	0549A	0	257575	14		
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	266331	0549A	8756	266331	15		
20050225	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	34	35710409	ANNALY MORTGAGE MANAGEMENT	240431	0549A	-25900	240431	16		
20050228	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	35	35710409	ANNALY MORTGAGE MANAGEMENT	240431	0549A	0	240431	17		
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	36	35710409	ANNALY MORTGAGE MANAGEMENT	241861	0549A	1430	241861	18		
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	37	35710409	ANNALY MORTGAGE MANAGEMENT	240861	0549A	-1000	240861	19		
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	38	35710409	ANNALY MORTGAGE MANAGEMENT	241287	0549A	426	241287	20		
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	39	35710409	ANNALY MORTGAGE MANAGEMENT	240397	0549A	-890	240397	21		
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	240397	0549A	0	240397	22		
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	239997	0549A	-400	239997	23		
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	239997	0549A	0	239997	24		
20050310	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	43	35710409	ANNALY MORTGAGE MANAGEMENT	239997	0549A	0	239997	25		
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	239997	0549A	0	239997	26		
20050314	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	45	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	372	240369	27		
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	28		
20050316	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	47	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	29		
20050317	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	48	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	30		
20050318	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	49	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	31		
20050321	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	50	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	32		
20050322	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	51	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	33		
20050323	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	52	35710409	ANNALY MORTGAGE MANAGEMENT	265593	0549A	25224	265593	34		
20050324	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	53	35710409	ANNALY MORTGAGE MANAGEMENT	265107	0549A	-486	265107	35		
20050328	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	54	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	-25200	239907	36		
20050329	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	55	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	0	239907	37		
20050330	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	56	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	0	239907	38		
20050331	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	57	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	0	239907	39		
20050401	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	58	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	0	239907	40		
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	190251	0549A	-49656	190251	41		
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	190251	0549A	0	190251	42		
20050224	NYC	iShares Trust	NYSE	Y	1	464287143	ISHARES NYSE COMPOSITE INDEX F	17686	0549A	17686	0	0		
20050225	NYC	iShares Trust	NYSE	Y	2	464287143	ISHARES NYSE COMPOSITE INDEX F	18786	0549A	1100	0	0		
20050228	NYC	iShares Trust	NYSE	Y	3	464287143	ISHARES NYSE COMPOSITE INDEX F	18286	0549A	-500	0	0		
20050301	NYC	iShares Trust	NYSE	Y	4	464287143	ISHARES NYSE COMPOSITE INDEX F	19586	0549A	1300	1300	1		
20050302	NYC	iShares Trust	NYSE	Y	5	464287143	ISHARES NYSE COMPOSITE INDEX F	20986	0549A	1400	2700	2		
20050303	NYC	iShares Trust	NYSE	Y	6	464287143	ISHARES NYSE COMPOSITE INDEX F	21586	0549A	600	3300	3		
20050304	NYC	iShares Trust	NYSE	Y	7	464287143	ISHARES NYSE COMPOSITE INDEX F	21886	0549A	300	3600	4		
20050307	NYC	iShares Trust	NYSE	Y	8	464287143	ISHARES NYSE COMPOSITE INDEX F	22386	0549A	500	4100	5		
20050308	NYC	iShares Trust	NYSE	Y	9	464287143	ISHARES NYSE COMPOSITE INDEX F	22386	0549A	0	4100	6		
20050309	NYC	iShares Trust	NYSE	Y	10	464287143	ISHARES NYSE COMPOSITE INDEX F	13186	0549A	-9200	0	0		
20050310	NYC	iShares Trust	NYSE	Y	11	464287143	ISHARES NYSE COMPOSITE INDEX F	13186	0549A	0	0	0		
20050311	NYC	iShares Trust	NYSE	Y	12	464287143	ISHARES NYSE COMPOSITE INDEX F	13186	0549A	0	0	0		
20050314	NYC	iShares Trust	NYSE	Y	13	464287143	ISHARES NYSE COMPOSITE INDEX F	13386	0549A	200	200	1		
20050315	NYC	iShares Trust	NYSE	Y	14	464287143	ISHARES NYSE COMPOSITE INDEX F	13486	0549A	100	300	2		
20050316	NYC	iShares Trust	NYSE	Y	15	464287143	ISHARES NYSE COMPOSITE INDEX F	13486	0549A	0	300	3		
20050317	NYC	iShares Trust	NYSE	Y	16	464287143	ISHARES NYSE COMPOSITE INDEX F	13486	0549A	0	300	4		
20050318	NYC	iShares Trust	NYSE	Y	17	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	214	514	5		
20050321	NYC	iShares Trust	NYSE	Y	18	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	0	514	6		
20050322	NYC	iShares Trust	NYSE	Y	19	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	0	514	7		
20050323	NYC	iShares Trust	NYSE	Y	20	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	0	514	8		
20050324	NYC	iShares Trust	NYSE	Y	21	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	0	514	9		
20050328	NYC	iShares Trust	NYSE	Y	22	464287143	ISHARES NYSE COMPOSITE INDEX F	13500	0549A	-200	314	10		
20050329	NYC	iShares Trust	NYSE	Y	23	464287143	ISHARES NYSE COMPOSITE INDEX F	13400	0549A	-100	214	11		
20050330	NYC	iShares Trust	NYSE	Y	24	464287143	ISHARES NYSE COMPOSITE INDEX F	13400	0549A	0	214	12		
20050331	NYC	iShares Trust	NYSE	Y	25	464287143	ISHARES NYSE COMPOSITE INDEX F	13400	0549A	0	214	13		
20050401	NYC	iShares Trust	NYSE	Y	26	464287143	ISHARES NYSE COMPOSITE INDEX F	13400	0549A	0	214	14		
20050404	NYC	iShares Trust	NYSE	Y	27	464287143	ISHARES NYSE COMPOSITE INDEX F	8986	0549A	-4414	0	0		
20050405	NYC	iShares Trust	NYSE	Y	28	464287143	ISHARES NYSE COMPOSITE INDEX F	8986	0549A	0	0	0		
20050128	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	15	740065107	PRE-PAID LEGAL SERVICES INC	1042	0549A	1042	1042	1		
20050131	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	16	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	1350	2392	2		
20050201	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	17	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	0	2392	3		
20050202	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	18	740065107	PRE-PAID LEGAL SERVICES INC	3772	0549A	1380	3772	4		
20050203	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	19	740065107	PRE-PAID LEGAL SERVICES INC	2872	0549A	-900	2872	5		
20050204	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	20	740065107	PRE-PAID LEGAL SERVICES INC	4192	0549A	1320	4192	6		

20050207	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	21	740065107	PRE-PAID LEGAL SERVICES INC	3492	0549A	-700	3492	7
20050208	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	22	740065107	PRE-PAID LEGAL SERVICES INC	3492	0549A	0	3492	8
20050209	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	23	740065107	PRE-PAID LEGAL SERVICES INC	3492	0549A	0	3492	9
20050210	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	24	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	-1100	2392	10
20050211	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	25	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	0	2392	11
20050214	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	26	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	0	2392	12
20050215	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	27	740065107	PRE-PAID LEGAL SERVICES INC	1153	0549A	-1239	1153	13
20050216	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	28	740065107	PRE-PAID LEGAL SERVICES INC	1906	0549A	753	1906	14
20050217	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	29	740065107	PRE-PAID LEGAL SERVICES INC	1200	0549A	-706	1200	15
20050218	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	30	740065107	PRE-PAID LEGAL SERVICES INC	962	0549A	-238	962	16
20050224	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	33	740065107	PRE-PAID LEGAL SERVICES INC	4099	0549A	4099	4099	1
20050225	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	34	740065107	PRE-PAID LEGAL SERVICES INC	4099	0549A	0	4099	2
20050228	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	35	740065107	PRE-PAID LEGAL SERVICES INC	4099	0549A	0	4099	3
20050301	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	36	740065107	PRE-PAID LEGAL SERVICES INC	4099	0549A	0	4099	4
20050302	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	37	740065107	PRE-PAID LEGAL SERVICES INC	3999	0549A	-100	3999	5
20050303	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	38	740065107	PRE-PAID LEGAL SERVICES INC	3999	0549A	0	3999	6
20050121	SGI	Silicon Graphics, Inc.	NYSE	Y	1	827056102	SILICON GRAPHICS INC	16694	0549A	16694	0	0
20050124	SGI	Silicon Graphics, Inc.	NYSE	Y	2	827056102	SILICON GRAPHICS INC	16694	0549A	0	0	0
20050125	SGI	Silicon Graphics, Inc.	NYSE	Y	3	827056102	SILICON GRAPHICS INC	17618	0549A	924	0	0
20050126	SGI	Silicon Graphics, Inc.	NYSE	Y	4	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050128	SGI	Silicon Graphics, Inc.	NYSE	Y	6	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050131	SGI	Silicon Graphics, Inc.	NYSE	Y	7	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050201	SGI	Silicon Graphics, Inc.	NYSE	Y	8	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050202	SGI	Silicon Graphics, Inc.	NYSE	Y	9	827056102	SILICON GRAPHICS INC	61988	0549A	44370	44370	1
20050203	SGI	Silicon Graphics, Inc.	NYSE	Y	10	827056102	SILICON GRAPHICS INC	33188	0549A	-28800	15570	2
20050204	SGI	Silicon Graphics, Inc.	NYSE	Y	11	827056102	SILICON GRAPHICS INC	62768	0549A	29580	45150	3
20050207	SGI	Silicon Graphics, Inc.	NYSE	Y	12	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	4
20050208	SGI	Silicon Graphics, Inc.	NYSE	Y	13	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	5
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	6
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	7
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	8
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	9
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	10
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	11
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	12
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	13
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	14
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	15
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	16
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	17
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	18
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	19
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	20
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	21
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	22
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	23
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	61368	0549A	-1400	43750	24
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	25
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	26
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	27
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	28
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	29
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	30
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	31
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	32
20050126	SUP	Superior Industries International, Inc.	NYSE	Y	1	868168105	SUPERIOR INDUSTRIES INTL INC	2009	0549A	2009	0	0
20050127	SUP	Superior Industries International, Inc.	NYSE	Y	2	868168105	SUPERIOR INDUSTRIES INTL INC	1912	0549A	-97	0	0
20050128	SUP	Superior Industries International, Inc.	NYSE	Y	3	868168105	SUPERIOR INDUSTRIES INTL INC	1912	0549A	0	0	0
20050131	SUP	Superior Industries International, Inc.	NYSE	Y	4	868168105	SUPERIOR INDUSTRIES INTL INC	4052	0549A	2140	2140	1
20050201	SUP	Superior Industries International, Inc.	NYSE	Y	5	868168105	SUPERIOR INDUSTRIES INTL INC	4052	0549A	0	2140	2
20050202	SUP	Superior Industries International, Inc.	NYSE	Y	6	868168105	SUPERIOR INDUSTRIES INTL INC	243	0549A	-3809	0	0
20050203	SUP	Superior Industries International, Inc.	NYSE	Y	7	868168105	SUPERIOR INDUSTRIES INTL INC	4053	0549A	3810	3810	1
20050204	SUP	Superior Industries International, Inc.	NYSE	Y	8	868168105	SUPERIOR INDUSTRIES INTL INC	6003	0549A	1950	5760	2
20050207	SUP	Superior Industries International, Inc.	NYSE	Y	9	868168105	SUPERIOR INDUSTRIES INTL INC	2003	0549A	-4000	1760	3
20050208	SUP	Superior Industries International, Inc.	NYSE	Y	10	868168105	SUPERIOR INDUSTRIES INTL INC	1403	0549A	-600	1160	4
20050211	SUP	Superior Industries International, Inc.	NYSE	Y	13	868168105	SUPERIOR INDUSTRIES INTL INC	1195	0549A	1195	1195	1
20050307	SUP	Superior Industries International, Inc.	NYSE	Y	4	868168105	SUPERIOR INDUSTRIES INTL INC	4932	0549A	4932	4932	1
20050308	SUP	Superior Industries International, Inc.	NYSE	Y	5	868168105	SUPERIOR INDUSTRIES INTL INC	5110	0549A	178	5110	2
20050309	SUP	Superior Industries International, Inc.	NYSE	Y	6	868168105	SUPERIOR INDUSTRIES INTL INC	6330	0549A	1220	6330	3
20050310	SUP	Superior Industries International, Inc.	NYSE	Y	7	868168105	SUPERIOR INDUSTRIES INTL INC	4530	0549A	-1800	4530	4
20050311	SUP	Superior Industries International, Inc.	NYSE	Y	8	868168105	SUPERIOR INDUSTRIES INTL INC	4530	0549A	0	4530	5
20050314	SUP	Superior Industries International, Inc.	NYSE	Y	9	868168105	SUPERIOR INDUSTRIES INTL INC	4530	0549A	0	4530	6
20050315	SUP	Superior Industries International, Inc.	NYSE	Y	10	868168105	SUPERIOR INDUSTRIES INTL INC	4530	0549A	0	4530	7
20050316	SUP	Superior Industries International, Inc.	NYSE	Y	11	868168105	SUPERIOR INDUSTRIES INTL INC	4430	0549A	-100	4430	8
20050317	SUP	Superior Industries International, Inc.	NYSE	Y	12	868168105	SUPERIOR INDUSTRIES INTL INC	4430	0549A	0	4430	9
20050318	SUP	Superior Industries International, Inc.	NYSE	Y	13	868168105	SUPERIOR INDUSTRIES INTL INC	4430	0549A	0	4430	10
20050321	SUP	Superior Industries International, Inc.	NYSE	Y	14	868168105	SUPERIOR INDUSTRIES INTL INC	4430	0549A	0	4430	11
20050322	SUP	Superior Industries International, Inc.	NYSE	Y	15	868168105	SUPERIOR INDUSTRIES INTL INC	4294	0549A	-136	4294	12
20050323	SUP	Superior Industries International, Inc.	NYSE	Y	16	868168105	SUPERIOR INDUSTRIES INTL INC	4294	0549A	0	4294	13
20050324	SUP	Superior Industries International, Inc.	NYSE	Y	17	868168105	SUPERIOR INDUSTRIES INTL INC	4294	0549A	0	4294	14
20050329	SUP	Superior Industries International, Inc.	NYSE	Y	19	868168105	SUPERIOR INDUSTRIES INTL INC	1674	0549A	1674	1674	1
20050330	SUP	Superior Industries International, Inc.	NYSE	Y	20	868168105	SUPERIOR INDUSTRIES INTL INC	1674	0549A	0	1674	2
20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	50431	0549A	50431	0	0
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	50231	0549A	-200	0	0
20050111	TASR	TASER INTERNATIONAL INC	Q	Y	3	87651B104	TASER INTERNATIONAL INC	50231	0549A	0	0	0
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	50431	0549A	200	200	1
20050113	TASR	TASER INTERNATIONAL INC	Q	Y	5	87651B104	TASER INTERNATIONAL INC	50431	0549A	0	200	2
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	51531	0549A	1100	1300	3
20050118	TASR	TASER INTERNATIONAL INC	Q	Y	7	87651B104	TASER INTERNATIONAL INC	51531	0549A	0	1300	4
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	52431	0549A	900	2200	5
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	6
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	7
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	8
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	9
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	10
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	11
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	12
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	48518	0549A	-3913	0	0
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	48518	0549A	0	0	0
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	48518	0549A	0	0	0
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	56768	0549A	8250	8250	1
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	53512	0549A	-3256	4994	2
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	53512	0549A	0	4994	3
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	53512	0549A	0	4994	4
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	54512	0549A	1000	5994	5
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	52710	0549A	-1802	4192	6
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	7
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	8
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	9
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	10
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	11
20050218	TASR	TASER INTERNATIONAL INC	Q	Y	30	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	12
20050222	TASR	TASER INTERNATIONAL INC	Q	Y	31	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	13
20050223	TASR	TASER INTERNATIONAL INC	Q	Y	32	87651B104	TASER INTERNATIONAL INC	52788	0549A	78	4270	14
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	39661	0549A	-13127	0	0
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	45361	0549A	5700	5700	1
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	50861	0549A	5500	11200	2
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	50861	0549A	0	11200	3
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	6361	0549A	-44500	0	0
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	6361	0549A	0	0	0
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	3983	0549A	-2378	0	0
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	3983	0549A	0	0	0
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	3983	0549A	0	0	0
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	3983	0549A	0	0	0
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	3983	0549A	0	0	0
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	4083	0549A	100	100	1
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	4083	0549A	0	100	2
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	4083	0549A	0	100	3
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	6768	0549A	2685	2785	4
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	6768	0549A	0	2785	5
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	4018	0549A	-2750	35	6
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	4007	0549A	-11	24	7
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	8
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	9
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	10

20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	11	
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	12	
20050215	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	1	891707101	TOWER AUTOMOTIVE INC	365	0549A	365	0	0	
20050216	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	2	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	0	0	
20050217	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	3	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	0	0	
20050218	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	4	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	0	0	
20050222	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	5	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	0	0	
20050224	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	7	891707101	TOWER AUTOMOTIVE INC	8165	0549A	8165	8165	1	
20050225	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	8	891707101	TOWER AUTOMOTIVE INC	365	0549A	-7800	365	2	
20050228	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	9	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	3	
20050301	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	10	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	4	
20050302	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	11	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	5	
20050303	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	12	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	6	
20050304	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	13	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	7	
20050307	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	14	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	8	
20050308	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	15	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	9	
20050309	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	16	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	10	
20050310	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	17	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	11	
20050311	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	18	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	12	
20050314	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	19	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	13	
20050315	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	20	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	14	
20050316	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	21	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	15	
20050317	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	22	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	16	
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	512706	0551A	512706	0	0	
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	515406	0551A	2700	0	0	
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	520506	0551A	5100	0	0	
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	521906	0551A	1400	1400	1	
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	521906	0551A	0	1400	2	
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	519266	0551A	-2640	0	0	
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	487466	0551A	-31800	0	0	
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	489166	0551A	1700	1700	1	
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	478066	0551A	-11100	0	0	
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	5000	5000	1	
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	2	
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	3	
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	4	
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	5	
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	6	
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	7	
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	8	
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	9	
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	10	
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	11	
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	12	
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	13	
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	14	
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	15	
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	16	
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	17	
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	18	
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	19	
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	20	
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	21	
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	22	
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	23	
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	24	
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	25	
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	26	
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	27	
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	28	
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	29	
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	30	
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	31	
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	32	
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	33	
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	34	
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	35	
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	36	
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	478066	0551A	-5000	0	0	
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	478066	0551A	0	0	0	
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	478066	0551A	0	0	0	
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	-15000	0	0	
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050329	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	55	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0	
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	395919	0551A	-67147	0	0	
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	35603	0573A	35603	0	0	
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	6152	0573A	-29451	0	0	
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	9072	0573A	2920	2920	1	
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	6699	0573A	6699	6699	1	
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	7500	0573A	801	7500	2	
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	5050	0573A	5050	5050	1	
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	535	0573A	-4515	535	2	
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	806	0573A	271	806	3	
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	4389	0573A	4389	4389	1	
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	2489	0573A	-1900	2489	2	
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	4389	0573A	1900	4389	3	
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	2489	0573A	-1900	2489	4	
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	4389	0573A	1900	4389	5	
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	1189	0573A	-3200	1189	6	
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	3189	0573A	2000	3189	7	
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	1189	0573A	-2000	1189	8	
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	2989	0573A	1800	2989	9	
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	1189	0573A	-1800	1189	10	
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	3089	0573A	1900	3089	11	
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	1189	0573A	-1900	1189	12	
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	3189	0573A	2000	3189	13	
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	1189	0573A	-2000	1189	14	
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	5989	0573A	4800	5989	15	
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	3719	0573A	3719	3719	1	
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	2811	0573A	-908	2811	2	
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	5211	0573A	2400	5211	3	
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	2811	0573A	-2400	2811	4	
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	5211	0573A	2400	5211	5	
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	3911	0573A	-1300	3911	6	
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	6436	0573A	2525	6436	7	
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	3936	0573A	-2500	3936	8	
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	6436	0573A	2500	6436	9	
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	3936	0573A	-2500	3936	10	
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	3936	0573A	0	3936	11	
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	3236	0573A	-700	3236	12	
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	3936	0573A	700	3936	13	
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	7776	0573A	3840	7776	14	
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	7776	0573A	0	7776	15	
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	4476	0573A	-3300	4476	16	
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	4476	0573A	0	4476	17	
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	4476	0573A	0	4476	18	
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	4476	0573A	0	4476	19	
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	4476	0573A	0	4476	20	
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP	21771	0573A	21771	21771	1	
20050114	ALD	Allied Capital Corporation	NYSE	Y	6	01903Q108	ALLIED CAPITAL CORP	6801	0573A	6801	6801	1	
20050118	ALD	Allied Capital Corporation	NYSE	Y	7	01903Q108	ALLIED CAPITAL CORP	45254	0573A	38453	45254	2	
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP	49130	0573A	3876	49130	3	
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP	62430	0573A	13300	62430	4	
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	1444	0573A	-60986	1444	5	
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP	3118	0573A	3118	3118	1	
20050127	ALD	Allied Capital Corporation	NYSE	Y	14	01903Q108	ALLIED CAPITAL CORP	1259	0573A	-1859	1259	2	
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP	12561	0573A	11302	12561	3	
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	14464	0573A	1903	14464	4	
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	31408	0573A	16944	31408	5	
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	20645	0573A	-10763	20645	6	
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	23045	0573A	2400	23045	7	
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	18450	0573A	-4595	18450	8	
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	15107	0573A	-3343	15107	9	

20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	7299	0573A	-7808	7299	10		
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	8699	0573A	1400	8699	11		
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	7071	0573A	-1628	7071	12		
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	13371	0573A	6300	13371	13		
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	11731	0573A	-1640	11731	14		
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	4231	0573A	-7500	4231	15		
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	1579	0573A	-2652	1579	16		
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	1611	0573A	1611	1611	1		
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	1684	0573A	1684	1684	1		
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	184	0573A	-1500	184	2		
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	2484	0573A	2300	2484	3		
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	384	0573A	-2100	384	4		
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	4184	0573A	3800	4184	5		
20050127	FCEL	FUELCELL ENERGY INC	Q	Y	1	35952H106	FUELCELL ENERGY INC	83963	0573A	83963	0	0		
20050128	FCEL	FUELCELL ENERGY INC	Q	Y	2	35952H106	FUELCELL ENERGY INC	91516	0573A	7553	0	0		
20050131	FCEL	FUELCELL ENERGY INC	Q	Y	3	35952H106	FUELCELL ENERGY INC	83881	0573A	-7635	0	0		
20050201	FCEL	FUELCELL ENERGY INC	Q	Y	4	35952H106	FUELCELL ENERGY INC	15752	0573A	-68129	0	0		
20050202	FCEL	FUELCELL ENERGY INC	Q	Y	5	35952H106	FUELCELL ENERGY INC	26488	0573A	10736	10736	1		
20050203	FCEL	FUELCELL ENERGY INC	Q	Y	6	35952H106	FUELCELL ENERGY INC	24658	0573A	-1830	8906	2		
20050204	FCEL	FUELCELL ENERGY INC	Q	Y	7	35952H106	FUELCELL ENERGY INC	83232	0573A	58574	67480	3		
20050207	FCEL	FUELCELL ENERGY INC	Q	Y	8	35952H106	FUELCELL ENERGY INC	152717	0573A	69485	136965	4		
20050208	FCEL	FUELCELL ENERGY INC	Q	Y	9	35952H106	FUELCELL ENERGY INC	166433	0573A	13716	150681	5		
20050209	FCEL	FUELCELL ENERGY INC	Q	Y	10	35952H106	FUELCELL ENERGY INC	166038	0573A	-395	150286	6		
20050210	FCEL	FUELCELL ENERGY INC	Q	Y	11	35952H106	FUELCELL ENERGY INC	178596	0573A	12558	162844	7		
20050211	FCEL	FUELCELL ENERGY INC	Q	Y	12	35952H106	FUELCELL ENERGY INC	170124	0573A	-8472	154372	8		
20050214	FCEL	FUELCELL ENERGY INC	Q	Y	13	35952H106	FUELCELL ENERGY INC	180378	0573A	10254	164626	9		
20050215	FCEL	FUELCELL ENERGY INC	Q	Y	14	35952H106	FUELCELL ENERGY INC	171478	0573A	-8900	155726	10		
20050216	FCEL	FUELCELL ENERGY INC	Q	Y	15	35952H106	FUELCELL ENERGY INC	208641	0573A	37163	192889	11		
20050217	FCEL	FUELCELL ENERGY INC	Q	Y	16	35952H106	FUELCELL ENERGY INC	190941	0573A	-17700	175189	12		
20050218	FCEL	FUELCELL ENERGY INC	Q	Y	17	35952H106	FUELCELL ENERGY INC	136041	0573A	-54900	120289	13		
20050222	FCEL	FUELCELL ENERGY INC	Q	Y	18	35952H106	FUELCELL ENERGY INC	37692	0573A	-98349	21940	14		
20050223	FCEL	FUELCELL ENERGY INC	Q	Y	19	35952H106	FUELCELL ENERGY INC	36914	0573A	-778	21162	15		
20050224	FCEL	FUELCELL ENERGY INC	Q	Y	20	35952H106	FUELCELL ENERGY INC	78325	0573A	41411	62573	16		
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4700	0573A	4700	4700	1		
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4905	0573A	205	4905	2		
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4605	0573A	-300	4605	3		
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	10405	0573A	5800	10405	4		
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	9205	0573A	-1200	9205	5		
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6205	0573A	-3000	6205	6		
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6405	0573A	200	6405	7		
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	12405	0573A	6000	12405	8		
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24943	0573A	12538	24943	9		
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24143	0573A	-800	24143	10		
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24143	0573A	0	24143	11		
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	15343	0573A	-8800	15343	12		
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	15343	0573A	0	15343	13		
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	15343	0573A	0	15343	14		
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2543	0573A	-12800	2543	15		
20050114	IMM	Immtech International, Inc	Amex	Y	6	452519101	IMMTECH INT'L INC	700	0573A	700	700	1		
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	700	0573A	0	700	2		
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	132	0573A	132	132	1		
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	452	0573A	320	452	2		
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	1952	0573A	1952	1952	1		
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	1852	0573A	-100	1852	2		
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	6852	0573A	5000	6852	3		
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	6852	0573A	0	6852	4		
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	7212	0573A	360	7212	5		
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	7452	0573A	240	7452	6		
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	7500	0573A	48	7500	7		
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	7500	0573A	0	7500	8		
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	7300	0573A	-200	7300	9		
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	7300	0573A	0	7300	10		
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	7200	0573A	-100	7200	11		
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	7200	0573A	0	7200	12		
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	7200	0573A	0	7200	13		
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	4200	0573A	-3000	4200	14		
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	4200	0573A	0	4200	15		
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	4200	0573A	0	4200	16		
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	500	0573A	-3700	500	17		
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	500	0573A	0	500	18		
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	500	0573A	0	500	19		
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	9800	0573A	9800	9800	1		
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	9800	0573A	0	9800	2		
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	8700	0573A	-1100	8700	3		
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	4		
20050323	IMM	Immtech International, Inc	Amex	Y	52	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	5		
20050324	IMM	Immtech International, Inc	Amex	Y	53	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	6		
20050328	IMM	Immtech International, Inc	Amex	Y	54	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	7		
20050329	IMM	Immtech International, Inc	Amex	Y	55	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	8		
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	9		
20050331	IMM	Immtech International, Inc	Amex	Y	57	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	10		
20050401	IMM	Immtech International, Inc	Amex	Y	58	452519101	IMMTECH INT'L INC	8500	0573A	-200	8500	11		
20050404	IMM	Immtech International, Inc	Amex	Y	59	452519101	IMMTECH INT'L INC	7400	0573A	-1100	7400	12		
20050405	IMM	Immtech International, Inc	Amex	Y	60	452519101	IMMTECH INT'L INC	7200	0573A	-200	7200	13		
20050111	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	3	501014104	KRISPY KREME DOUGHNUTS INC	38670	0573A	38670	0	0		
20050112	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	4	501014104	KRISPY KREME DOUGHNUTS INC	46	0573A	-38624	0	0		
20050113	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	5	501014104	KRISPY KREME DOUGHNUTS INC	90173	0573A	90127	90127	1		
20050114	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	6	501014104	KRISPY KREME DOUGHNUTS INC	70373	0573A	-19800	70327	2		
20050120	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	9	501014104	KRISPY KREME DOUGHNUTS INC	4200	0573A	4200	4200	1		
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	57400	0573A	57400	57400	1		
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	49600	0573A	-7800	49600	2		
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	31553	0573A	31553	31553	1		
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	54539	0573A	22986	54539	2		
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	28079	0573A	-26460	28079	3		
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	39079	0573A	11000	39079	4		
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	5161	0573A	-33918	5161	5		
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	59591	0573A	54430	59591	6		
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	65796	0573A	6205	65796	7		
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	162684	0573A	96888	162684	8		
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	168374	0573A	5690	168374	9		
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	130837	0573A	-37537	130837	10		
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	137304	0573A	6467	137304	11		
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	130020	0573A	-7284	130020	12		
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	87608	0573A	-42412	87608	13		
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	36499	0573A	-51109	36499	14		
20050127	NAPS	NAPSTER INC.	Q	Y	1	630797108	NAPSTER INC.	7466	0573A	7466	0	0		
20050207	NAPS	NAPSTER INC.	Q	Y	8	630797108	NAPSTER INC.	5250	0573A	5250	5250	1		
20050208	NAPS	NAPSTER INC.	Q	Y	9	630797108	NAPSTER INC.	48394	0573A	43144	48394	2		
20050209	NAPS	NAPSTER INC.	Q	Y	10	630797108	NAPSTER INC.	33794	0573A	-14600	33794	3		
20050214	NAPS	NAPSTER INC.	Q	Y	13	630797108	NAPSTER INC.	33960	0573A	33960	33960	1		
20050217	NAPS	NAPSTER INC.	Q	Y	16	630797108	NAPSTER INC.	15404	0573A	15404	15404	1		
20050218	NAPS	NAPSTER INC.	Q	Y	17	630797108	NAPSTER INC.	24804	0573A	9400	24804	2		
20050222	NAPS	NAPSTER INC.	Q	Y	18	630797108	NAPSTER INC.	26004	0573A	1200	26004	3		
20050316	NAPS	NAPSTER INC.	Q	Y	9	630797108	NAPSTER INC.	6901	0573A	6901	6901	1		
20050317	NAPS	NAPSTER INC.	Q	Y	10	630797108	NAPSTER INC.	15365	0573A	8464	15365	2		
20050318	NAPS	NAPSTER INC.	Q	Y	11	630797108	NAPSTER INC.	84260	0573A	68895	84260	3		
20050321	NAPS	NAPSTER INC.	Q	Y	12	630797108	NAPSTER INC.	84860	0573A	600	84860	4		
20050322	NAPS	NAPSTER INC.	Q	Y	13	630797108	NAPSTER INC.	19580	0573A	-65280	19580	5		
20050323	NAPS	NAPSTER INC.	Q	Y	14	630797108	NAPSTER INC.	21973	0573A	2393	21973	6		
20050324	NAPS	NAPSTER INC.	Q	Y	15	630797108	NAPSTER INC.	36073	0573A	14100	36073	7		
20050328	NAPS	NAPSTER INC.	Q	Y	16	630797108	NAPSTER INC.	86273	0573A	50200	86273	8		
20050329	NAPS	NAPSTER INC.	Q	Y	17	630797108	NAPSTER INC.	142643	0573A	56370	142643	9		
20050330	NAPS	NAPSTER INC.	Q	Y	18	630797108	NAPSTER INC.	146567	0573A	3924	146567	10		
20050331	NAPS	NAPSTER INC.	Q	Y	19	630797108	NAPSTER INC.	144163	0573A	-2404	144163	11		
20050401	NAPS	NAPSTER INC.	Q	Y	20	630797108	NAPSTER INC.	142403	0573A	-1760	142403	12		
20050404	NAPS	NAPSTER INC.	Q	Y	21	630797108	NAPSTER INC.	116276	0573A	26127	116276	13		
20050405	NAPS	NAPSTER INC.	Q	Y	22	630797108	NAPSTER INC.	103576	0573A	-12700	103576	14		
20050107	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	1	G65773106	NORDIC AMERICAN TANKER SHPG LT	7424	0573A	7424	0	0		
20050110	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	2	G65773106	NORDIC AMERICAN TANKER SHPG LT	9524	0573A	2100	0	0		
20050113	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	5	G65773106	NORDIC AMERICAN TANKER SHPG LT	2524	0573A	2524	2524	1		
20050114	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	6	G65773106	NORDIC AMERICAN TANKER SHPG LT	12524	0573A	10000	12524	2		
20050118	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	7	G65773106	NORDIC AMERICAN TANKER SHPG LT	16224	0573A	3700	16224	3		
20050119	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	8	G65773106	NORDIC AMERICAN TANKER SHPG LT	17424	0573A	1200	17424	4		
20050120	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	9	G65773106	NORDIC AMERICAN TANKER SHPG LT	23524	0573A	6100	23524	5		
20050121	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	10	G65773106	NORDIC AMERICAN TANKER SHPG LT	13224	0573A	-10300	13224	6		
20050124	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	11	G65773106	NORDIC AMERICAN TANKER SHPG LT	17224	0573A	4000	17224	7		
20050125	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	12	G65773106	NORDIC AMERICAN TANKER SHPG LT	22324	0573A	5100	22324	8		
20050126	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	13	G65773106	NORDIC AMERICAN TANKER SHPG LT	23124	0573A	800	23124	9		
20050127	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	14	G65773106	NORDIC AMERICAN TANKER SHPG LT	31124	0573A	8000	31124	10		
20050128	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	15	G65773106	NORDIC AMERICAN TANKER SHPG LT	41524	0573A	10400	41524	11		
20050131	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	16	G65773106	NORDIC AMERICAN TANKER SHPG LT	41624	0573A	100	41624	12		

20050201	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	17	G65773106	NORDIC AMERICAN TANKER SHPG LT	43324	0573A	1700	43324	13
20050202	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	18	G65773106	NORDIC AMERICAN TANKER SHPG LT	43224	0573A	-100	43224	14
20050203	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	19	G65773106	NORDIC AMERICAN TANKER SHPG LT	40600	0573A	-2624	40600	15
20050204	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	20	G65773106	NORDIC AMERICAN TANKER SHPG LT	35400	0573A	-5200	35400	16
20050207	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	21	G65773106	NORDIC AMERICAN TANKER SHPG LT	22700	0573A	-12700	22700	17
20050304	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	39	G65773106	NORDIC AMERICAN TANKER SHPG LT	14114	0573A	14114	14114	1
20050307	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	40	G65773106	NORDIC AMERICAN TANKER SHPG LT	20814	0573A	6700	20814	2
20050308	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	41	G65773106	NORDIC AMERICAN TANKER SHPG LT	28064	0573A	7250	28064	3
20050309	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	42	G65773106	NORDIC AMERICAN TANKER SHPG LT	20564	0573A	-7500	20564	4
20050310	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	43	G65773106	NORDIC AMERICAN TANKER SHPG LT	12864	0573A	-7700	12864	5
20050222	NFI	NovaStar Financial, Inc.	NYSE	Y	31	669947400	NOVASTAR FINANCIAL INC	7722	0573A	7722	7722	1
20050301	NFI	NovaStar Financial, Inc.	NYSE	Y	36	669947400	NOVASTAR FINANCIAL INC	28700	0573A	28700	28700	1
20050302	NFI	NovaStar Financial, Inc.	NYSE	Y	37	669947400	NOVASTAR FINANCIAL INC	104000	0573A	75300	104000	2
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	107500	0573A	3500	107500	3
20050304	NFI	NovaStar Financial, Inc.	NYSE	Y	39	669947400	NOVASTAR FINANCIAL INC	75648	0573A	-31852	75648	4
20050307	NFI	NovaStar Financial, Inc.	NYSE	Y	40	669947400	NOVASTAR FINANCIAL INC	80548	0573A	4900	80548	5
20050308	NFI	NovaStar Financial, Inc.	NYSE	Y	41	669947400	NOVASTAR FINANCIAL INC	43105	0573A	-37443	43105	6
20050309	NFI	NovaStar Financial, Inc.	NYSE	Y	42	669947400	NOVASTAR FINANCIAL INC	34805	0573A	-8300	34805	7
20050310	NFI	NovaStar Financial, Inc.	NYSE	Y	43	669947400	NOVASTAR FINANCIAL INC	49505	0573A	14700	49505	8
20050311	NFI	NovaStar Financial, Inc.	NYSE	Y	44	669947400	NOVASTAR FINANCIAL INC	47605	0573A	-1900	47605	9
20050314	NFI	NovaStar Financial, Inc.	NYSE	Y	45	669947400	NOVASTAR FINANCIAL INC	48592	0573A	987	48592	10
20050315	NFI	NovaStar Financial, Inc.	NYSE	Y	46	669947400	NOVASTAR FINANCIAL INC	38192	0573A	-10400	38192	11
20050316	NFI	NovaStar Financial, Inc.	NYSE	Y	47	669947400	NOVASTAR FINANCIAL INC	28692	0573A	-9500	28692	12
20050317	NFI	NovaStar Financial, Inc.	NYSE	Y	48	669947400	NOVASTAR FINANCIAL INC	17665	0573A	-11027	17665	13
20050318	NFI	NovaStar Financial, Inc.	NYSE	Y	49	669947400	NOVASTAR FINANCIAL INC	10526	0573A	-7139	10526	14
20050322	NFI	NovaStar Financial, Inc.	NYSE	Y	51	669947400	NOVASTAR FINANCIAL INC	5531	0573A	5531	5531	1
20050323	NFI	NovaStar Financial, Inc.	NYSE	Y	52	669947400	NOVASTAR FINANCIAL INC	10325	0573A	4794	10325	2
20050324	NFI	NovaStar Financial, Inc.	NYSE	Y	53	669947400	NOVASTAR FINANCIAL INC	23575	0573A	13250	23575	3
20050328	NFI	NovaStar Financial, Inc.	NYSE	Y	54	669947400	NOVASTAR FINANCIAL INC	29900	0573A	6325	29900	4
20050329	NFI	NovaStar Financial, Inc.	NYSE	Y	55	669947400	NOVASTAR FINANCIAL INC	21000	0573A	-8900	21000	5
20050331	NFI	NovaStar Financial, Inc.	NYSE	Y	57	669947400	NOVASTAR FINANCIAL INC	1296	0573A	1296	1296	1
20050401	NFI	NovaStar Financial, Inc.	NYSE	Y	58	669947400	NOVASTAR FINANCIAL INC	5196	0573A	3900	5196	2
20050404	NFI	NovaStar Financial, Inc.	NYSE	Y	59	669947400	NOVASTAR FINANCIAL INC	13703	0573A	8507	13703	3
20050405	NFI	NovaStar Financial, Inc.	NYSE	Y	60	669947400	NOVASTAR FINANCIAL INC	39939	0573A	26236	39939	4
20050204	PCU	Southern Peru Copper Corporation	NYSE	Y	5	843611104	SOUTHERN PERU COPPER CORP	30389	0573A	30389	30389	1
20050207	PCU	Southern Peru Copper Corporation	NYSE	Y	6	843611104	SOUTHERN PERU COPPER CORP	34489	0573A	4100	34489	2
20050208	PCU	Southern Peru Copper Corporation	NYSE	Y	7	843611104	SOUTHERN PERU COPPER CORP	66288	0573A	31799	66288	3
20050209	PCU	Southern Peru Copper Corporation	NYSE	Y	8	843611104	SOUTHERN PERU COPPER CORP	87027	0573A	20739	87027	4
20050210	PCU	Southern Peru Copper Corporation	NYSE	Y	9	843611104	SOUTHERN PERU COPPER CORP	103391	0573A	16364	103391	5
20050211	PCU	Southern Peru Copper Corporation	NYSE	Y	10	843611104	SOUTHERN PERU COPPER CORP	148994	0573A	45603	148994	6
20050214	PCU	Southern Peru Copper Corporation	NYSE	Y	11	843611104	SOUTHERN PERU COPPER CORP	160372	0573A	11378	160372	7
20050215	PCU	Southern Peru Copper Corporation	NYSE	Y	12	843611104	SOUTHERN PERU COPPER CORP	155779	0573A	-4593	155779	8
20050216	PCU	Southern Peru Copper Corporation	NYSE	Y	13	843611104	SOUTHERN PERU COPPER CORP	137165	0573A	-18614	137165	9
20050217	PCU	Southern Peru Copper Corporation	NYSE	Y	14	843611104	SOUTHERN PERU COPPER CORP	147792	0573A	10627	147792	10
20050218	PCU	Southern Peru Copper Corporation	NYSE	Y	15	843611104	SOUTHERN PERU COPPER CORP	127280	0573A	-20512	127280	11
20050222	PCU	Southern Peru Copper Corporation	NYSE	Y	16	843611104	SOUTHERN PERU COPPER CORP	106578	0573A	-20702	106578	12
20050223	PCU	Southern Peru Copper Corporation	NYSE	Y	17	843611104	SOUTHERN PERU COPPER CORP	81737	0573A	-24841	81737	13
20050224	PCU	Southern Peru Copper Corporation	NYSE	Y	18	843611104	SOUTHERN PERU COPPER CORP	55119	0573A	-26618	55119	14
20050225	PCU	Southern Peru Copper Corporation	NYSE	Y	19	843611104	SOUTHERN PERU COPPER CORP	37109	0573A	-18010	37109	15
20050228	PCU	Southern Peru Copper Corporation	NYSE	Y	20	843611104	SOUTHERN PERU COPPER CORP	70899	0573A	33790	70899	16
20050301	PCU	Southern Peru Copper Corporation	NYSE	Y	21	843611104	SOUTHERN PERU COPPER CORP	7299	0573A	-63600	7299	17
20050304	PCU	Southern Peru Copper Corporation	NYSE	Y	24	843611104	SOUTHERN PERU COPPER CORP	7000	0573A	7000	7000	1
20050307	PCU	Southern Peru Copper Corporation	NYSE	Y	25	843611104	SOUTHERN PERU COPPER CORP	3800	0573A	-3200	3800	2
20050329	PCU	Southern Peru Copper Corporation	NYSE	Y	40	843611104	SOUTHERN PERU COPPER CORP	24529	0573A	24529	24529	1
20050330	PCU	Southern Peru Copper Corporation	NYSE	Y	41	843611104	SOUTHERN PERU COPPER CORP	13117	0573A	-11412	13117	2
20050331	PCU	Southern Peru Copper Corporation	NYSE	Y	42	843611104	SOUTHERN PERU COPPER CORP	25929	0573A	12812	25929	3
20050114	TKS	Tomkins PLC	NYSE	Y	1	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	73972	0573A	73972	0	0
20050118	TKS	Tomkins PLC	NYSE	Y	2	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	97440	0573A	23468	0	0
20050218	TKS	Tomkins PLC	NYSE	Y	1	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	60838	0573A	60838	0	0
20050222	TKS	Tomkins PLC	NYSE	Y	2	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	115889	0573A	55051	0	0
20050223	TKS	Tomkins PLC	NYSE	Y	3	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	118989	0573A	3100	0	0
20050224	TKS	Tomkins PLC	NYSE	Y	4	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	177912	0573A	58923	58923	1
20050225	TKS	Tomkins PLC	NYSE	Y	5	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	177912	0573A	0	58923	2
20050228	TKS	Tomkins PLC	NYSE	Y	6	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	201719	0573A	23807	82730	3
20050301	TKS	Tomkins PLC	NYSE	Y	7	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	201619	0573A	-100	82630	4
20050302	TKS	Tomkins PLC	NYSE	Y	8	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	235683	0573A	34064	116694	5
20050303	TKS	Tomkins PLC	NYSE	Y	9	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	237083	0573A	1400	118094	6
20050304	TKS	Tomkins PLC	NYSE	Y	10	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	231983	0573A	-5100	112994	7
20050307	TKS	Tomkins PLC	NYSE	Y	11	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	296510	0573A	64527	177521	8
20050308	TKS	Tomkins PLC	NYSE	Y	12	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	279910	0573A	-16600	160921	9
20050309	TKS	Tomkins PLC	NYSE	Y	13	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	325220	0573A	45310	206231	10
20050310	TKS	Tomkins PLC	NYSE	Y	14	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	322720	0573A	-2500	203731	11
20050311	TKS	Tomkins PLC	NYSE	Y	15	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	124320	0573A	-198400	5331	12
20050314	TKS	Tomkins PLC	NYSE	Y	16	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	137141	0573A	12821	18152	13
20050315	TKS	Tomkins PLC	NYSE	Y	17	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	135841	0573A	-1300	16852	14
20050316	TKS	Tomkins PLC	NYSE	Y	18	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	36753	0573A	-99088	0	0
20050317	TKS	Tomkins PLC	NYSE	Y	19	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	36053	0573A	-700	0	0
20050318	TKS	Tomkins PLC	NYSE	Y	20	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	37453	0573A	1400	1400	1
20050321	TKS	Tomkins PLC	NYSE	Y	21	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	99763	0573A	62310	63710	2
20050322	TKS	Tomkins PLC	NYSE	Y	22	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	97988	0573A	-1775	61935	3
20050323	TKS	Tomkins PLC	NYSE	Y	23	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	133390	0573A	35402	97337	4
20050329	TKS	Tomkins PLC	NYSE	Y	26	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	63864	0573A	63864	63864	1
20050401	TKS	Tomkins PLC	NYSE	Y	29	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	58889	0573A	58889	58889	1
20050404	TKS	Tomkins PLC	NYSE	Y	30	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	56589	0573A	-2300	56589	2
20050224	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	7	891707101	TOWER AUTOMOTIVE INC	527359	0573A	527359	527359	1
20050225	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	8	891707101	TOWER AUTOMOTIVE INC	277359	0573A	-250000	277359	2
20050228	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	9	891707101	TOWER AUTOMOTIVE INC	280390	0573A	3031	280390	3
20050301	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	10	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	4
20050302	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	11	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	5
20050303	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	12	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	6
20050304	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	13	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	7
20050307	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	14	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	8
20050308	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	15	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	9
20050309	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	16	891707101	TOWER AUTOMOTIVE INC	275390	0573A	-5000	275390	10
20050310	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	17	891707101	TOWER AUTOMOTIVE INC	275390	0573A	0	275390	11
20050311	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	18	891707101	TOWER AUTOMOTIVE INC	225390	0573A	-50000	225390	12
20050314	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	19	891707101	TOWER AUTOMOTIVE INC	225390	0573A	0	225390	13
20050315	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	20	891707101	TOWER AUTOMOTIVE INC	103210	0573A	-122180	103210	14
20050118	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	3	903849107	ULTIMATE ELECTRONICS INC	6819	0573A	6819	0	0
20050119	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	4	903849107	ULTIMATE ELECTRONICS INC	23019	0573A	16200	16200	1
20050120	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	5	903849107	ULTIMATE ELECTRONICS INC	23019	0573A	0	16200	2
20050121	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	6	903849107	ULTIMATE ELECTRONICS INC	6359	0573A	-16660	0	0
20050124	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	7	903849107	ULTIMATE ELECTRONICS INC	5259	0573A	-1100	0	0
20050125	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	8	903849107	ULTIMATE ELECTRONICS INC	4659	0573A	-600	0	0
20050126	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	9	903849107	ULTIMATE ELECTRONICS INC	4659	0573A	0	0	0
20050127	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	10	903849107	ULTIMATE ELECTRONICS INC	12259	0573A	7600	7600	1
20050128	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	11	903849107	ULTIMATE ELECTRONICS INC	18819	0573A	6560	14160	2
20050131	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	12	903849107	ULTIMATE ELECTRONICS INC	18719	0573A	-100	14060	3
20050201	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	13	903849107	ULTIMATE ELECTRONICS INC	18719	0573A	0	14060	4
20050202	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	14	903849107	ULTIMATE ELECTRONICS INC	13159	0573A	-5560	8500	5
20050203	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	15	903849107	ULTIMATE ELECTRONICS INC	11919	0573A	-1240	7260	6
20050204	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	16	903849107	ULTIMATE ELECTRONICS INC	9619	0573A	-2300	4960	7
20050207	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	17	903849107	ULTIMATE ELECTRONICS INC	9619	0573A	0	4960	8
20050208	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	18	903849107	ULTIMATE ELECTRONICS INC	119	0573A	-9500	0	0
20050211	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	21	903849107	ULTIMATE ELECTRONICS INC	15300	0573A	15300	15300	1
20050214	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	22	903849107	ULTIMATE ELECTRONICS INC	15200	0573A	-100	15200	2
20050215	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	23	903849107	ULTIMATE ELECTRONICS INC	27000	0573A	11800	27000	3
20050216	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	24	903849107	ULTIMATE ELECTRONICS INC	26919	0573A	-81	26919	4
20050217	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	25	903849107	ULTIMATE ELECTRONICS INC	26619	0573A	-300	26619	5
20050218	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	26	903849107	ULTIMATE ELECTRONICS INC	18519	0573A	-8100	18519	6
20050222	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	27	903849107	ULTIMATE ELECTRONICS INC	10719	0573A	-7800	10719	7
20050223	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	28	903849107	ULTIMATE ELECTRONICS INC	10719	0573A	0	10719	8
20050224	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	29	903849107	ULTIMATE ELECTRONICS INC	22119	0573A	11400	22119	9
20050225	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	30	903849107	ULTIMATE ELECTRONICS INC	22319	0573A	200	22319	10
20050228	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	31	903849107	ULTIMATE ELECTRONICS INC	17519	0573A	-4800	17519	11
20050301	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	32	903849107	ULTIMATE ELECTRONICS INC	20119	0573A	2600	20119	12
20050302	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	33	903849107	ULTIMATE ELECTRONICS INC	7919	0573A	-12200	7919	13
20050303	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	34	903849107	ULTIMATE ELECTRONICS INC	7419	0573A	-500	7419	14
20050304	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	35	903849107	ULTIMATE ELECTRONICS INC	7419	0573A	0	7419	15
20050307	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	36	903849107	ULTIMATE ELECTRONICS INC	7419	0573A	0	7419	16
20050308	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	37	903849107	ULTIMATE ELECTRONICS INC	7408	0573A	-11	7408	17
20050309	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	38	903849107	ULTIMATE ELECTRONICS INC	7408	0573A	0	7408	18
20050310	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	39	903849107	ULTIMATE ELECTRONICS INC	2645	0573A	-4763	2645	19
20050311	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	40	903849107	ULTIMATE ELECTRONICS INC	2645	0573A	0	2645	20
20050314	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	41	903849107	ULTIMATE ELECTRONICS INC	2545	0573A	-100	2545	21
20050218	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	11	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	50	50	1
20050222	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	12	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	2
20050223	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	13	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	3
20050224	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	14	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	4
20050225	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	15	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	5
20050228	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	16	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	6

20050301	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	17	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	7
20050302	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	18	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	8
20050303	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	19	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	9
20050304	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	20	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	10
20050307	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	21	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	11
20050308	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	22	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	12
20050309	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	23	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	13
20050310	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	24	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	14
20050311	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	25	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	15
20050314	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	26	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	16
20050315	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	27	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	17
20050316	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	28	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	18
20050310	ATAHQ	ATA HLDGS CORP	u	Y	34	00209H101	ATA HLDGS CORP	140	0632A	140	140	1
20050311	ATAHQ	ATA HLDGS CORP	u	Y	35	00209H101	ATA HLDGS CORP	140	0632A	0	140	2
20050314	ATAHQ	ATA HLDGS CORP	u	Y	36	00209H101	ATA HLDGS CORP	140	0632A	0	140	3
20050315	ATAHQ	ATA HLDGS CORP	u	Y	37	00209H101	ATA HLDGS CORP	140	0632A	0	140	4
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	140	0632A	0	140	5
20050317	ATAHQ	ATA HLDGS CORP	u	Y	39	00209H101	ATA HLDGS CORP	140	0632A	0	140	6
20050318	ATAHQ	ATA HLDGS CORP	u	Y	40	00209H101	ATA HLDGS CORP	140	0632A	0	140	7
20050321	ATAHQ	ATA HLDGS CORP	u	Y	41	00209H101	ATA HLDGS CORP	140	0632A	0	140	8
20050322	ATAHQ	ATA HLDGS CORP	u	Y	42	00209H101	ATA HLDGS CORP	140	0632A	0	140	9
20050323	ATAHQ	ATA HLDGS CORP	u	Y	43	00209H101	ATA HLDGS CORP	140	0632A	0	140	10
20050324	ATAHQ	ATA HLDGS CORP	u	Y	44	00209H101	ATA HLDGS CORP	140	0632A	0	140	11
20050328	ATAHQ	ATA HLDGS CORP	u	Y	45	00209H101	ATA HLDGS CORP	140	0632A	0	140	12
20050329	ATAHQ	ATA HLDGS CORP	u	Y	46	00209H101	ATA HLDGS CORP	140	0632A	0	140	13
20050330	ATAHQ	ATA HLDGS CORP	u	Y	47	00209H101	ATA HLDGS CORP	140	0632A	0	140	14
20050302	EEEI	ELECTRO ENERGY INC	S	Y	37	285106100	ELECTRO ENERGY INC	7750	0632A	7750	7750	1
20050303	EEEI	ELECTRO ENERGY INC	S	Y	38	285106100	ELECTRO ENERGY INC	7750	0632A	0	7750	2
20050304	EEEI	ELECTRO ENERGY INC	S	Y	39	285106100	ELECTRO ENERGY INC	7750	0632A	0	7750	3
20050307	EEEI	ELECTRO ENERGY INC	S	Y	40	285106100	ELECTRO ENERGY INC	7750	0632A	0	7750	4
20050308	EEEI	ELECTRO ENERGY INC	S	Y	41	285106100	ELECTRO ENERGY INC	7750	0632A	0	7750	5
20050309	EEEI	ELECTRO ENERGY INC	S	Y	42	285106100	ELECTRO ENERGY INC	19148	0632A	11398	19148	6
20050310	EEEI	ELECTRO ENERGY INC	S	Y	43	285106100	ELECTRO ENERGY INC	19148	0632A	0	19148	7
20050311	EEEI	ELECTRO ENERGY INC	S	Y	44	285106100	ELECTRO ENERGY INC	19148	0632A	0	19148	8
20050314	EEEI	ELECTRO ENERGY INC	S	Y	45	285106100	ELECTRO ENERGY INC	21965	0632A	2817	21965	9
20050315	EEEI	ELECTRO ENERGY INC	S	Y	46	285106100	ELECTRO ENERGY INC	22465	0632A	500	22465	10
20050316	EEEI	ELECTRO ENERGY INC	S	Y	47	285106100	ELECTRO ENERGY INC	22465	0632A	0	22465	11
20050317	EEEI	ELECTRO ENERGY INC	S	Y	48	285106100	ELECTRO ENERGY INC	22441	0632A	-24	22441	12
20050318	EEEI	ELECTRO ENERGY INC	S	Y	49	285106100	ELECTRO ENERGY INC	22441	0632A	0	22441	13
20050321	EEEI	ELECTRO ENERGY INC	S	Y	50	285106100	ELECTRO ENERGY INC	22441	0632A	0	22441	14
20050401	EEEI	ELECTRO ENERGY INC	S	Y	58	285106100	ELECTRO ENERGY INC	7200	0632A	7200	7200	1
20050404	EEEI	ELECTRO ENERGY INC	S	Y	59	285106100	ELECTRO ENERGY INC	23200	0632A	16000	23200	2
20050405	EEEI	ELECTRO ENERGY INC	S	Y	60	285106100	ELECTRO ENERGY INC	24400	0632A	1200	24400	3
20050128	FLIP	FTS GROUP INC	U	Y	6	30266R106	FTS GROUP INC	164000	0632A	164000	164000	1
20050203	FLIP	FTS GROUP INC	U	Y	10	30266R106	FTS GROUP INC	23700	0632A	23700	23700	1
20050204	FLIP	FTS GROUP INC	U	Y	11	30266R106	FTS GROUP INC	23700	0632A	0	23700	2
20050207	FLIP	FTS GROUP INC	U	Y	12	30266R106	FTS GROUP INC	38700	0632A	15000	38700	3
20050208	FLIP	FTS GROUP INC	U	Y	13	30266R106	FTS GROUP INC	98700	0632A	60000	98700	4
20050209	FLIP	FTS GROUP INC	U	Y	14	30266R106	FTS GROUP INC	110700	0632A	12000	110700	5
20050210	FLIP	FTS GROUP INC	U	Y	15	30266R106	FTS GROUP INC	109948	0632A	-752	109948	6
20050211	FLIP	FTS GROUP INC	U	Y	16	30266R106	FTS GROUP INC	193448	0632A	83500	193448	7
20050214	FLIP	FTS GROUP INC	U	Y	17	30266R106	FTS GROUP INC	263448	0632A	70000	263448	8
20050215	FLIP	FTS GROUP INC	U	Y	18	30266R106	FTS GROUP INC	303448	0632A	40000	303448	9
20050216	FLIP	FTS GROUP INC	U	Y	19	30266R106	FTS GROUP INC	343448	0632A	40000	343448	10
20050217	FLIP	FTS GROUP INC	U	Y	20	30266R106	FTS GROUP INC	408448	0632A	65000	408448	11
20050218	FLIP	FTS GROUP INC	U	Y	21	30266R106	FTS GROUP INC	414248	0632A	5800	414248	12
20050222	FLIP	FTS GROUP INC	U	Y	22	30266R106	FTS GROUP INC	436248	0632A	22000	436248	13
20050223	FLIP	FTS GROUP INC	U	Y	23	30266R106	FTS GROUP INC	436248	0632A	0	436248	14
20050224	FLIP	FTS GROUP INC	U	Y	24	30266R106	FTS GROUP INC	448748	0632A	12500	448748	15
20050225	FLIP	FTS GROUP INC	U	Y	25	30266R106	FTS GROUP INC	465748	0632A	17000	465748	16
20050228	FLIP	FTS GROUP INC	U	Y	26	30266R106	FTS GROUP INC	627048	0632A	161300	627048	17
20050301	FLIP	FTS GROUP INC	U	Y	27	30266R106	FTS GROUP INC	737748	0632A	110700	737748	18
20050302	FLIP	FTS GROUP INC	U	Y	28	30266R106	FTS GROUP INC	784748	0632A	47000	784748	19
20050303	FLIP	FTS GROUP INC	U	Y	29	30266R106	FTS GROUP INC	1442748	0632A	658000	1442748	20
20050304	FLIP	FTS GROUP INC	U	Y	30	30266R106	FTS GROUP INC	1565748	0632A	123000	1565748	21
20050307	FLIP	FTS GROUP INC	U	Y	31	30266R106	FTS GROUP INC	253948	0632A	-1311800	253948	22
20050308	FLIP	FTS GROUP INC	U	Y	32	30266R106	FTS GROUP INC	303948	0632A	50000	303948	23
20050310	FLIP	FTS GROUP INC	U	Y	34	30266R106	FTS GROUP INC	112744	0632A	112744	112744	1
20050311	FLIP	FTS GROUP INC	U	Y	35	30266R106	FTS GROUP INC	233306	0632A	120562	233306	2
20050314	FLIP	FTS GROUP INC	U	Y	36	30266R106	FTS GROUP INC	426806	0632A	193500	426806	3
20050315	FLIP	FTS GROUP INC	U	Y	37	30266R106	FTS GROUP INC	594806	0632A	168000	594806	4
20050316	FLIP	FTS GROUP INC	U	Y	38	30266R106	FTS GROUP INC	738406	0632A	143600	738406	5
20050317	FLIP	FTS GROUP INC	U	Y	39	30266R106	FTS GROUP INC	753406	0632A	15000	753406	6
20050318	FLIP	FTS GROUP INC	U	Y	40	30266R106	FTS GROUP INC	778406	0632A	25000	778406	7
20050322	FLIP	FTS GROUP INC	U	Y	42	30266R106	FTS GROUP INC	1405	0632A	1405	1405	1
20050323	FLIP	FTS GROUP INC	U	Y	43	30266R106	FTS GROUP INC	705	0632A	-700	705	2
20050329	FLIP	FTS GROUP INC	U	Y	46	30266R106	FTS GROUP INC	705	0632A	705	705	1
20050401	FLIP	FTS GROUP INC	U	Y	49	30266R106	FTS GROUP INC	77605	0632A	77605	77605	1
20050404	FLIP	FTS GROUP INC	U	Y	50	30266R106	FTS GROUP INC	77605	0632A	0	77605	2
20050405	FLIP	FTS GROUP INC	U	Y	51	30266R106	FTS GROUP INC	140605	0632A	63000	140605	3
20050126	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	1	49834X106	KIWA BIO TECH PRODS GROUP CORP	260457	0632A	260457	0	0
20050127	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	2	49834X106	KIWA BIO TECH PRODS GROUP CORP	260457	0632A	0	0	0
20050128	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	3	49834X106	KIWA BIO TECH PRODS GROUP CORP	295457	0632A	35000	0	0
20050131	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	4	49834X106	KIWA BIO TECH PRODS GROUP CORP	295457	0632A	0	0	0
20050201	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	5	49834X106	KIWA BIO TECH PRODS GROUP CORP	295457	0632A	0	0	0
20050202	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	6	49834X106	KIWA BIO TECH PRODS GROUP CORP	295457	0632A	0	0	0
20050203	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	7	49834X106	KIWA BIO TECH PRODS GROUP CORP	320457	0632A	25000	25000	1
20050204	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	8	49834X106	KIWA BIO TECH PRODS GROUP CORP	397016	0632A	76559	101559	2
20050207	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	9	49834X106	KIWA BIO TECH PRODS GROUP CORP	397016	0632A	0	101559	3
20050208	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	10	49834X106	KIWA BIO TECH PRODS GROUP CORP	447016	0632A	50000	151559	4
20050209	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	11	49834X106	KIWA BIO TECH PRODS GROUP CORP	447016	0632A	0	151559	5
20050210	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	12	49834X106	KIWA BIO TECH PRODS GROUP CORP	497016	0632A	50000	201559	6
20050211	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	13	49834X106	KIWA BIO TECH PRODS GROUP CORP	547016	0632A	50000	251559	7
20050214	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	14	49834X106	KIWA BIO TECH PRODS GROUP CORP	572016	0632A	25000	276559	8
20050215	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	15	49834X106	KIWA BIO TECH PRODS GROUP CORP	697016	0632A	125000	401559	9
20050216	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	16	49834X106	KIWA BIO TECH PRODS GROUP CORP	716016	0632A	19000	420559	10
20050217	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	17	49834X106	KIWA BIO TECH PRODS GROUP CORP	716016	0632A	0	420559	11
20050218	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	18	49834X106	KIWA BIO TECH PRODS GROUP CORP	816016	0632A	100000	520559	12
20050222	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	19	49834X106	KIWA BIO TECH PRODS GROUP CORP	781016	0632A	-35000	485559	13
20050223	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	20	49834X106	KIWA BIO TECH PRODS GROUP CORP	806016	0632A	25000	510559	14
20050224	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	21	49834X106	KIWA BIO TECH PRODS GROUP CORP	806016	0632A	0	510559	15
20050225	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	22	49834X106	KIWA BIO TECH PRODS GROUP CORP	703970	0632A	-102046	408513	16
20050228	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	23	49834X106	KIWA BIO TECH PRODS GROUP CORP	688970	0632A	-15000	393513	17
20050301	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	24	49834X106	KIWA BIO TECH PRODS GROUP CORP	688970	0632A	0	393513	18
20050304	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	27	49834X106	KIWA BIO TECH PRODS GROUP CORP	25000	0632A	25000	25000	1
20050307	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	28	49834X106	KIWA BIO TECH PRODS GROUP CORP	75000	0632A	50000	75000	2
20050308	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	29	49834X106	KIWA BIO TECH PRODS GROUP CORP	277000	0632A	202000	277000	3
20050309	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	30	49834X106	KIWA BIO TECH PRODS GROUP CORP	377000	0632A	100000	377000	4
20050310	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	31	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	148800	525800	5
20050311	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	32	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	6
20050314	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	33	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	7
20050315	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	34	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	8
20050316	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	35	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	9
20050317	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	36	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	10
20050318	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	37	49834X106	KIWA BIO TECH PRODS GROUP CORP	875800	0632A	350000	875800	11
20050321	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	38	49834X106	KIWA BIO TECH PRODS GROUP CORP	925800	0632A	50000	925800	12
20050322	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	39	49834X106	KIWA BIO TECH PRODS GROUP CORP	925800	0632A	0	925800	13
20050323	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	40	49834X106	KIWA BIO TECH PRODS GROUP CORP	727550	0632A	-198250	727550	14
20050328	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	42	49834X106	KIWA BIO TECH PRODS GROUP CORP	150000	0632A	150000	150000	1
20050329	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	43	49834X106	KIWA BIO TECH PRODS GROUP CORP	145000	0632A	-5000	145000	2
20050330	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	44	49834X106	KIWA BIO TECH PRODS GROUP CORP	145000	0632A	0	145000	3
20050331	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	45	49834X106	KIWA BIO TECH PRODS GROUP CORP	145000	0632A	0	145000	4
20050401	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	46	49834X106	KIWA BIO TECH PRODS GROUP CORP	245000	0632A	100000	245000	5
20050404	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	47	49834X106	KIWA BIO TECH PRODS GROUP CORP	295000	0632A	50000	295000	6
20050405	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	48	49834X106	KIWA BIO TECH PRODS GROUP CORP	395000	0632A	100000	395000	7
20050128	MHTT	MANHATTAN PHARM INC	U	Y	1	563118207	MANHATTAN PHARM INC	96064	0632A	96064	0	0
20050131	MHTT	MANHATTAN PHARM INC	U	Y	2	563118207	MANHATTAN PHARM INC	88392	0632A	-7672	0	0
20050201	MHTT	MANHATTAN PHARM INC	U	Y	3	563118207	MANHATTAN PHARM INC	85892	0632A	-2500	0	0
20050202	MHTT	MANHATTAN PHARM INC	U	Y	4	563118207	MANHATTAN PHARM INC	87292	0632A	1400	1400	1
20050203	MHTT	MANHATTAN PHARM INC	U	Y	5	563118207	MANHATTAN PHARM INC	88792	0632A	1500	2900	2
20050204	MHTT	MANHATTAN PHARM INC	U	Y	6	563118207	MANHATTAN PHARM INC	111792	0632A	23000	25900	3
20050207	MHTT	MANHATTAN PHARM INC	U	Y	7	563118207	MANHATTAN PHARM INC	122292	0632A	10500	36400	4
20050208	MHTT	MANHATTAN PHARM INC	U	Y	8	563118207	MANHATTAN PHARM INC	164292	0632A	42000	78400	5
20050209	MHTT	MANHATTAN PHARM INC	U	Y	9	563118207	MANHATTAN PHARM INC	180292	0632A	16000	94400	6
20050210	MHTT	MANHATTAN PHARM INC	U	Y	10	563118207	MANHATTAN PHARM INC	191292	0632A	11000	105400	7
20050211	MHTT	MANHATTAN PHARM INC	U	Y	11	563118207	MANHATTAN PHARM INC	219792	0632A	28500	133900	8
20050214	MHTT	MANHATTAN PHARM INC	U	Y	12	563118207	MANHATTAN PHARM INC	225292	0632A	5500	139400	9
20050215	MHTT	MANHATTAN PHARM INC	U	Y	13	563118207	MANHATTAN PHARM INC	225292	0632A	0	139400	10
20050216	MHTT	MANHATTAN PHARM INC	U	Y	14	563118207	MANHATTAN PHARM INC	235792	0632A	10500	149900	11
20050217	MHTT	MANHATTAN PHARM INC	U	Y	15	563118207	MANHATTAN PHARM INC	247992	0632A	12200	162100	12
20050218	MHTT	MANHATTAN PHARM INC	U	Y	16	563118207	MANHATTAN PHARM INC	247992	0632A	0	162100	13

20050222	MHTT	MANHATTAN PHARM INC	U	Y	17	563118207	MANHATTAN PHARM INC	256992	0632A	9000	171100	14
20050223	MHTT	MANHATTAN PHARM INC	U	Y	18	563118207	MANHATTAN PHARM INC	269492	0632A	12500	183600	15
20050224	MHTT	MANHATTAN PHARM INC	U	Y	19	563118207	MANHATTAN PHARM INC	183234	0632A	-86258	97342	16
20050225	MHTT	MANHATTAN PHARM INC	U	Y	20	563118207	MANHATTAN PHARM INC	190234	0632A	7000	104342	17
20050228	MHTT	MANHATTAN PHARM INC	U	Y	21	563118207	MANHATTAN PHARM INC	188734	0632A	-1500	102842	18
20050301	MHTT	MANHATTAN PHARM INC	U	Y	22	563118207	MANHATTAN PHARM INC	92481	0632A	-96253	6589	19
20050302	MHTT	MANHATTAN PHARM INC	U	Y	23	563118207	MANHATTAN PHARM INC	86181	0632A	-6300	289	20
20050303	MHTT	MANHATTAN PHARM INC	U	Y	24	563118207	MANHATTAN PHARM INC	94181	0632A	8000	8289	21
20050304	MHTT	MANHATTAN PHARM INC	U	Y	25	563118207	MANHATTAN PHARM INC	105081	0632A	10900	19189	22
20050307	MHTT	MANHATTAN PHARM INC	U	Y	26	563118207	MANHATTAN PHARM INC	20436	0632A	-84645	0	0
20050308	MHTT	MANHATTAN PHARM INC	U	Y	27	563118207	MANHATTAN PHARM INC	20436	0632A	0	0	0
20050309	MHTT	MANHATTAN PHARM INC	U	Y	28	563118207	MANHATTAN PHARM INC	20436	0632A	0	0	0
20050310	MHTT	MANHATTAN PHARM INC	U	Y	29	563118207	MANHATTAN PHARM INC	20436	0632A	0	0	0
20050121	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	1	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63499	0632A	63499	0	0
20050124	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	2	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	500	0	0
20050125	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	3	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	0	0
20050126	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	4	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	0	0
20050127	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	5	68158N106	OLYMPIC CASCADE FINANCIAL CORP	61499	0632A	-2500	0	0
20050128	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	6	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	2500	2500	1
20050131	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	7	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	2
20050201	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	8	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	3
20050202	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	9	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	4
20050203	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	10	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	5
20050204	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	11	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	6
20050207	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	12	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	7
20050208	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	13	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	8
20050209	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	14	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	9
20050210	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	15	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	10
20050211	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	16	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	11
20050214	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	17	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	12
20050215	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	18	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	13
20050216	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	19	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	14
20050217	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	20	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	-8000	0	0
20050218	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	21	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	0	0	0
20050222	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	22	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	0	0	0
20050223	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	23	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	0	0	0
20050224	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	24	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	0	0	0
20050225	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	25	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55699	0632A	-300	0	0
20050228	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	26	68158N106	OLYMPIC CASCADE FINANCIAL CORP	40999	0632A	-14700	0	0
20050301	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	27	68158N106	OLYMPIC CASCADE FINANCIAL CORP	40999	0632A	0	0	0
20050302	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	28	68158N106	OLYMPIC CASCADE FINANCIAL CORP	29999	0632A	-11000	0	0
20050303	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	29	68158N106	OLYMPIC CASCADE FINANCIAL CORP	29999	0632A	0	0	0
20050304	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	30	68158N106	OLYMPIC CASCADE FINANCIAL CORP	29999	0632A	0	0	0
20050307	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	31	68158N106	OLYMPIC CASCADE FINANCIAL CORP	29999	0632A	0	0	0
20050308	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	32	68158N106	OLYMPIC CASCADE FINANCIAL CORP	19999	0632A	-10000	0	0
20050309	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	33	68158N106	OLYMPIC CASCADE FINANCIAL CORP	18499	0632A	-1500	0	0
20050310	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	34	68158N106	OLYMPIC CASCADE FINANCIAL CORP	18499	0632A	0	0	0
20050114	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	1	705904605	PEGASUS COMMUNICATIONS CORP CL	8470	0632A	8470	0	0
20050118	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	2	705904605	PEGASUS COMMUNICATIONS CORP CL	8679	0632A	209	0	0
20050119	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	3	705904605	PEGASUS COMMUNICATIONS CORP CL	8679	0632A	0	0	0
20050120	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	4	705904605	PEGASUS COMMUNICATIONS CORP CL	3225	0632A	-5454	0	0
20050121	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	5	705904605	PEGASUS COMMUNICATIONS CORP CL	4038	0632A	813	813	1
20050124	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	6	705904605	PEGASUS COMMUNICATIONS CORP CL	5643	0632A	1605	2418	2
20050125	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	7	705904605	PEGASUS COMMUNICATIONS CORP CL	1840	0632A	-3803	0	0
20050126	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	8	705904605	PEGASUS COMMUNICATIONS CORP CL	8293	0632A	6453	6453	1
20050127	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	9	705904605	PEGASUS COMMUNICATIONS CORP CL	8293	0632A	0	6453	2
20050128	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	10	705904605	PEGASUS COMMUNICATIONS CORP CL	8319	0632A	26	6479	3
20050131	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	11	705904605	PEGASUS COMMUNICATIONS CORP CL	8347	0632A	28	6507	4
20050201	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	12	705904605	PEGASUS COMMUNICATIONS CORP CL	10540	0632A	2193	8700	5
20050202	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	13	705904605	PEGASUS COMMUNICATIONS CORP CL	10521	0632A	-19	8681	6
20050203	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	14	705904605	PEGASUS COMMUNICATIONS CORP CL	8400	0632A	-2121	6560	7
20050204	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	15	705904605	PEGASUS COMMUNICATIONS CORP CL	8643	0632A	243	6803	8
20050207	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	16	705904605	PEGASUS COMMUNICATIONS CORP CL	8643	0632A	0	6803	9
20050208	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	17	705904605	PEGASUS COMMUNICATIONS CORP CL	6115	0632A	-2528	4275	10
20050209	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	18	705904605	PEGASUS COMMUNICATIONS CORP CL	8257	0632A	2142	6417	11
20050210	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	19	705904605	PEGASUS COMMUNICATIONS CORP CL	8540	0632A	283	6700	12
20050211	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	20	705904605	PEGASUS COMMUNICATIONS CORP CL	8540	0632A	0	6700	13
20050214	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	21	705904605	PEGASUS COMMUNICATIONS CORP CL	8540	0632A	0	6700	14
20050215	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	22	705904605	PEGASUS COMMUNICATIONS CORP CL	5762	0632A	-2778	3922	15
20050121	RSTG	RASER TECHNOLOGIES INC	U	Y	1	754055101	RASER TECHNOLOGIES INC	70857	0632A	70857	0	0
20050124	RSTG	RASER TECHNOLOGIES INC	U	Y	2	754055101	RASER TECHNOLOGIES INC	70000	0632A	-857	0	0
20050125	RSTG	RASER TECHNOLOGIES INC	U	Y	3	754055101	RASER TECHNOLOGIES INC	88200	0632A	18200	0	0
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	81000	0632A	-7200	0	0
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	71700	0632A	-9300	0	0
20050128	RSTG	RASER TECHNOLOGIES INC	U	Y	6	754055101	RASER TECHNOLOGIES INC	96400	0632A	24700	24700	1
20050131	RSTG	RASER TECHNOLOGIES INC	U	Y	7	754055101	RASER TECHNOLOGIES INC	84140	0632A	-12260	12440	2
20050201	RSTG	RASER TECHNOLOGIES INC	U	Y	8	754055101	RASER TECHNOLOGIES INC	72800	0632A	-11340	1100	3
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	68750	0632A	-4050	0	0
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	63780	0632A	-4970	0	0
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	62580	0632A	-1200	0	0
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	22580	0632A	-40000	0	0
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	6557	0632A	6557	6557	1
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	5357	0632A	-1200	5357	2
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	7207	0632A	1850	7207	3
20050224	RSTG	RASER TECHNOLOGIES INC	U	Y	24	754055101	RASER TECHNOLOGIES INC	5657	0632A	-1550	5657	4
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	2250	0632A	-3407	2250	5
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	2250	0632A	0	2250	6
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	2250	0632A	0	2250	7
20050302	RSTG	RASER TECHNOLOGIES INC	U	Y	28	754055101	RASER TECHNOLOGIES INC	2450	0632A	200	2450	8
20050303	RSTG	RASER TECHNOLOGIES INC	U	Y	29	754055101	RASER TECHNOLOGIES INC	2450	0632A	0	2450	9
20050304	RSTG	RASER TECHNOLOGIES INC	U	Y	30	754055101	RASER TECHNOLOGIES INC	2750	0632A	300	2750	10
20050307	RSTG	RASER TECHNOLOGIES INC	U	Y	31	754055101	RASER TECHNOLOGIES INC	1250	0632A	-1500	1250	11
20050308	RSTG	RASER TECHNOLOGIES INC	U	Y	32	754055101	RASER TECHNOLOGIES INC	250	0632A	-1000	250	12
20050309	RSTG	RASER TECHNOLOGIES INC	U	Y	33	754055101	RASER TECHNOLOGIES INC	250	0632A	0	250	13
20050310	RSTG	RASER TECHNOLOGIES INC	U	Y	34	754055101	RASER TECHNOLOGIES INC	250	0632A	0	250	14
20050311	RSTG	RASER TECHNOLOGIES INC	U	Y	35	754055101	RASER TECHNOLOGIES INC	250	0632A	0	250	15
20050314	RSTG	RASER TECHNOLOGIES INC	U	Y	36	754055101	RASER TECHNOLOGIES INC	1250	0632A	1000	1250	16
20050315	RSTG	RASER TECHNOLOGIES INC	U	Y	37	754055101	RASER TECHNOLOGIES INC	1450	0632A	200	1450	17
20050316	RSTG	RASER TECHNOLOGIES INC	U	Y	38	754055101	RASER TECHNOLOGIES INC	1450	0632A	0	1450	18
20050317	RSTG	RASER TECHNOLOGIES INC	U	Y	39	754055101	RASER TECHNOLOGIES INC	5950	0632A	4500	5950	19
20050318	RSTG	RASER TECHNOLOGIES INC	U	Y	40	754055101	RASER TECHNOLOGIES INC	5500	0632A	-450	5500	20
20050321	RSTG	RASER TECHNOLOGIES INC	U	Y	41	754055101	RASER TECHNOLOGIES INC	4900	0632A	-600	4900	21
20050322	RSTG	RASER TECHNOLOGIES INC	U	Y	42	754055101	RASER TECHNOLOGIES INC	4900	0632A	0	4900	22
20050323	RSTG	RASER TECHNOLOGIES INC	U	Y	43	754055101	RASER TECHNOLOGIES INC	4900	0632A	0	4900	23
20050304	WNMI	WARNING MGMT SVCS	U	Y	1	934902107	WARNING MGMT SVCS	2446900	0632A	2446900	0	0
20050307	WNMI	WARNING MGMT SVCS	U	Y	2	934902107	WARNING MGMT SVCS	2446900	0632A	0	0	0
20050308	WNMI	WARNING MGMT SVCS	U	Y	3	934902107	WARNING MGMT SVCS	2446900	0632A	0	0	0
20050309	WNMI	WARNING MGMT SVCS	U	Y	4	934902107	WARNING MGMT SVCS	2446900	0632A	0	0	0
20050310	WNMI	WARNING MGMT SVCS	U	Y	5	934902107	WARNING MGMT SVCS	3276900	0632A	830000	830000	1
20050311	WNMI	WARNING MGMT SVCS	U	Y	6	934902107	WARNING MGMT SVCS	4521900	0632A	1245000	2075000	2
20050314	WNMI	WARNING MGMT SVCS	U	Y	7	934902107	WARNING MGMT SVCS	4596900	0632A	75000	2150000	3
20050315	WNMI	WARNING MGMT SVCS	U	Y	8	934902107	WARNING MGMT SVCS	4596900	0632A	0	2150000	4
20050316	WNMI	WARNING MGMT SVCS	U	Y	9	934902107	WARNING MGMT SVCS	4596900	0632A	0	2150000	5
20050317	WNMI	WARNING MGMT SVCS	U	Y	10	934902107	WARNING MGMT SVCS	4621900	0632A	25000	2175000	6
20050318	WNMI	WARNING MGMT SVCS	U	Y	11	934902107	WARNING MGMT SVCS	4621900	0632A	0	2175000	7
20050321	WNMI	WARNING MGMT SVCS	U	Y	12	934902107	WARNING MGMT SVCS	4621900	0632A	0	2175000	8
20050322	WNMI	WARNING MGMT SVCS	U	Y	13	934902107	WARNING MGMT SVCS	4597900	0632A	-24000	2151000	9
20050323	WNMI	WARNING MGMT SVCS	U	Y	14	934902107	WARNING MGMT SVCS	4631900	0632A	34000	2185000	10
20050324	WNMI	WARNING MGMT SVCS	U	Y	15	934902107	WARNING MGMT SVCS	4596900	0632A	-35000	2150000	11
20050328	WNMI	WARNING MGMT SVCS	U	Y	16	934902107	WARNING MGMT SVCS	4446900	0632A	-150000	2000000	12
20050329	WNMI	WARNING MGMT SVCS	U	Y	17	934902107	WARNING MGMT SVCS	4446900	0632A	0	2000000	13
20050330	WNMI	WARNING MGMT SVCS	U	Y	18	934902107	WARNING MGMT SVCS	4561900	0632A	115000	2115000	14
20050331	WNMI	WARNING MGMT SVCS	U	Y	19	934902107	WARNING MGMT SVCS	4561900	0632A	0	2115000	15
20050401	WNMI	WARNING MGMT SVCS	U	Y	20	934902107	WARNING MGMT SVCS	4546900	0632A	-15000	2100000	16
20050404	WNMI	WARNING MGMT SVCS	U	Y	21	934902107	WARNING MGMT SVCS	3925900	0632A	-621000	1479000	17
20050405	WNMI	WARNING MGMT SVCS	U	Y	22	934902107	WARNING MGMT SVCS	2670900	0632A	-1255000	224000	18
20050203	XDSL	MPHASE TECHNOLOGIES INC	U	Y	1	62472C102	MPHASE TECHNOLOGIES INC	87274	0632A	87274	0	0
20050204	XDSL	MPHASE TECHNOLOGIES INC	U	Y	2	62472C102	MPHASE TECHNOLOGIES INC	65028	0632A	-22246	0	0
20050207	XDSL	MPHASE TECHNOLOGIES INC	U	Y	3	62472C102	MPHASE TECHNOLOGIES INC	27776	0632A	-37252	0	0
20050208	XDSL	MPHASE TECHNOLOGIES INC	U	Y	4	62472C102	MPHASE TECHNOLOGIES INC	20276	0632A	-7500	0	0
20050209	XDSL	MPHASE TECHNOLOGIES INC	U	Y	5	62472C102	MPHASE TECHNOLOGIES INC	20005	0632A	-271	0	0
20050210	XDSL	MPHASE TECHNOLOGIES INC	U	Y	6	62472C102	MPHASE TECHNOLOGIES INC	4005	0632A	-16000	0	0
20050217	XDSL	MPHASE TECHNOLOGIES INC	U	Y	11	62472C102	MPHASE TECHNOLOGIES INC	113971	0632A	113971	113971	1
20050218	XDSL	MPHASE TECHNOLOGIES INC	U	Y	12	62472C102	MPHASE TECHNOLOGIES INC	166971	0632A	53000	166971	2
20050222	XDSL	MPHASE TECHNOLOGIES INC	U	Y	13	62472C102	MPHASE TECHNOLOGIES INC	255567	0632A	88596	255567	3
20050223	XDSL	MPHASE TECHNOLOGIES INC	U	Y	14	62472C102	MPHASE TECHNOLOGIES INC	271568	0632A	16001	271568	4
20050224	XDSL	MPHASE TECHNOLOGIES INC	U	Y	15	62472C102	MPHASE TECHNOLOGIES INC	121843	0632A	-149725	121843	5
20050225	XDSL	MPHASE TECHNOLOGIES INC	U	Y	16	62472C102	MPHASE TECHNOLOGIES INC	298443	0632A	176600	298443	6
20050228	XDSL	MPHASE TECHNOLOGIES INC	U	Y	17	62472C102	MPHASE TECHNOLOGIES INC	96138	0632A	-202305	96138	7
20050301	XDSL	MPHASE TECHNOLOGIES INC	U	Y	18	62472C102	MPHASE TECHNOLOGIES INC	141488	0632A	45350	141488	8
20050302	XDSL	MPHASE TECHNOLOGIES INC	U	Y	19	62472C102	MPHASE TECHNOLOGIES INC	140482	0632A	-1006	140482	9

20050303	XDSL	MPHASE TECHNOLOGIES INC	U	Y	20	62472C102	MPHASE TECHNOLOGIES INC	268982	0632A	128500	268982	10
20050304	XDSL	MPHASE TECHNOLOGIES INC	U	Y	21	62472C102	MPHASE TECHNOLOGIES INC	261482	0632A	-7500	261482	11
20050307	XDSL	MPHASE TECHNOLOGIES INC	U	Y	22	62472C102	MPHASE TECHNOLOGIES INC	261482	0632A	0	261482	12
20050308	XDSL	MPHASE TECHNOLOGIES INC	U	Y	23	62472C102	MPHASE TECHNOLOGIES INC	175232	0632A	-86250	175232	13
20050309	XDSL	MPHASE TECHNOLOGIES INC	U	Y	24	62472C102	MPHASE TECHNOLOGIES INC	7565	0632A	-167667	7565	14
20050311	XDSL	MPHASE TECHNOLOGIES INC	U	Y	26	62472C102	MPHASE TECHNOLOGIES INC	63000	0632A	63000	63000	1
20050127	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	5	200693208	COMMERCE ONE INC DEL COM NEW	19011	0633A	19011	19011	1
20050128	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	6	200693208	COMMERCE ONE INC DEL COM NEW	19011	0633A	0	19011	2
20050131	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	7	200693208	COMMERCE ONE INC DEL COM NEW	19008	0633A	-3	19008	3
20050201	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	8	200693208	COMMERCE ONE INC DEL COM NEW	19008	0633A	0	19008	4
20050202	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	9	200693208	COMMERCE ONE INC DEL COM NEW	18922	0633A	-86	18922	5
20050203	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	10	200693208	COMMERCE ONE INC DEL COM NEW	18882	0633A	-40	18882	6
20050204	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	11	200693208	COMMERCE ONE INC DEL COM NEW	18826	0633A	-56	18826	7
20050207	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	12	200693208	COMMERCE ONE INC DEL COM NEW	18825	0633A	-1	18825	8
20050208	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	13	200693208	COMMERCE ONE INC DEL COM NEW	18825	0633A	0	18825	9
20050209	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	14	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	-400	18425	10
20050210	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	15	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	11
20050211	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	16	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	12
20050214	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	17	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	13
20050215	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	18	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	14
20050216	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	19	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	15
20050217	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	20	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	16
20050218	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	21	200693208	COMMERCE ONE INC DEL COM NEW	18420	0633A	-5	18420	17
20050223	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	23	200693208	COMMERCE ONE INC DEL COM NEW	3273	0633A	3273	3273	1
20050224	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	24	200693208	COMMERCE ONE INC DEL COM NEW	3233	0633A	-40	3233	2
20050225	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	25	200693208	COMMERCE ONE INC DEL COM NEW	8233	0633A	5000	8233	3
20050228	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	26	200693208	COMMERCE ONE INC DEL COM NEW	8223	0633A	-10	8223	4
20050301	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	27	200693208	COMMERCE ONE INC DEL COM NEW	8168	0633A	-55	8168	5
20050302	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	28	200693208	COMMERCE ONE INC DEL COM NEW	7955	0633A	-213	7955	6
20050303	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	29	200693208	COMMERCE ONE INC DEL COM NEW	7652	0633A	-303	7652	7
20050304	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	30	200693208	COMMERCE ONE INC DEL COM NEW	5102	0633A	-2550	5102	8
20050307	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	31	200693208	COMMERCE ONE INC DEL COM NEW	5062	0633A	-40	5062	9
20050308	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	32	200693208	COMMERCE ONE INC DEL COM NEW	5062	0633A	0	5062	10
20050309	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	33	200693208	COMMERCE ONE INC DEL COM NEW	5034	0633A	-28	5034	11
20050310	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	34	200693208	COMMERCE ONE INC DEL COM NEW	5034	0633A	0	5034	12
20050311	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	35	200693208	COMMERCE ONE INC DEL COM NEW	5013	0633A	-21	5013	13
20050314	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	36	200693208	COMMERCE ONE INC DEL COM NEW	4902	0633A	-111	4902	14
20050315	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	37	200693208	COMMERCE ONE INC DEL COM NEW	4817	0633A	-85	4817	15
20050316	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	38	200693208	COMMERCE ONE INC DEL COM NEW	9715	0633A	4898	9715	16
20050404	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	50	200693208	COMMERCE ONE INC DEL COM NEW	2720	0633A	2720	2720	1
20050405	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	51	200693208	COMMERCE ONE INC DEL COM NEW	2708	0633A	-12	2708	2
20050110	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	2	23962Q100	DAYSTAR TECHNOLOGIES INC	100	0633A	100	0	0
20050111	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	3	23962Q100	DAYSTAR TECHNOLOGIES INC	100	0633A	0	0	0
20050112	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	4	23962Q100	DAYSTAR TECHNOLOGIES INC	100	0633A	0	0	0
20050121	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	10	23962Q100	DAYSTAR TECHNOLOGIES INC	400	0633A	400	400	1
20050210	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	24	23962Q100	DAYSTAR TECHNOLOGIES INC	61	0633A	61	61	1
20050214	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	26	23962Q100	DAYSTAR TECHNOLOGIES INC	277	0633A	277	277	1
20050215	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	27	23962Q100	DAYSTAR TECHNOLOGIES INC	2477	0633A	2200	2477	2
20050216	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	28	23962Q100	DAYSTAR TECHNOLOGIES INC	6077	0633A	3600	6077	3
20050223	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	32	23962Q100	DAYSTAR TECHNOLOGIES INC	171	0633A	171	171	1
20050224	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	33	23962Q100	DAYSTAR TECHNOLOGIES INC	171	0633A	0	171	2
20050304	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	39	23962Q100	DAYSTAR TECHNOLOGIES INC	34777	0633A	34777	34777	1
20050307	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	40	23962Q100	DAYSTAR TECHNOLOGIES INC	34717	0633A	-60	34717	2
20050308	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	41	23962Q100	DAYSTAR TECHNOLOGIES INC	29727	0633A	-4990	29727	3
20050309	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	42	23962Q100	DAYSTAR TECHNOLOGIES INC	34302	0633A	4575	34302	4
20050310	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	43	23962Q100	DAYSTAR TECHNOLOGIES INC	22402	0633A	-11900	22402	5
20050311	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	44	23962Q100	DAYSTAR TECHNOLOGIES INC	15102	0633A	-7300	15102	6
20050314	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	45	23962Q100	DAYSTAR TECHNOLOGIES INC	16933	0633A	1831	16933	7
20050315	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	46	23962Q100	DAYSTAR TECHNOLOGIES INC	20733	0633A	3800	20733	8
20050316	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	47	23962Q100	DAYSTAR TECHNOLOGIES INC	17283	0633A	-3450	17283	9
20050317	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	48	23962Q100	DAYSTAR TECHNOLOGIES INC	20383	0633A	3100	20383	10
20050318	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	49	23962Q100	DAYSTAR TECHNOLOGIES INC	16438	0633A	-3945	16438	11
20050321	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	50	23962Q100	DAYSTAR TECHNOLOGIES INC	15313	0633A	-1125	15313	12
20050322	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	51	23962Q100	DAYSTAR TECHNOLOGIES INC	12740	0633A	-2573	12740	13
20050323	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	52	23962Q100	DAYSTAR TECHNOLOGIES INC	9953	0633A	-2787	9953	14
20050324	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	53	23962Q100	DAYSTAR TECHNOLOGIES INC	284	0633A	-9669	284	15
20050328	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	54	23962Q100	DAYSTAR TECHNOLOGIES INC	184	0633A	-100	184	16
20050329	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	55	23962Q100	DAYSTAR TECHNOLOGIES INC	184	0633A	0	184	17
20050331	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	57	23962Q100	DAYSTAR TECHNOLOGIES INC	74	0633A	74	74	1
20050405	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	60	23962Q100	DAYSTAR TECHNOLOGIES INC	24	0633A	24	24	1
20050121	FDMLQ	FEDERAL-MOGUL CORP	U	Y	1	313549107	FEDERAL-MOGUL CORP	18197	0633A	18197	0	0
20050124	FDMLQ	FEDERAL-MOGUL CORP	U	Y	2	313549107	FEDERAL-MOGUL CORP	18072	0633A	-125	0	0
20050125	FDMLQ	FEDERAL-MOGUL CORP	U	Y	3	313549107	FEDERAL-MOGUL CORP	17372	0633A	-700	0	0
20050126	FDMLQ	FEDERAL-MOGUL CORP	U	Y	4	313549107	FEDERAL-MOGUL CORP	5972	0633A	-11400	0	0
20050127	FDMLQ	FEDERAL-MOGUL CORP	U	Y	5	313549107	FEDERAL-MOGUL CORP	5972	0633A	0	0	0
20050128	FDMLQ	FEDERAL-MOGUL CORP	U	Y	6	313549107	FEDERAL-MOGUL CORP	5972	0633A	0	0	0
20050131	FDMLQ	FEDERAL-MOGUL CORP	U	Y	7	313549107	FEDERAL-MOGUL CORP	5772	0633A	-200	0	0
20050201	FDMLQ	FEDERAL-MOGUL CORP	U	Y	8	313549107	FEDERAL-MOGUL CORP	5518	0633A	-254	0	0
20050202	FDMLQ	FEDERAL-MOGUL CORP	U	Y	9	313549107	FEDERAL-MOGUL CORP	5518	0633A	0	0	0
20050203	FDMLQ	FEDERAL-MOGUL CORP	U	Y	10	313549107	FEDERAL-MOGUL CORP	5518	0633A	0	0	0
20050204	FDMLQ	FEDERAL-MOGUL CORP	U	Y	11	313549107	FEDERAL-MOGUL CORP	8518	0633A	3000	3000	1
20050207	FDMLQ	FEDERAL-MOGUL CORP	U	Y	12	313549107	FEDERAL-MOGUL CORP	8518	0633A	0	3000	2
20050208	FDMLQ	FEDERAL-MOGUL CORP	U	Y	13	313549107	FEDERAL-MOGUL CORP	8518	0633A	0	3000	3
20050209	FDMLQ	FEDERAL-MOGUL CORP	U	Y	14	313549107	FEDERAL-MOGUL CORP	8518	0633A	0	3000	4
20050210	FDMLQ	FEDERAL-MOGUL CORP	U	Y	15	313549107	FEDERAL-MOGUL CORP	23518	0633A	15000	18000	5
20050211	FDMLQ	FEDERAL-MOGUL CORP	U	Y	16	313549107	FEDERAL-MOGUL CORP	23518	0633A	0	18000	6
20050214	FDMLQ	FEDERAL-MOGUL CORP	U	Y	17	313549107	FEDERAL-MOGUL CORP	19779	0633A	-3739	14261	7
20050215	FDMLQ	FEDERAL-MOGUL CORP	U	Y	18	313549107	FEDERAL-MOGUL CORP	21279	0633A	1500	15761	8
20050216	FDMLQ	FEDERAL-MOGUL CORP	U	Y	19	313549107	FEDERAL-MOGUL CORP	9787	0633A	-11492	4269	9
20050217	FDMLQ	FEDERAL-MOGUL CORP	U	Y	20	313549107	FEDERAL-MOGUL CORP	7687	0633A	-2100	2169	10
20050218	FDMLQ	FEDERAL-MOGUL CORP	U	Y	21	313549107	FEDERAL-MOGUL CORP	7687	0633A	0	2169	11
20050222	FDMLQ	FEDERAL-MOGUL CORP	U	Y	22	313549107	FEDERAL-MOGUL CORP	7687	0633A	0	2169	12
20050223	FDMLQ	FEDERAL-MOGUL CORP	U	Y	23	313549107	FEDERAL-MOGUL CORP	13178	0633A	5491	7660	13
20050224	FDMLQ	FEDERAL-MOGUL CORP	U	Y	24	313549107	FEDERAL-MOGUL CORP	13178	0633A	0	7660	14
20050225	FDMLQ	FEDERAL-MOGUL CORP	U	Y	25	313549107	FEDERAL-MOGUL CORP	12498	0633A	-680	6980	15
20050322	FDMLQ	FEDERAL-MOGUL CORP	U	Y	42	313549107	FEDERAL-MOGUL CORP	1288	0633A	1288	1288	1
20050323	FDMLQ	FEDERAL-MOGUL CORP	U	Y	43	313549107	FEDERAL-MOGUL CORP	1288	0633A	0	1288	2
20050324	FDMLQ	FEDERAL-MOGUL CORP	U	Y	44	313549107	FEDERAL-MOGUL CORP	1288	0633A	0	1288	3
20050404	FDMLQ	FEDERAL-MOGUL CORP	U	Y	50	313549107	FEDERAL-MOGUL CORP	4788	0633A	4788	4788	1
20050405	FDMLQ	FEDERAL-MOGUL CORP	U	Y	51	313549107	FEDERAL-MOGUL CORP	4638	0633A	-150	4638	2
20050128	FTUSQ	FACTORY 2-U STORES INC	u	Y	6	303072102	FACTORY 2-U STORES INC	553	0633A	553	553	1
20050131	FTUSQ	FACTORY 2-U STORES INC	u	Y	7	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	2
20050201	FTUSQ	FACTORY 2-U STORES INC	u	Y	8	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	3
20050202	FTUSQ	FACTORY 2-U STORES INC	u	Y	9	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	4
20050203	FTUSQ	FACTORY 2-U STORES INC	u	Y	10	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	5
20050204	FTUSQ	FACTORY 2-U STORES INC	u	Y	11	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	6
20050207	FTUSQ	FACTORY 2-U STORES INC	u	Y	12	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	7
20050208	FTUSQ	FACTORY 2-U STORES INC	u	Y	13	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	8
20050209	FTUSQ	FACTORY 2-U STORES INC	u	Y	14	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	9
20050210	FTUSQ	FACTORY 2-U STORES INC	u	Y	15	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	10
20050211	FTUSQ	FACTORY 2-U STORES INC	u	Y	16	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	11
20050214	FTUSQ	FACTORY 2-U STORES INC	u	Y	17	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	12
20050215	FTUSQ	FACTORY 2-U STORES INC	u	Y	18	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	13
20050216	FTUSQ	FACTORY 2-U STORES INC	u	Y	19	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	14
20050228	FTUSQ	FACTORY 2-U STORES INC	u	Y	1	303072102	FACTORY 2-U STORES INC	28853	0633A	28853	0	0
20050121	HESG	HEALTH SCIENCES GROUP INC	U	Y	1	42223A100	HEALTH SCIENCES GROUP INC	133	0633A	133	0	0
20050124	HESG	HEALTH SCIENCES GROUP INC	U	Y	2	42223A100	HEALTH SCIENCES GROUP INC	133	0633A	0	0	0
20050125	HESG	HEALTH SCIENCES GROUP INC	U	Y	3	42223A100	HEALTH SCIENCES GROUP INC	133	0633A	0	0	0
20050126	HESG	HEALTH SCIENCES GROUP INC	U	Y	4	42223A100	HEALTH SCIENCES GROUP INC	2633	0633A	2500	2500	1
20050127	HESG	HEALTH SCIENCES GROUP INC	U	Y	5	42223A100	HEALTH SCIENCES GROUP INC	2633	0633A	0	2500	2
20050202	HESG	HEALTH SCIENCES GROUP INC	U	Y	9	42223A100	HEALTH SCIENCES GROUP INC	633	0633A	633	633	1
20050203	HESG	HEALTH SCIENCES GROUP INC	U	Y	10	42223A100	HEALTH SCIENCES GROUP INC	633	0633A	0	633	2
20050204	HESG	HEALTH SCIENCES GROUP INC	U	Y	11	42223A100	HEALTH SCIENCES GROUP INC	2	0633A	-631	2	3
20050207	HESG	HEALTH SCIENCES GROUP INC	U	Y	12	42223A100	HEALTH SCIENCES GROUP INC	1502	0633A	1500	1502	4
20050208	HESG	HEALTH SCIENCES GROUP INC	U	Y	13	42223A100	HEALTH SCIENCES GROUP INC	2702	0633A	1200	2702	5
20050209	HESG	HEALTH SCIENCES GROUP INC	U	Y	14	42223A100	HEALTH SCIENCES GROUP INC	32	0633A	-2670	32	6
20050214	HESG	HEALTH SCIENCES GROUP INC	U	Y	17	42223A100	HEALTH SCIENCES GROUP INC	82	0633A	82	82	1
20050215	HESG	HEALTH SCIENCES GROUP INC	U	Y	18	42223A100	HEALTH SCIENCES GROUP INC	7082	0633A	7000	7082	2
20050216	HESG	HEALTH SCIENCES GROUP INC	U	Y	19	42223A100	HEALTH SCIENCES GROUP INC	9382	0633A	2300	9382	3
20050217	HESG	HEALTH SCIENCES GROUP INC	U	Y	20	42223A100	HEALTH SCIENCES GROUP INC	13007	0633A	3625	13007	4
20050218	HESG	HEALTH SCIENCES GROUP INC	U	Y	21	42223A100	HEALTH SCIENCES GROUP INC	13007	0633A	0	13007	5
20050222	HESG	HEALTH SCIENCES GROUP INC	U	Y	22	42223A100	HEALTH SCIENCES GROUP INC	13807	0633A	800	13807	6
20050223	HESG	HEALTH SCIENCES GROUP INC	U	Y	23	42223A100	HEALTH SCIENCES GROUP INC	13307	0633A	-500	13307	7
20050224	HESG	HEALTH SCIENCES GROUP INC	U	Y	24	42223A100	HEALTH SCIENCES GROUP INC	1307	0633A	-12000	1307	8
20050225	HESG	HEALTH SCIENCES GROUP INC	U	Y	25	42223A100	HEALTH SCIENCES GROUP INC	307	0633A	-1000	307	9
20050228	HESG	HEALTH SCIENCES GROUP INC	U	Y	26	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	-278	29	10
20050301	HESG	HEALTH SCIENCES GROUP INC	U	Y	27	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	0	29	11
20050302	HESG	HEALTH SCIENCES GROUP INC	U	Y	28	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	0	29	12
20050303	HESG	HEALTH SCIENCES GROUP INC	U	Y	29	42223A100	HEALTH SCIENCES GROUP INC	529	0633A	500	529	13
20050304	HESG	HEALTH SCIENCES GROUP INC	U	Y	30	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	-500	29	14
20050307	HESG	HEALTH SCIENCES GROUP INC	U	Y	31	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	0	29	15

20050309	HESG	HEALTH SCIENCES GROUP INC	U	Y	33	42223A100	HEALTH SCIENCES GROUP INC	229	0633A	229	229	1		
20050310	HESG	HEALTH SCIENCES GROUP INC	U	Y	34	42223A100	HEALTH SCIENCES GROUP INC	1229	0633A	1000	1229	2		
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	5070	0633A	5070	5070	1		
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	3418	8488	2		
20050303	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	38	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	0	8488	3		
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	0	8488	4		
20050307	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	40	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	0	8488	5		
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	0	8488	6		
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	31388	0633A	22900	31388	7		
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	31388	0633A	0	31388	8		
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	31388	0633A	0	31388	9		
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	31388	0633A	0	31388	10		
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	10688	0633A	-20700	10688	11		
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	21788	0633A	11100	21788	12		
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	21788	0633A	0	21788	13		
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	21788	0633A	0	21788	14		
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	9988	0633A	-11800	9988	15		
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	10000	0633A	10000	10000	1		
20050120	TORCQ	TORCH OFFSHORE INC	Q	Y	1	891019101	TORCH OFFSHORE INC	100	0633A	100	0	0		
20050121	TORCQ	TORCH OFFSHORE INC	Q	Y	2	891019101	TORCH OFFSHORE INC	400	0633A	300	0	0		
20050125	TORCQ	TORCH OFFSHORE INC	Q	Y	4	891019101	TORCH OFFSHORE INC	100	0633A	100	100	1		
20050126	TORCQ	TORCH OFFSHORE INC	Q	Y	5	891019101	TORCH OFFSHORE INC	100	0633A	0	100	2		
20050127	TORCQ	TORCH OFFSHORE INC	Q	Y	6	891019101	TORCH OFFSHORE INC	100	0633A	0	100	3		
20050128	TORCQ	TORCH OFFSHORE INC	Q	Y	7	891019101	TORCH OFFSHORE INC	100	0633A	0	100	4		
20050131	TORCQ	TORCH OFFSHORE INC	Q	Y	8	891019101	TORCH OFFSHORE INC	100	0633A	0	100	5		
20050201	TORCQ	TORCH OFFSHORE INC	Q	Y	9	891019101	TORCH OFFSHORE INC	100	0633A	0	100	6		
20050202	TORCQ	TORCH OFFSHORE INC	Q	Y	10	891019101	TORCH OFFSHORE INC	100	0633A	0	100	7		
20050203	TORCQ	TORCH OFFSHORE INC	Q	Y	11	891019101	TORCH OFFSHORE INC	100	0633A	0	100	8		
20050204	TORCQ	TORCH OFFSHORE INC	Q	Y	12	891019101	TORCH OFFSHORE INC	100	0633A	0	100	9		
20050207	TORCQ	TORCH OFFSHORE INC	Q	Y	13	891019101	TORCH OFFSHORE INC	100	0633A	0	100	10		
20050208	TORCQ	TORCH OFFSHORE INC	Q	Y	14	891019101	TORCH OFFSHORE INC	100	0633A	0	100	11		
20050209	TORCQ	TORCH OFFSHORE INC	Q	Y	15	891019101	TORCH OFFSHORE INC	100	0633A	0	100	12		
20050210	TORCQ	TORCH OFFSHORE INC	Q	Y	16	891019101	TORCH OFFSHORE INC	100	0633A	0	100	13		
20050211	TORCQ	TORCH OFFSHORE INC	Q	Y	17	891019101	TORCH OFFSHORE INC	50	0633A	-50	50	14		
20050223	TORCQ	TORCH OFFSHORE INC	Q	Y	24	891019101	TORCH OFFSHORE INC	400	0633A	400	400	1		
20050224	TORCQ	TORCH OFFSHORE INC	Q	Y	25	891019101	TORCH OFFSHORE INC	400	0633A	0	400	2		
20050225	TORCQ	TORCH OFFSHORE INC	Q	Y	26	891019101	TORCH OFFSHORE INC	150	0633A	-250	150	3		
20050228	TORCQ	TORCH OFFSHORE INC	Q	Y	27	891019101	TORCH OFFSHORE INC	150	0633A	0	150	4		
20050301	TORCQ	TORCH OFFSHORE INC	Q	Y	28	891019101	TORCH OFFSHORE INC	150	0633A	0	150	5		
20050302	TORCQ	TORCH OFFSHORE INC	Q	Y	29	891019101	TORCH OFFSHORE INC	50	0633A	-100	50	6		
20050303	TORCQ	TORCH OFFSHORE INC	Q	Y	30	891019101	TORCH OFFSHORE INC	50	0633A	0	50	7		
20050304	TORCQ	TORCH OFFSHORE INC	Q	Y	31	891019101	TORCH OFFSHORE INC	50	0633A	0	50	8		
20050308	TORCQ	TORCH OFFSHORE INC	Q	Y	33	891019101	TORCH OFFSHORE INC	50	0633A	50	50	1		
20050309	TORCQ	TORCH OFFSHORE INC	Q	Y	34	891019101	TORCH OFFSHORE INC	50	0633A	0	50	2		
20050310	TORCQ	TORCH OFFSHORE INC	Q	Y	35	891019101	TORCH OFFSHORE INC	50	0633A	0	50	3		
20050311	TORCQ	TORCH OFFSHORE INC	Q	Y	36	891019101	TORCH OFFSHORE INC	50	0633A	0	50	4		
20050314	TORCQ	TORCH OFFSHORE INC	Q	Y	37	891019101	TORCH OFFSHORE INC	450	0633A	400	450	5		
20050215	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	1	903328201	U.S. CANADIAN MINERALS, INC. N	73	0633A	73	0	0		
20050216	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	2	903328201	U.S. CANADIAN MINERALS, INC. N	73	0633A	0	0	0		
20050217	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	3	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	1500	0	0		
20050218	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	4	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	0	0	0		
20050222	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	5	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	0	0	0		
20050223	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	6	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	0	0	0		
20050224	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	7	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	0	0	0		
20050225	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	8	903328201	U.S. CANADIAN MINERALS, INC. N	2573	0633A	1000	1000	1		
20050228	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	9	903328201	U.S. CANADIAN MINERALS, INC. N	2820	0633A	247	1247	2		
20050301	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	10	903328201	U.S. CANADIAN MINERALS, INC. N	20	0633A	-2800	0	0		
20050302	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	11	903328201	U.S. CANADIAN MINERALS, INC. N	20	0633A	0	0	0		
20050303	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	12	903328201	U.S. CANADIAN MINERALS, INC. N	20	0633A	0	0	0		
20050304	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	13	903328201	U.S. CANADIAN MINERALS, INC. N	20	0633A	0	0	0		
20050311	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	18	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	112	112	1		
20050314	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	19	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	2		
20050315	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	20	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	3		
20050316	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	21	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	4		
20050317	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	22	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	5		
20050318	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	23	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	6		
20050321	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	24	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	7		
20050322	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	25	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	8		
20050323	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	26	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	9		
20050324	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	27	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	10		
20050328	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	28	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	11		
20050329	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	29	903328201	U.S. CANADIAN MINERALS, INC. N	169	0633A	57	169	12		
20050330	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	30	903328201	U.S. CANADIAN MINERALS, INC. N	169	0633A	0	169	13		
20050331	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	31	903328201	U.S. CANADIAN MINERALS, INC. N	498	0633A	329	498	14		
20050401	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	32	903328201	U.S. CANADIAN MINERALS, INC. N	498	0633A	0	498	15		
20050405	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	34	903328201	U.S. CANADIAN MINERALS, INC. N	10	0633A	10	10	1		
20050210	ATAHQ	ATA HLDGS CORP	u	Y	15	00209H101	ATA HLDGS CORP	526	0642A	526	526	1		
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	526	0642A	0	526	2		
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	526	0642A	0	526	3		
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	526	0642A	0	526	4		
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	526	0642A	0	526	5		
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	526	0642A	0	526	6		
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	526	0642A	0	526	7		
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	526	0642A	0	526	8		
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	526	0642A	0	526	9		
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	526	0642A	0	526	10		
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	526	0642A	0	526	11		
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	526	0642A	0	526	12		
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	526	0642A	0	526	13		
20050302	ATAHQ	ATA HLDGS CORP	u	Y	28	00209H101	ATA HLDGS CORP	526	0642A	0	526	14		
20050303	ATAHQ	ATA HLDGS CORP	u	Y	29	00209H101	ATA HLDGS CORP	526	0642A	0	526	15		
20050404	ATAHQ	ATA HLDGS CORP	u	Y	50	00209H101	ATA HLDGS CORP	5326	0642A	5326	5326	1		
20050405	ATAHQ	ATA HLDGS CORP	u	Y	51	00209H101	ATA HLDGS CORP	5326	0642A	0	5326	2		
20050107	IMM	Immtech International, Inc	Amex	Y	1	452519101	IMMTECH INT'L INC	3800	0642A	3800	0	0		
20050110	IMM	Immtech International, Inc	Amex	Y	2	452519101	IMMTECH INT'L INC	2400	0642A	-1400	0	0		
20050111	IMM	Immtech International, Inc	Amex	Y	3	452519101	IMMTECH INT'L INC	4300	0642A	1900	0	0		
20050112	IMM	Immtech International, Inc	Amex	Y	4	452519101	IMMTECH INT'L INC	4300	0642A	0	0	0		
20050113	IMM	Immtech International, Inc	Amex	Y	5	452519101	IMMTECH INT'L INC	4300	0642A	0	0	0		
20050114	IMM	Immtech International, Inc	Amex	Y	6	452519101	IMMTECH INT'L INC	4300	0642A	0	0	0		
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	4000	0642A	-300	0	0		
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	9700	0642A	9700	9700	1		
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	8700	0642A	-1000	8700	2		
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	6200	0642A	-2500	6200	3		
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	6500	0642A	300	6500	4		
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	5		
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	6		
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	7		
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	8		
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	9		
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	10		
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	8400	0642A	1900	8400	11		
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	8350	0642A	-50	8350	12		
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	8950	0642A	600	8950	13		
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	8650	0642A	-300	8650	14		
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	3950	0642A	-4700	3950	15		
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	2000	0642A	2000	2000	1		
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	6500	0642A	4500	6500	2		
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	6600	0642A	100	6600	3		
20050323	IMM	Immtech International, Inc	Amex	Y	52	452519101	IMMTECH INT'L INC	36100	0642A	29500	36100	4		
20050324	IMM	Immtech International, Inc	Amex	Y	53	452519101	IMMTECH INT'L INC	36100	0642A	0	36100	5		
20050328	IMM	Immtech International, Inc	Amex	Y	54	452519101	IMMTECH INT'L INC	36100	0642A	0	36100	6		
20050329	IMM	Immtech International, Inc	Amex	Y	55	452519101	IMMTECH INT'L INC	34100	0642A	-2000	34100	7		
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	32100	0642A	-2000	32100	8		
20050331	IMM	Immtech International, Inc	Amex	Y	57	452519101	IMMTECH INT'L INC	31700	0642A	-400	31700	9		
20050401	IMM	Immtech International, Inc	Amex	Y	58	452519101	IMMTECH INT'L INC	29700	0642A	-2000	29700	10		
20050404	IMM	Immtech International, Inc	Amex	Y	59	452519101	IMMTECH INT'L INC	28300	0642A	-1400	28300	11		
20050405	IMM	Immtech International, Inc	Amex	Y	60	452519101	IMMTECH INT'L INC	26200	0642A	-2100	26200	12		
20050311	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	4	911905503	US AIRWAYS GROUP INC CL A NEW	12937	0642A	12937	12937	1		
20050314	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	5	911905503	US AIRWAYS GROUP INC CL A NEW	12937	0642A	0	12937	2		
20050315	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	6	911905503	US AIRWAYS GROUP INC CL A NEW	23537	0642A	10600	23537	3		
20050316	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	7	911905503	US AIRWAYS GROUP INC CL A NEW	28837	0642A	5300	28837	4		
20050317	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	8	911905503	US AIRWAYS GROUP INC CL A NEW	24337	0642A	-4500	24337	5		
20050318	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	9	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	8200	32537	6		
20050321	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	10	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	7		
20050322	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	11	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	8		
20050323	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	12	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	9		
20050324	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	13	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	10		
20050328	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	14	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	11		
20050329	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	15	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	12		
20050330	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	16	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	13		
20050331	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	17	911905503	US AIRWAYS GROUP INC CL A NEW	24100	0642A	-8437	24100	14		

20050401	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	18	911905503	US AIRWAYS GROUP INC CL A NEW	24100	0642A	0	24100	15
20050404	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	19	911905503	US AIRWAYS GROUP INC CL A NEW	13500	0642A	-10600	13500	16
20050405	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	20	911905503	US AIRWAYS GROUP INC CL A NEW	13500	0642A	0	13500	17
20050214	XFNE	XFONE INC	U	Y	17	98414Y109	XFONE INC	2000	0642A	2000	2000	1
20050217	XFNE	XFONE INC	U	Y	20	98414Y109	XFONE INC	4000	0642A	4000	4000	1
20050218	XFNE	XFONE INC	U	Y	21	98414Y109	XFONE INC	4000	0642A	0	4000	2
20050222	XFNE	XFONE INC	U	Y	22	98414Y109	XFONE INC	4000	0642A	0	4000	3
20050223	XFNE	XFONE INC	U	Y	23	98414Y109	XFONE INC	6000	0642A	2000	6000	4
20050224	XFNE	XFONE INC	U	Y	24	98414Y109	XFONE INC	6000	0642A	0	6000	5
20050225	XFNE	XFONE INC	U	Y	25	98414Y109	XFONE INC	9000	0642A	3000	9000	6
20050228	XFNE	XFONE INC	U	Y	26	98414Y109	XFONE INC	9000	0642A	0	9000	7
20050301	XFNE	XFONE INC	U	Y	27	98414Y109	XFONE INC	9000	0642A	0	9000	8
20050302	XFNE	XFONE INC	U	Y	28	98414Y109	XFONE INC	9000	0642A	0	9000	9
20050303	XFNE	XFONE INC	U	Y	29	98414Y109	XFONE INC	9000	0642A	0	9000	10
20050304	XFNE	XFONE INC	U	Y	30	98414Y109	XFONE INC	9000	0642A	0	9000	11
20050307	XFNE	XFONE INC	U	Y	31	98414Y109	XFONE INC	9000	0642A	0	9000	12
20050308	XFNE	XFONE INC	U	Y	32	98414Y109	XFONE INC	9000	0642A	0	9000	13
20050309	XFNE	XFONE INC	U	Y	33	98414Y109	XFONE INC	9000	0642A	0	9000	14
20050310	XFNE	XFONE INC	U	Y	34	98414Y109	XFONE INC	8275	0642A	-725	8275	15
20050311	XFNE	XFONE INC	U	Y	35	98414Y109	XFONE INC	4275	0642A	-4000	4275	16
20050309	ZAPZ	ZAP	U	Y	33	98912M201	ZAP	27500	0642A	27500	27500	1
20050310	ZAPZ	ZAP	U	Y	34	98912M201	ZAP	97500	0642A	70000	97500	2
20050311	ZAPZ	ZAP	U	Y	35	98912M201	ZAP	127500	0642A	30000	127500	3
20050314	ZAPZ	ZAP	U	Y	36	98912M201	ZAP	187500	0642A	60000	187500	4
20050315	ZAPZ	ZAP	U	Y	37	98912M201	ZAP	231500	0642A	44000	231500	5
20050316	ZAPZ	ZAP	U	Y	38	98912M201	ZAP	246500	0642A	15000	246500	6
20050317	ZAPZ	ZAP	U	Y	39	98912M201	ZAP	256500	0642A	10000	256500	7
20050318	ZAPZ	ZAP	U	Y	40	98912M201	ZAP	266500	0642A	10000	266500	8
20050321	ZAPZ	ZAP	U	Y	41	98912M201	ZAP	276000	0642A	9500	276000	9
20050322	ZAPZ	ZAP	U	Y	42	98912M201	ZAP	286000	0642A	10000	286000	10
20050323	ZAPZ	ZAP	U	Y	43	98912M201	ZAP	186000	0642A	-100000	186000	11
20050324	ZAPZ	ZAP	U	Y	44	98912M201	ZAP	186000	0642A	0	186000	12
20050328	ZAPZ	ZAP	U	Y	45	98912M201	ZAP	115200	0642A	-70800	115200	13
20050329	ZAPZ	ZAP	U	Y	46	98912M201	ZAP	105200	0642A	-10000	105200	14
20050111	ALD	Allied Capital Corporation	NYSE	Y	3	01903Q108	ALLIED CAPITAL CORP	100	0647A	100	0	0
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP	400	0647A	300	300	1
20050113	ALD	Allied Capital Corporation	NYSE	Y	5	01903Q108	ALLIED CAPITAL CORP	300	0647A	-100	200	2
20050114	ALD	Allied Capital Corporation	NYSE	Y	6	01903Q108	ALLIED CAPITAL CORP	600	0647A	300	500	3
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP	100	0647A	100	100	1
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP	100	0647A	0	100	2
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP	87800	0647A	87800	87800	1
20050127	ALD	Allied Capital Corporation	NYSE	Y	14	01903Q108	ALLIED CAPITAL CORP	86500	0647A	-1300	86500	2
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP	86400	0647A	-100	86400	3
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	85500	0647A	-900	85500	4
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	86500	0647A	1000	86500	5
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	86300	0647A	-200	86300	6
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	85600	0647A	-700	85600	7
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	86200	0647A	600	86200	8
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	36500	0647A	-49700	36500	9
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	36500	0647A	0	36500	10
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	36100	0647A	-400	36100	11
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	36500	0647A	400	36500	12
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	36300	0647A	-200	36300	13
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	36500	0647A	200	36500	14
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	36500	0647A	0	36500	15
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	27500	0647A	-9000	27500	16
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	14200	0647A	-13300	14200	17
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	14200	0647A	0	14200	18
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	400000	0647A	400000	400000	1
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	400000	0647A	0	400000	2
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	400000	0647A	0	400000	3
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	150000	0647A	-250000	150000	4
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	150000	0647A	0	150000	5
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	150000	0647A	0	150000	6
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	150000	0647A	0	150000	7
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	8870	0647A	8870	8870	1
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	8700	0647A	-170	8700	2
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161300	0647A	152600	161300	3
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	-53400	107900	4
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	5
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	6
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	7
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	8
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	9
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	87600	0647A	-20300	87600	10
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	77000	0647A	-10600	77000	11
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	48400	0647A	-28600	48400	12
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	20300	0647A	-28100	20300	13
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	20300	0647A	0	20300	14
20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	20300	0647A	0	20300	15
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	17300	0647A	-3000	17300	16
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	13100	0647A	-4200	13100	17
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	110100	110100	1
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	2
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	3
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	4
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	5
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	6
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	7
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	8
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	9
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	4847	0647A	4847	4847	1
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	15500	0647A	10653	15500	2
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	42600	0647A	27100	42600	3
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	54800	0647A	12200	54800	4
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	242500	0647A	187700	242500	5
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	242500	0647A	0	242500	6
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	245900	0647A	3400	245900	7
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	248400	0647A	2500	248400	8
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	253400	0647A	5000	253400	9
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	245200	0647A	-8200	245200	10
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	201000	0647A	-44200	201000	11
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	201100	0647A	100	201100	12
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	182600	0647A	-18500	182600	13
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	56500	0647A	-126100	56500	14
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	500	0647A	500	500	1
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	13	35710409	ANNALY MORTGAGE MANAGEMENT	482700	0647A	482700	482700	1
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	14	35710409	ANNALY MORTGAGE MANAGEMENT	482700	0647A	0	482700	2
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	15	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	-900	481800	3
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	16	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	0	481800	4
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	17	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	0	481800	5
20050202	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	18	35710409	ANNALY MORTGAGE MANAGEMENT	479300	0647A	-2500	479300	6
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	19	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	2500	481800	7
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	20	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	0	481800	8
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	21	35710409	ANNALY MORTGAGE MANAGEMENT	448900	0647A	-32900	448900	9
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	22	35710409	ANNALY MORTGAGE MANAGEMENT	448900	0647A	0	448900	10
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	23	35710409	ANNALY MORTGAGE MANAGEMENT	448900	0647A	0	448900	11
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	24	35710409	ANNALY MORTGAGE MANAGEMENT	375000	0647A	-73900	375000	12
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	25	35710409	ANNALY MORTGAGE MANAGEMENT	81000	0647A	-294000	81000	13
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	26	35710409	ANNALY MORTGAGE MANAGEMENT	71000	0647A	-10000	71000	14
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	71000	0647A	0	71000	15
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	300000	300000	1
20050225	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	34	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	2
20050228	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	35	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	3
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	36	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	4
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	37	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	5
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	38	35710409	ANNALY MORTGAGE MANAGEMENT	293100	0647A	-6900	293100	6
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	39	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	6900	300000	7
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	8
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	297300	0647A	-2700	297300	9
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	144381	0647A	-152919	144381	10
20050224	SFP	Salton, Inc.	NYSE	Y	33	795757103	SALTON INC	354600	0647A	354600	354600	1
20050225	SFP	Salton, Inc.	NYSE	Y	34	795757103	SALTON INC	354600	0647A	0	354600	2
20050228	SFP	Salton, Inc.	NYSE	Y	35	795757103	SALTON INC	354600	0647A	0	354600	3
20050301	SFP	Salton, Inc.	NYSE	Y	36	795757103	SALTON INC	310200	0647A	-44400	310200	4
20050302	SFP	Salton, Inc.	NYSE	Y	37	795757103	SALTON INC	292500	0647A	-17700	292500	5
20050303	SFP	Salton, Inc.	NYSE	Y	38	795757103	SALTON INC	275400	0647A	-17100	275400	6
20050304	SFP	Salton, Inc.	NYSE	Y	39	795757103	SALTON INC	271700	0647A	-3700	271700	7
20050307	SFP	Salton, Inc.	NYSE	Y	40	795757103	SALTON INC	155900	0647A	-115800	155900	8
20050308	SFP	Salton, Inc.	NYSE	Y	41	795757103	SALTON INC	126400	0647A	-29500	126400	9
20050309	SFP	Salton, Inc.	NYSE	Y	42	795757103	SALTON INC	126100	0647A	-300	126100	10

20050310	SFP	Salton, Inc.	NYSE	Y	43	795757103	SALTON INC	101200	0647A	-24900	101200	11
20050311	SFP	Salton, Inc.	NYSE	Y	44	795757103	SALTON INC	67700	0647A	-33500	67700	12
20050314	SFP	Salton, Inc.	NYSE	Y	45	795757103	SALTON INC	50600	0647A	-17100	50600	13
20050315	SFP	Salton, Inc.	NYSE	Y	46	795757103	SALTON INC	35600	0647A	-15000	35600	14
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	232500	0647A	232500	232500	1
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	624600	0647A	624600	624600	1
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	624600	0647A	0	624600	2
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	454300	0647A	-170300	454300	3
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	451400	0647A	-2900	451400	4
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	453000	0647A	1600	453000	5
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	450300	0647A	-2700	450300	6
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	453500	0647A	3200	453500	7
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	454300	0647A	800	454300	8
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	400400	0647A	-53900	400400	9
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	404300	0647A	3900	404300	10
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	404300	0647A	0	404300	11
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	374900	0647A	-29400	374900	12
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	284500	0647A	-90400	284500	13
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	284500	0647A	0	284500	14
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	134500	0647A	-150000	134500	15
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	422300	0647A	422300	422300	1
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	422300	0647A	0	422300	2
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	392800	0647A	-29500	392800	3
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	367300	0647A	-25500	367300	4
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	353500	0647A	-13800	353500	5
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	354500	0647A	1000	354500	6
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	356300	0647A	1800	356300	7
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	356800	0647A	500	356800	8
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	353600	0647A	-3200	353600	9
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	226874	0647A	-126726	226874	10
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	203574	0647A	-23300	203574	11
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	153574	0647A	-50000	153574	12
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	111974	0647A	-41600	111974	13
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	111974	0647A	0	111974	14
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	199974	0647A	199974	199974	1
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	199674	0647A	-300	199674	2
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	199974	0647A	300	199974	3
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	194374	0647A	-5600	194374	4
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	199974	0647A	5600	199974	5
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	199974	0647A	0	199974	6
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	199974	0647A	0	199974	7
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	191774	0647A	-8200	191774	8
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	192474	0647A	700	192474	9
20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	23601	0671A	23601	0	0
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	19901	0671A	-3700	0	0
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	19901	0671A	0	0	0
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	18801	0671A	-1100	0	0
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	18301	0671A	-500	0	0
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	17401	0671A	-900	0	0
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	17148	0671A	-253	0	0
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	17148	0671A	0	0	0
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	17148	0671A	0	0	0
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	17548	0671A	400	400	1
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	17548	0671A	0	400	2
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	17548	0671A	0	400	3
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	6202	0671A	-11346	0	0
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	4602	0671A	-1600	0	0
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	4501	0671A	-101	0	0
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	4501	0671A	0	0	0
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	4501	0671A	0	0	0
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	4501	0671A	0	0	0
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	4501	0671A	0	0	0
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	3601	0671A	-900	0	0
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	3601	0671A	0	0	0
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	3601	0671A	0	0	0
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	1301	0671A	-2300	0	0
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	2501	0671A	2501	2501	1
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	2901	0671A	400	2901	2
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	2601	0671A	-300	2601	3
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	4501	0671A	1900	4501	4
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	3234	0671A	-1267	3234	5
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	3234	0671A	0	3234	6
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	3234	0671A	0	3234	7
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	3334	0671A	100	3334	8
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	4334	0671A	1000	4334	9
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	4334	0671A	0	4334	10
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	3134	0671A	-1200	3134	11
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	3116	0671A	-18	3116	12
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	2816	0671A	-300	2816	13
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	2716	0671A	-100	2716	14
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	3784	0671A	1068	3784	15
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	3262	0671A	-522	3262	16
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	5601	0671A	2339	5601	17
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	6101	0671A	500	6101	18
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	5232	0671A	-869	5232	19
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	4961	0671A	-271	4961	20
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	7027	0671A	2066	7027	21
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	7039	0671A	12	7039	22
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	8977	0671A	1938	8977	23
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	1124	0671A	-7853	1124	24
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	1168	0671A	44	1168	25
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	3144	0671A	1976	3144	26
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	3200	0671A	56	3200	27
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	3063	0671A	-137	3063	28
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	3063	0671A	0	3063	29
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	3063	0671A	0	3063	30
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	4584	0671A	1521	4584	31
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	4608	0671A	24	4608	32
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	78926	0671A	78926	0	0
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	139326	0671A	60400	0	0
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	298219	0671A	158893	0	0
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	315582	0671A	17363	17363	1
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	311330	0671A	-4252	13111	2
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	312927	0671A	1597	14708	3
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	334328	0671A	21401	36109	4
20050119	AGEN	ANTIGENICS INC. (DEL)	Q	Y	8	37032109	ANTIGENICS INC. (DEL)	346622	0671A	12294	48403	5
20050120	AGEN	ANTIGENICS INC. (DEL)	Q	Y	9	37032109	ANTIGENICS INC. (DEL)	351949	0671A	5327	53730	6
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	346870	0671A	-5079	48651	7
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	320759	0671A	-26111	22540	8
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	363599	0671A	42840	65380	9
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	346950	0671A	-16649	48731	10
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	303374	0671A	-43576	5155	11
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	302621	0671A	-753	4402	12
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	308721	0671A	6100	10502	13
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	325015	0671A	16294	26796	14
20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	326288	0671A	1273	28069	15
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	321646	0671A	-4642	23427	16
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	309946	0671A	-11700	11727	17
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	340255	0671A	30309	42036	18
20050208	AGEN	ANTIGENICS INC. (DEL)	Q	Y	22	37032109	ANTIGENICS INC. (DEL)	362248	0671A	21993	64029	19
20050209	AGEN	ANTIGENICS INC. (DEL)	Q	Y	23	37032109	ANTIGENICS INC. (DEL)	360848	0671A	-1400	62629	20
20050210	AGEN	ANTIGENICS INC. (DEL)	Q	Y	24	37032109	ANTIGENICS INC. (DEL)	354267	0671A	-6581	56048	21
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	375071	0671A	20804	76852	22
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	392443	0671A	17372	94224	23
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	384245	0671A	-8198	86026	24
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	372707	0671A	-11538	74488	25
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	373764	0671A	1057	75545	26
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	319862	0671A	-53902	21643	27
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	306762	0671A	-13100	8543	28
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	314062	0671A	7300	15843	29
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	162380	0671A	-151682	0	0
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	149686	0671A	-12694	0	0
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	145286	0671A	-4400	0	0
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	131274	0671A	-14012	0	0
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	134047	0671A	2773	2773	1
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	75102	0671A	-58945	0	0
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	96102	0671A	21000	21000	1
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	136138	0671A	40036	61036	2
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	144763	0671A	8625	69661	3
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	124914	0671A	-19849	49812	4
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	168784	0671A	43870	93682	5

20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	221300	0671A	52516	146198	6
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	206510	0671A	-14790	131408	7
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	194318	0671A	-12192	119216	8
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	178340	0671A	-15978	103238	9
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	196671	0671A	18331	121569	10
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	200782	0671A	4111	125680	11
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	202227	0671A	1445	127125	12
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	187394	0671A	-14833	112292	13
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	38112	0671A	-149282	0	0
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	109274	0671A	71162	71162	1
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	112647	0671A	3373	74535	2
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	138376	0671A	25729	100264	3
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	139626	0671A	1250	101514	4
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	110376	0671A	-29250	72264	5
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	86523	0671A	-23853	48411	6
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	66443	0671A	-20080	28331	7
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	57974	0671A	-8469	19862	8
20050107	ALD	Allied Capital Corporation	NYSE	Y	1	01903Q108	ALLIED CAPITAL CORP	547401	0671A	547401	0	0
20050110	ALD	Allied Capital Corporation	NYSE	Y	2	01903Q108	ALLIED CAPITAL CORP	545801	0671A	-1600	0	0
20050111	ALD	Allied Capital Corporation	NYSE	Y	3	01903Q108	ALLIED CAPITAL CORP	549801	0671A	4000	0	0
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP	549801	0671A	0	0	0
20050113	ALD	Allied Capital Corporation	NYSE	Y	5	01903Q108	ALLIED CAPITAL CORP	549801	0671A	0	0	0
20050114	ALD	Allied Capital Corporation	NYSE	Y	6	01903Q108	ALLIED CAPITAL CORP	549801	0671A	0	0	0
20050118	ALD	Allied Capital Corporation	NYSE	Y	7	01903Q108	ALLIED CAPITAL CORP	549801	0671A	0	0	0
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP	553801	0671A	4000	4000	1
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP	555801	0671A	2000	6000	2
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	561801	0671A	6000	12000	3
20050124	ALD	Allied Capital Corporation	NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP	564301	0671A	2500	14500	4
20050125	ALD	Allied Capital Corporation	NYSE	Y	12	01903Q108	ALLIED CAPITAL CORP	561171	0671A	-3130	11370	5
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP	364171	0671A	-197000	0	0
20050127	ALD	Allied Capital Corporation	NYSE	Y	14	01903Q108	ALLIED CAPITAL CORP	364171	0671A	0	0	0
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP	364361	0671A	190	190	1
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	2
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	3
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	4
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	5
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	6
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	7
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	364561	0671A	200	390	8
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	366661	0671A	2100	2490	9
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	369661	0671A	3000	5490	10
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	369661	0671A	0	5490	11
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	373661	0671A	4000	9490	12
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	376161	0671A	2500	11990	13
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	383661	0671A	7500	19490	14
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	383661	0671A	0	19490	15
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	383661	0671A	0	19490	16
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	395361	0671A	11700	31190	17
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	395361	0671A	0	31190	18
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	64861	0671A	-330500	0	0
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	64861	0671A	0	0	0
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	64861	0671A	0	0	0
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	68861	0671A	4000	4000	1
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	70861	0671A	2000	6000	2
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	70861	0671A	0	6000	3
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	68216	0671A	-2645	3355	4
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	91116	0671A	22900	26255	5
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	88014	0671A	-3102	23153	6
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	93014	0671A	5000	28153	7
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	84390	0671A	-8624	19529	8
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	86390	0671A	2000	21529	9
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	87390	0671A	1000	22529	10
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	93790	0671A	6400	28929	11
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	93790	0671A	0	28929	12
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	70790	0671A	-23000	5929	13
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	67590	0671A	-3200	2729	14
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	64290	0671A	-3300	0	0
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	65890	0671A	1600	1600	1
20050323	ALD	Allied Capital Corporation	NYSE	Y	52	01903Q108	ALLIED CAPITAL CORP	53290	0671A	-12600	0	0
20050324	ALD	Allied Capital Corporation	NYSE	Y	53	01903Q108	ALLIED CAPITAL CORP	37410	0671A	-15880	0	0
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP	38410	0671A	1000	1000	1
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP	38410	0671A	0	1000	2
20050330	ALD	Allied Capital Corporation	NYSE	Y	56	01903Q108	ALLIED CAPITAL CORP	44500	0671A	6090	7090	3
20050331	ALD	Allied Capital Corporation	NYSE	Y	57	01903Q108	ALLIED CAPITAL CORP	36500	0671A	-8000	0	0
20050401	ALD	Allied Capital Corporation	NYSE	Y	58	01903Q108	ALLIED CAPITAL CORP	11800	0671A	-24700	0	0
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP	8400	0671A	-3400	0	0
20050405	ALD	Allied Capital Corporation	NYSE	Y	60	01903Q108	ALLIED CAPITAL CORP	29900	0671A	21500	21500	1
20050107	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	1	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	19400	0	0
20050110	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	2	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050111	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	3	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050112	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	4	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050113	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	5	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050114	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	6	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050118	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	7	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050119	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	8	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050120	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	9	32683401	ANALYTICAL SURVEYS INC-NEW	1435	0671A	-17965	0	0
20050121	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	10	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	28000	28000	1
20050124	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	11	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	2
20050125	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	12	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	3
20050126	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	13	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	4
20050127	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	14	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	5
20050128	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	15	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	6
20050131	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	16	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	7
20050201	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	17	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	8
20050202	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	18	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	9
20050203	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	19	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	10
20050204	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	20	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	11
20050207	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	21	32683401	ANALYTICAL SURVEYS INC-NEW	29935	0671A	500	28500	12
20050208	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	22	32683401	ANALYTICAL SURVEYS INC-NEW	23935	0671A	-6000	22500	13
20050209	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	23	32683401	ANALYTICAL SURVEYS INC-NEW	13035	0671A	-10900	11600	14
20050107	CALM	CAL-MAINE FOODS INC	Q	Y	1	128030202	CAL-MAINE FOODS INC	1221	0671A	1221	0	0
20050126	CALM	CAL-MAINE FOODS INC	Q	Y	13	128030202	CAL-MAINE FOODS INC	23826	0671A	23826	23826	1
20050127	CALM	CAL-MAINE FOODS INC	Q	Y	14	128030202	CAL-MAINE FOODS INC	22926	0671A	-900	22926	2
20050128	CALM	CAL-MAINE FOODS INC	Q	Y	15	128030202	CAL-MAINE FOODS INC	23026	0671A	100	23026	3
20050131	CALM	CAL-MAINE FOODS INC	Q	Y	16	128030202	CAL-MAINE FOODS INC	23026	0671A	0	23026	4
20050201	CALM	CAL-MAINE FOODS INC	Q	Y	17	128030202	CAL-MAINE FOODS INC	24626	0671A	1600	24626	5
20050202	CALM	CAL-MAINE FOODS INC	Q	Y	18	128030202	CAL-MAINE FOODS INC	26826	0671A	2200	26826	6
20050203	CALM	CAL-MAINE FOODS INC	Q	Y	19	128030202	CAL-MAINE FOODS INC	24357	0671A	-2469	24357	7
20050204	CALM	CAL-MAINE FOODS INC	Q	Y	20	128030202	CAL-MAINE FOODS INC	24957	0671A	600	24957	8
20050207	CALM	CAL-MAINE FOODS INC	Q	Y	21	128030202	CAL-MAINE FOODS INC	23957	0671A	-1000	23957	9
20050208	CALM	CAL-MAINE FOODS INC	Q	Y	22	128030202	CAL-MAINE FOODS INC	20822	0671A	-3135	20822	10
20050209	CALM	CAL-MAINE FOODS INC	Q	Y	23	128030202	CAL-MAINE FOODS INC	19622	0671A	-1200	19622	11
20050210	CALM	CAL-MAINE FOODS INC	Q	Y	24	128030202	CAL-MAINE FOODS INC	17622	0671A	-2000	17622	12
20050211	CALM	CAL-MAINE FOODS INC	Q	Y	25	128030202	CAL-MAINE FOODS INC	16000	0671A	-1622	16000	13
20050214	CALM	CAL-MAINE FOODS INC	Q	Y	26	128030202	CAL-MAINE FOODS INC	16000	0671A	0	16000	14
20050215	CALM	CAL-MAINE FOODS INC	Q	Y	27	128030202	CAL-MAINE FOODS INC	16000	0671A	0	16000	15
20050216	CALM	CAL-MAINE FOODS INC	Q	Y	28	128030202	CAL-MAINE FOODS INC	14000	0671A	-2000	14000	16
20050217	CALM	CAL-MAINE FOODS INC	Q	Y	29	128030202	CAL-MAINE FOODS INC	14000	0671A	0	14000	17
20050218	CALM	CAL-MAINE FOODS INC	Q	Y	30	128030202	CAL-MAINE FOODS INC	14239	0671A	239	14239	18
20050222	CALM	CAL-MAINE FOODS INC	Q	Y	31	128030202	CAL-MAINE FOODS INC	14239	0671A	0	14239	19
20050223	CALM	CAL-MAINE FOODS INC	Q	Y	32	128030202	CAL-MAINE FOODS INC	14239	0671A	0	14239	20
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	1114882	0671A	1114882	0	0
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	1100482	0671A	-14400	0	0
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	1096082	0671A	-4400	0	0
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	1108970	0671A	12888	12888	1
20050113	DAL	Delta Air Lines, Inc.	NYSE	Y	5	247361108	DELTA AIR LINES INC DEL	1114270	0671A	5300	18188	2
20050114	DAL	Delta Air Lines, Inc.	NYSE	Y	6	247361108	DELTA AIR LINES INC DEL	1100570	0671A	-13700	4488	3
20050118	DAL	Delta Air Lines, Inc.	NYSE	Y	7	247361108	DELTA AIR LINES INC DEL	1094706	0671A	-5864	0	0
20050119	DAL	Delta Air Lines, Inc.	NYSE	Y	8	247361108	DELTA AIR LINES INC DEL	1085281	0671A	-9425	0	0
20050120	DAL	Delta Air Lines, Inc.	NYSE	Y	9	247361108	DELTA AIR LINES INC DEL	1101021	0671A	15740	15740	1
20050121	DAL	Delta Air Lines, Inc.	NYSE	Y	10	247361108	DELTA AIR LINES INC DEL	1112914	0671A	11893	27633	2
20050124	DAL	Delta Air Lines, Inc.	NYSE	Y	11	247361108	DELTA AIR LINES INC DEL	1109000	0671A	-3914	23719	3
20050125	DAL	Delta Air Lines, Inc.	NYSE	Y	12	247361108	DELTA AIR LINES INC DEL	845068	0671A	-263932	0	0
20050126	DAL	Delta Air Lines, Inc.	NYSE	Y	13	247361108	DELTA AIR LINES INC DEL	492142	0671A	-352926	0	0
20050127	DAL	Delta Air Lines, Inc.	NYSE	Y	14	247361108	DELTA AIR LINES INC DEL	389542	0671A	-102600	0	0
20050128	DAL	Delta Air Lines, Inc.	NYSE	Y	15	247361108	DELTA AIR LINES INC DEL	434276	0671A	44734	44734	1
20050131	DAL	Delta Air Lines, Inc.	NYSE	Y	16	247361108	DELTA AIR LINES INC DEL	444470	0671A	10194	54928	2
20050201	DAL	Delta Air Lines, Inc.	NYSE	Y	17	247361108	DELTA AIR LINES INC DEL	448139	0671A	3669	58597	3
20050202	DAL	Delta Air Lines, Inc.	NYSE	Y	18	247361108	DELTA AIR LINES INC DEL	478562	0671A	30423	89020	4
20050203	DAL	Delta Air Lines, Inc.	NYSE	Y	19	247361108	DELTA AIR LINES INC DEL	503207	0671A	24645	113665	5
20050204	DAL	Delta Air Lines, Inc.	NYSE	Y	20	247361108	DELTA AIR LINES INC DEL	511899	0671A	8692	122357	6

20050207	DAL	Delta Air Lines, Inc.	NYSE	Y	21	247361108	DELTA AIR LINES INC DEL	534144	0671A	22245	144602	7
20050208	DAL	Delta Air Lines, Inc.	NYSE	Y	22	247361108	DELTA AIR LINES INC DEL	564433	0671A	30289	174891	8
20050209	DAL	Delta Air Lines, Inc.	NYSE	Y	23	247361108	DELTA AIR LINES INC DEL	576694	0671A	12261	187152	9
20050210	DAL	Delta Air Lines, Inc.	NYSE	Y	24	247361108	DELTA AIR LINES INC DEL	585258	0671A	8564	195716	10
20050211	DAL	Delta Air Lines, Inc.	NYSE	Y	25	247361108	DELTA AIR LINES INC DEL	594694	0671A	9436	205152	11
20050214	DAL	Delta Air Lines, Inc.	NYSE	Y	26	247361108	DELTA AIR LINES INC DEL	591226	0671A	-3468	201684	12
20050215	DAL	Delta Air Lines, Inc.	NYSE	Y	27	247361108	DELTA AIR LINES INC DEL	577131	0671A	-14095	187589	13
20050216	DAL	Delta Air Lines, Inc.	NYSE	Y	28	247361108	DELTA AIR LINES INC DEL	581031	0671A	3900	191489	14
20050217	DAL	Delta Air Lines, Inc.	NYSE	Y	29	247361108	DELTA AIR LINES INC DEL	581693	0671A	662	192151	15
20050218	DAL	Delta Air Lines, Inc.	NYSE	Y	30	247361108	DELTA AIR LINES INC DEL	587942	0671A	6249	198400	16
20050222	DAL	Delta Air Lines, Inc.	NYSE	Y	31	247361108	DELTA AIR LINES INC DEL	589541	0671A	1599	199999	17
20050223	DAL	Delta Air Lines, Inc.	NYSE	Y	32	247361108	DELTA AIR LINES INC DEL	587041	0671A	-2500	197499	18
20050224	DAL	Delta Air Lines, Inc.	NYSE	Y	33	247361108	DELTA AIR LINES INC DEL	618599	0671A	31558	229057	19
20050225	DAL	Delta Air Lines, Inc.	NYSE	Y	34	247361108	DELTA AIR LINES INC DEL	615299	0671A	-3300	225757	20
20050228	DAL	Delta Air Lines, Inc.	NYSE	Y	35	247361108	DELTA AIR LINES INC DEL	610699	0671A	-4600	221157	21
20050301	DAL	Delta Air Lines, Inc.	NYSE	Y	36	247361108	DELTA AIR LINES INC DEL	610702	0671A	3	221160	22
20050302	DAL	Delta Air Lines, Inc.	NYSE	Y	37	247361108	DELTA AIR LINES INC DEL	609983	0671A	-719	220441	23
20050303	DAL	Delta Air Lines, Inc.	NYSE	Y	38	247361108	DELTA AIR LINES INC DEL	604487	0671A	-5496	214945	24
20050304	DAL	Delta Air Lines, Inc.	NYSE	Y	39	247361108	DELTA AIR LINES INC DEL	603507	0671A	-980	213965	25
20050307	DAL	Delta Air Lines, Inc.	NYSE	Y	40	247361108	DELTA AIR LINES INC DEL	601929	0671A	-1578	212387	26
20050308	DAL	Delta Air Lines, Inc.	NYSE	Y	41	247361108	DELTA AIR LINES INC DEL	601241	0671A	-688	211699	27
20050309	DAL	Delta Air Lines, Inc.	NYSE	Y	42	247361108	DELTA AIR LINES INC DEL	604872	0671A	3631	215330	28
20050310	DAL	Delta Air Lines, Inc.	NYSE	Y	43	247361108	DELTA AIR LINES INC DEL	600873	0671A	-3999	211331	29
20050311	DAL	Delta Air Lines, Inc.	NYSE	Y	44	247361108	DELTA AIR LINES INC DEL	580867	0671A	-20006	191325	30
20050314	DAL	Delta Air Lines, Inc.	NYSE	Y	45	247361108	DELTA AIR LINES INC DEL	578447	0671A	-2420	188905	31
20050315	DAL	Delta Air Lines, Inc.	NYSE	Y	46	247361108	DELTA AIR LINES INC DEL	532277	0671A	-46170	142735	32
20050316	DAL	Delta Air Lines, Inc.	NYSE	Y	47	247361108	DELTA AIR LINES INC DEL	519911	0671A	-12366	130369	33
20050317	DAL	Delta Air Lines, Inc.	NYSE	Y	48	247361108	DELTA AIR LINES INC DEL	536203	0671A	16292	146661	34
20050318	DAL	Delta Air Lines, Inc.	NYSE	Y	49	247361108	DELTA AIR LINES INC DEL	537366	0671A	1163	147824	35
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	532332	0671A	-5034	142790	36
20050322	DAL	Delta Air Lines, Inc.	NYSE	Y	51	247361108	DELTA AIR LINES INC DEL	528635	0671A	-3697	139093	37
20050323	DAL	Delta Air Lines, Inc.	NYSE	Y	52	247361108	DELTA AIR LINES INC DEL	581926	0671A	53291	192384	38
20050324	DAL	Delta Air Lines, Inc.	NYSE	Y	53	247361108	DELTA AIR LINES INC DEL	583926	0671A	2000	194384	39
20050328	DAL	Delta Air Lines, Inc.	NYSE	Y	54	247361108	DELTA AIR LINES INC DEL	585426	0671A	1500	195884	40
20050329	DAL	Delta Air Lines, Inc.	NYSE	Y	55	247361108	DELTA AIR LINES INC DEL	585426	0671A	0	195884	41
20050330	DAL	Delta Air Lines, Inc.	NYSE	Y	56	247361108	DELTA AIR LINES INC DEL	585577	0671A	151	196035	42
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	585588	0671A	11	196046	43
20050401	DAL	Delta Air Lines, Inc.	NYSE	Y	58	247361108	DELTA AIR LINES INC DEL	584592	0671A	-996	195050	44
20050404	DAL	Delta Air Lines, Inc.	NYSE	Y	59	247361108	DELTA AIR LINES INC DEL	584621	0671A	29	195079	45
20050405	DAL	Delta Air Lines, Inc.	NYSE	Y	60	247361108	DELTA AIR LINES INC DEL	589667	0671A	5046	200125	46
20050107	GIVN	GIVEN IMAGING LTD	Q	Y	1	M52020100	GIVEN IMAGING LTD	239909	0671A	239909	0	0
20050110	GIVN	GIVEN IMAGING LTD	Q	Y	2	M52020100	GIVEN IMAGING LTD	239909	0671A	0	0	0
20050111	GIVN	GIVEN IMAGING LTD	Q	Y	3	M52020100	GIVEN IMAGING LTD	240000	0671A	91	0	0
20050112	GIVN	GIVEN IMAGING LTD	Q	Y	4	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050113	GIVN	GIVEN IMAGING LTD	Q	Y	5	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050114	GIVN	GIVEN IMAGING LTD	Q	Y	6	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050118	GIVN	GIVEN IMAGING LTD	Q	Y	7	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050119	GIVN	GIVEN IMAGING LTD	Q	Y	8	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050120	GIVN	GIVEN IMAGING LTD	Q	Y	9	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050121	GIVN	GIVEN IMAGING LTD	Q	Y	10	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050124	GIVN	GIVEN IMAGING LTD	Q	Y	11	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050125	GIVN	GIVEN IMAGING LTD	Q	Y	12	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050126	GIVN	GIVEN IMAGING LTD	Q	Y	13	M52020100	GIVEN IMAGING LTD	240200	0671A	200	200	1
20050127	GIVN	GIVEN IMAGING LTD	Q	Y	14	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	2
20050128	GIVN	GIVEN IMAGING LTD	Q	Y	15	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	3
20050131	GIVN	GIVEN IMAGING LTD	Q	Y	16	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	4
20050201	GIVN	GIVEN IMAGING LTD	Q	Y	17	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	5
20050202	GIVN	GIVEN IMAGING LTD	Q	Y	18	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	6
20050203	GIVN	GIVEN IMAGING LTD	Q	Y	19	M52020100	GIVEN IMAGING LTD	140200	0671A	-100000	0	0
20050204	GIVN	GIVEN IMAGING LTD	Q	Y	20	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050207	GIVN	GIVEN IMAGING LTD	Q	Y	21	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050208	GIVN	GIVEN IMAGING LTD	Q	Y	22	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050209	GIVN	GIVEN IMAGING LTD	Q	Y	23	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050210	GIVN	GIVEN IMAGING LTD	Q	Y	24	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050211	GIVN	GIVEN IMAGING LTD	Q	Y	25	M52020100	GIVEN IMAGING LTD	140000	0671A	-200	0	0
20050214	GIVN	GIVEN IMAGING LTD	Q	Y	26	M52020100	GIVEN IMAGING LTD	137300	0671A	-2700	0	0
20050215	GIVN	GIVEN IMAGING LTD	Q	Y	27	M52020100	GIVEN IMAGING LTD	137300	0671A	0	0	0
20050216	GIVN	GIVEN IMAGING LTD	Q	Y	28	M52020100	GIVEN IMAGING LTD	137300	0671A	0	0	0
20050217	GIVN	GIVEN IMAGING LTD	Q	Y	29	M52020100	GIVEN IMAGING LTD	136800	0671A	-500	0	0
20050218	GIVN	GIVEN IMAGING LTD	Q	Y	30	M52020100	GIVEN IMAGING LTD	136800	0671A	0	0	0
20050222	GIVN	GIVEN IMAGING LTD	Q	Y	31	M52020100	GIVEN IMAGING LTD	136800	0671A	0	0	0
20050223	GIVN	GIVEN IMAGING LTD	Q	Y	32	M52020100	GIVEN IMAGING LTD	136800	0671A	0	0	0
20050224	GIVN	GIVEN IMAGING LTD	Q	Y	33	M52020100	GIVEN IMAGING LTD	39600	0671A	-97200	0	0
20050225	GIVN	GIVEN IMAGING LTD	Q	Y	34	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050228	GIVN	GIVEN IMAGING LTD	Q	Y	35	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050301	GIVN	GIVEN IMAGING LTD	Q	Y	36	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050302	GIVN	GIVEN IMAGING LTD	Q	Y	37	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050303	GIVN	GIVEN IMAGING LTD	Q	Y	38	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050304	GIVN	GIVEN IMAGING LTD	Q	Y	39	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050307	GIVN	GIVEN IMAGING LTD	Q	Y	40	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050308	GIVN	GIVEN IMAGING LTD	Q	Y	41	M52020100	GIVEN IMAGING LTD	39700	0671A	100	100	1
20050309	GIVN	GIVEN IMAGING LTD	Q	Y	42	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	2
20050310	GIVN	GIVEN IMAGING LTD	Q	Y	43	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	3
20050311	GIVN	GIVEN IMAGING LTD	Q	Y	44	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	4
20050314	GIVN	GIVEN IMAGING LTD	Q	Y	45	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	5
20050315	GIVN	GIVEN IMAGING LTD	Q	Y	46	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	6
20050316	GIVN	GIVEN IMAGING LTD	Q	Y	47	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	7
20050317	GIVN	GIVEN IMAGING LTD	Q	Y	48	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	8
20050318	GIVN	GIVEN IMAGING LTD	Q	Y	49	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	9
20050321	GIVN	GIVEN IMAGING LTD	Q	Y	50	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	10
20050322	GIVN	GIVEN IMAGING LTD	Q	Y	51	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	11
20050323	GIVN	GIVEN IMAGING LTD	Q	Y	52	M52020100	GIVEN IMAGING LTD	40000	0671A	300	400	12
20050324	GIVN	GIVEN IMAGING LTD	Q	Y	53	M52020100	GIVEN IMAGING LTD	40000	0671A	0	400	13
20050328	GIVN	GIVEN IMAGING LTD	Q	Y	54	M52020100	GIVEN IMAGING LTD	40000	0671A	0	400	14
20050329	GIVN	GIVEN IMAGING LTD	Q	Y	55	M52020100	GIVEN IMAGING LTD	40000	0671A	0	400	15
20050330	GIVN	GIVEN IMAGING LTD	Q	Y	56	M52020100	GIVEN IMAGING LTD	40000	0671A	0	400	16
20050331	GIVN	GIVEN IMAGING LTD	Q	Y	57	M52020100	GIVEN IMAGING LTD	39000	0671A	-1000	0	0
20050401	GIVN	GIVEN IMAGING LTD	Q	Y	58	M52020100	GIVEN IMAGING LTD	39800	0671A	800	800	1
20050404	GIVN	GIVEN IMAGING LTD	Q	Y	59	M52020100	GIVEN IMAGING LTD	39800	0671A	0	800	2
20050405	GIVN	GIVEN IMAGING LTD	Q	Y	60	M52020100	GIVEN IMAGING LTD	39800	0671A	0	800	3
20050111	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	3	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24100	0671A	24100	0	0
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	25658	0671A	1558	1558	1
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	60071	0671A	34413	35971	2
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	46271	0671A	-13800	22171	3
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	49771	0671A	3500	25671	4
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	74325	0671A	24554	50225	5
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	80325	0671A	6000	56225	6
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	88725	0671A	8400	64625	7
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	84125	0671A	-4600	60025	8
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	87725	0671A	3600	63625	9
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	88052	0671A	327	63952	10
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	91052	0671A	3000	66952	11
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	99952	0671A	8900	75852	12
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	103652	0671A	3700	79552	13
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	117352	0671A	13700	93252	14
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	118152	0671A	800	94052	15
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	122852	0671A	4700	98752	16
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	123552	0671A	700	99452	17
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	136848	0671A	13296	112748	18
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	141918	0671A	5070	117818	19
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	142318	0671A	400	118218	20
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146318	0671A	4000	122218	21
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146618	0671A	300	122518	22
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146175	0671A	-443	122075	23
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146175	0671A	0	122075	24
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	134775	0671A	-11400	110675	25
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	139154	0671A	4379	115054	26
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	143654	0671A	4500	119554	27
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	158054	0671A	14400	133954	28
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	145254	0671A	-12800	121154	29
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	118354	0671A	-26900	94254	30
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	116054	0671A	-2300	91954	31
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	111554	0671A	-4500	87454	32
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	112554	0671A	1000	88454	33
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	114554	0671A	2000	90454	34
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110971	0671A	-3583	86871	35
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	111171	0671A	200	87071	36
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	111771	0671A	600	87671	37
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	114791	0671A	3020	90691	38
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	114791	0671A	0	90691	39
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	114791	0671A	0	90691	40

20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	113991	0671A	-800	89891	41
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	113991	0671A	0	89891	42
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	109291	0671A	-4700	85191	43
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	108291	0671A	-1000	84191	44
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	103491	0671A	-4800	79391	45
20050318	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	49	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107491	0671A	4000	83391	46
20050321	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	50	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107491	0671A	0	83391	47
20050322	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	51	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	103491	0671A	-4000	79391	48
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	17037	0671A	-86454	0	0
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	18537	0671A	1500	1500	1
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	19937	0671A	1400	2900	2
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	18537	0671A	-1400	1500	3
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	19537	0671A	1000	2500	4
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24937	0671A	5400	7900	5
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24137	0671A	-800	7100	6
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	30837	0671A	6700	13800	7
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31437	0671A	600	14400	8
20050107	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	1	456788108	INFOSYS TECHNOLOGIES LTD ADS	5685	0671A	5685	0	0
20050110	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	2	456788108	INFOSYS TECHNOLOGIES LTD ADS	9765	0671A	4080	0	0
20050111	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	3	456788108	INFOSYS TECHNOLOGIES LTD ADS	10365	0671A	600	0	0
20050112	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	4	456788108	INFOSYS TECHNOLOGIES LTD ADS	10365	0671A	0	0	0
20050113	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	5	456788108	INFOSYS TECHNOLOGIES LTD ADS	10365	0671A	0	0	0
20050114	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	6	456788108	INFOSYS TECHNOLOGIES LTD ADS	8765	0671A	-1600	0	0
20050118	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	7	456788108	INFOSYS TECHNOLOGIES LTD ADS	8765	0671A	0	0	0
20050119	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	8	456788108	INFOSYS TECHNOLOGIES LTD ADS	8765	0671A	0	0	0
20050120	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	9	456788108	INFOSYS TECHNOLOGIES LTD ADS	8565	0671A	-200	0	0
20050121	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	10	456788108	INFOSYS TECHNOLOGIES LTD ADS	5465	0671A	-3100	0	0
20050124	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	11	456788108	INFOSYS TECHNOLOGIES LTD ADS	5965	0671A	500	500	1
20050125	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	12	456788108	INFOSYS TECHNOLOGIES LTD ADS	5665	0671A	-300	200	2
20050126	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	13	456788108	INFOSYS TECHNOLOGIES LTD ADS	25765	0671A	20100	20300	3
20050127	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	14	456788108	INFOSYS TECHNOLOGIES LTD ADS	22765	0671A	-3000	17300	4
20050128	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	15	456788108	INFOSYS TECHNOLOGIES LTD ADS	27055	0671A	4290	21590	5
20050131	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	16	456788108	INFOSYS TECHNOLOGIES LTD ADS	28185	0671A	1130	22720	6
20050201	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	17	456788108	INFOSYS TECHNOLOGIES LTD ADS	23885	0671A	-4300	18420	7
20050202	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	18	456788108	INFOSYS TECHNOLOGIES LTD ADS	24285	0671A	400	18820	8
20050203	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	19	456788108	INFOSYS TECHNOLOGIES LTD ADS	25085	0671A	800	19620	9
20050204	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	20	456788108	INFOSYS TECHNOLOGIES LTD ADS	26385	0671A	1300	20920	10
20050207	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	21	456788108	INFOSYS TECHNOLOGIES LTD ADS	24285	0671A	-2100	18820	11
20050208	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	22	456788108	INFOSYS TECHNOLOGIES LTD ADS	24535	0671A	250	19070	12
20050209	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	23	456788108	INFOSYS TECHNOLOGIES LTD ADS	28935	0671A	4400	23470	13
20050210	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	24	456788108	INFOSYS TECHNOLOGIES LTD ADS	26310	0671A	-2625	20845	14
20050211	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	25	456788108	INFOSYS TECHNOLOGIES LTD ADS	14310	0671A	-12000	8845	15
20050214	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	26	456788108	INFOSYS TECHNOLOGIES LTD ADS	13210	0671A	-1100	7745	16
20050215	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	27	456788108	INFOSYS TECHNOLOGIES LTD ADS	15310	0671A	2100	9845	17
20050216	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	28	456788108	INFOSYS TECHNOLOGIES LTD ADS	13310	0671A	-2000	7845	18
20050217	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	29	456788108	INFOSYS TECHNOLOGIES LTD ADS	12710	0671A	-600	7245	19
20050218	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	30	456788108	INFOSYS TECHNOLOGIES LTD ADS	10649	0671A	-2061	5184	20
20050222	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	31	456788108	INFOSYS TECHNOLOGIES LTD ADS	10649	0671A	0	5184	21
20050223	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	32	456788108	INFOSYS TECHNOLOGIES LTD ADS	19764	0671A	9115	14299	22
20050304	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	39	456788108	INFOSYS TECHNOLOGIES LTD ADS	5840	0671A	5840	5840	1
20050307	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	40	456788108	INFOSYS TECHNOLOGIES LTD ADS	6840	0671A	1000	6840	2
20050308	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	41	456788108	INFOSYS TECHNOLOGIES LTD ADS	6840	0671A	0	6840	3
20050309	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	42	456788108	INFOSYS TECHNOLOGIES LTD ADS	6240	0671A	-600	6240	4
20050310	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	43	456788108	INFOSYS TECHNOLOGIES LTD ADS	6240	0671A	0	6240	5
20050311	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	44	456788108	INFOSYS TECHNOLOGIES LTD ADS	7040	0671A	800	7040	6
20050126	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	13	501014104	KRISPY KREME DOUGHNUTS INC	33618	0671A	33618	33618	1
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	33618	0671A	0	33618	2
20050128	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	15	501014104	KRISPY KREME DOUGHNUTS INC	33618	0671A	0	33618	3
20050131	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	16	501014104	KRISPY KREME DOUGHNUTS INC	73618	0671A	40000	73618	4
20050201	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	17	501014104	KRISPY KREME DOUGHNUTS INC	73618	0671A	0	73618	5
20050202	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	18	501014104	KRISPY KREME DOUGHNUTS INC	73618	0671A	0	73618	6
20050203	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	19	501014104	KRISPY KREME DOUGHNUTS INC	73618	0671A	0	73618	7
20050204	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	20	501014104	KRISPY KREME DOUGHNUTS INC	75518	0671A	1900	75518	8
20050207	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	21	501014104	KRISPY KREME DOUGHNUTS INC	73518	0671A	-2000	73518	9
20050208	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	22	501014104	KRISPY KREME DOUGHNUTS INC	73518	0671A	0	73518	10
20050209	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	23	501014104	KRISPY KREME DOUGHNUTS INC	73398	0671A	-120	73398	11
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	76798	0671A	3400	76798	12
20050211	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	25	501014104	KRISPY KREME DOUGHNUTS INC	75198	0671A	-1600	75198	13
20050214	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	26	501014104	KRISPY KREME DOUGHNUTS INC	77098	0671A	1900	77098	14
20050215	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	27	501014104	KRISPY KREME DOUGHNUTS INC	75998	0671A	-1100	75998	15
20050216	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	28	501014104	KRISPY KREME DOUGHNUTS INC	76998	0671A	1000	76998	16
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	72498	0671A	-4500	72498	17
20050218	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	30	501014104	KRISPY KREME DOUGHNUTS INC	72998	0671A	500	72998	18
20050222	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	31	501014104	KRISPY KREME DOUGHNUTS INC	70298	0671A	-2700	70298	19
20050223	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	32	501014104	KRISPY KREME DOUGHNUTS INC	69298	0671A	-1000	69298	20
20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	10998	0671A	-58300	10998	21
20050225	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	34	501014104	KRISPY KREME DOUGHNUTS INC	8498	0671A	-2500	8498	22
20050228	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	35	501014104	KRISPY KREME DOUGHNUTS INC	8798	0671A	300	8798	23
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	10198	0671A	1400	10198	24
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	6198	0671A	-4000	6198	25
20050303	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	38	501014104	KRISPY KREME DOUGHNUTS INC	7798	0671A	1600	7798	26
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	5998	0671A	-1800	5998	27
20050307	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	40	501014104	KRISPY KREME DOUGHNUTS INC	8598	0671A	2600	8598	28
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	16498	0671A	7900	16498	29
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	13700	0671A	-2798	13700	30
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	13700	0671A	0	13700	31
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	18500	0671A	4800	18500	32
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	18400	0671A	-100	18400	33
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	20200	0671A	1800	20200	34
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	20200	0671A	0	20200	35
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	43000	0671A	22800	43000	36
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	44800	0671A	1800	44800	37
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	49700	0671A	4900	49700	38
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	49700	0671A	0	49700	39
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	49700	0671A	0	49700	40
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	52000	0671A	2300	52000	41
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	51800	0671A	-200	51800	42
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	57200	0671A	5400	57200	43
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	57200	0671A	0	57200	44
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	56300	0671A	-900	56300	45
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	58800	0671A	2500	58800	46
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	18800	0671A	-40000	18800	47
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	11500	0671A	-7300	11500	48
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	5350	0671A	5350	0	0
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	10006	0671A	4656	0	0
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	8490	0671A	8490	8490	1
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	68815	0671A	60325	68815	2
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	67935	0671A	-880	67935	3
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	59035	0671A	-8900	59035	4
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	62432	0671A	3397	62432	5
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	74632	0671A	12200	74632	6
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	64222	0671A	-10410	64222	7
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	25235	0671A	25235	25235	1
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	182091	0671A	156856	182091	2
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	116291	0671A	-65800	116291	3
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	116191	0671A	-100	116191	4
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	93491	0671A	-22700	93491	5
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	113278	0671A	19787	113278	6
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	124368	0671A	11090	124368	7
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	124068	0671A	-300	124068	8
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	98962	0671A	-25106	98962	9
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	116362	0671A	17400	116362	10
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	108733	0671A	-7629	108733	11
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	241533	0671A	132800	241533	12
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	261633	0671A	20100	261633	13
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	246553	0671A	-15080	246553	14
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	122278	0671A	-124275	122278	15
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	183978	0671A	61700	183978	16
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	152278	0671A	-31700	152278	17
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	167478	0671A	15200	167478	18
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	162078	0671A	-5400	162078	19
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	180078	0671A	18000	180078	20
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	235324	0671A	55246	235324	21
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	320944	0671A	85620	320944	22
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	311554	0671A	-9390	311554	23
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	342354	0671A	30800	342354	24
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	169254	0671A	-173100	169254	25
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	170704	0671A	1450	170704	26
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	208844	0671A	38140	208844	27
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	199744	0671A	-9100	199744	28
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	228159	0671A	28415	228159	29

20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	395834	0671A	167675	395834	30
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	308211	0671A	-87623	308211	31
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	243611	0671A	-64600	243611	32
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	299134	0671A	55523	299134	33
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	292234	0671A	-6900	292234	34
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	296134	0671A	3900	296134	35
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	274334	0671A	-21800	274334	36
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	258234	0671A	-16100	258234	37
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	240534	0671A	-17700	240534	38
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	224434	0671A	-16100	224434	39
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	170818	0671A	-53616	170818	40
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	176918	0671A	6100	176918	41
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	175918	0671A	-1000	175918	42
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	181995	0671A	6077	181995	43
20050329	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	55	573083102	MARTHA STEWART LIV OMNIMED INC	166395	0671A	-15600	166395	44
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	167995	0671A	1600	167995	45
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	130645	0671A	-37350	130645	46
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	136245	0671A	5600	136245	47
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	139945	0671A	3700	139945	48
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	162545	0671A	22600	162545	49
20050228	MVOG	MAVERICK OIL AND GAS INC	U	Y	9	57774W103	MAVERICK OIL AND GAS INC	6000	0671A	6000	6000	1
20050301	MVOG	MAVERICK OIL AND GAS INC	U	Y	10	57774W103	MAVERICK OIL AND GAS INC	10000	0671A	4000	10000	2
20050302	MVOG	MAVERICK OIL AND GAS INC	U	Y	11	57774W103	MAVERICK OIL AND GAS INC	16000	0671A	6000	16000	3
20050303	MVOG	MAVERICK OIL AND GAS INC	U	Y	12	57774W103	MAVERICK OIL AND GAS INC	21000	0671A	5000	21000	4
20050304	MVOG	MAVERICK OIL AND GAS INC	U	Y	13	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	4000	25000	5
20050307	MVOG	MAVERICK OIL AND GAS INC	U	Y	14	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	6
20050308	MVOG	MAVERICK OIL AND GAS INC	U	Y	15	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	7
20050309	MVOG	MAVERICK OIL AND GAS INC	U	Y	16	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	8
20050310	MVOG	MAVERICK OIL AND GAS INC	U	Y	17	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	9
20050311	MVOG	MAVERICK OIL AND GAS INC	U	Y	18	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	10
20050314	MVOG	MAVERICK OIL AND GAS INC	U	Y	19	57774W103	MAVERICK OIL AND GAS INC	10000	0671A	-15000	10000	11
20050315	MVOG	MAVERICK OIL AND GAS INC	U	Y	20	57774W103	MAVERICK OIL AND GAS INC	10000	0671A	0	10000	12
20050316	MVOG	MAVERICK OIL AND GAS INC	U	Y	21	57774W103	MAVERICK OIL AND GAS INC	8500	0671A	-1500	8500	13
20050317	MVOG	MAVERICK OIL AND GAS INC	U	Y	22	57774W103	MAVERICK OIL AND GAS INC	8500	0671A	0	8500	14
20050318	MVOG	MAVERICK OIL AND GAS INC	U	Y	23	57774W103	MAVERICK OIL AND GAS INC	8500	0671A	0	8500	15
20050113	NFI	NovaStar Financial, Inc.	NYSE	Y	5	669947400	NOVASTAR FINANCIAL INC	9258	0671A	9258	9258	1
20050118	NFI	NovaStar Financial, Inc.	NYSE	Y	7	669947400	NOVASTAR FINANCIAL INC	5852	0671A	5852	5852	1
20050119	NFI	NovaStar Financial, Inc.	NYSE	Y	8	669947400	NOVASTAR FINANCIAL INC	3816	0671A	-2036	3816	2
20050125	NFI	NovaStar Financial, Inc.	NYSE	Y	12	669947400	NOVASTAR FINANCIAL INC	5158	0671A	5158	5158	1
20050126	NFI	NovaStar Financial, Inc.	NYSE	Y	13	669947400	NOVASTAR FINANCIAL INC	110717	0671A	105559	110717	2
20050127	NFI	NovaStar Financial, Inc.	NYSE	Y	14	669947400	NOVASTAR FINANCIAL INC	106568	0671A	-4149	106568	3
20050128	NFI	NovaStar Financial, Inc.	NYSE	Y	15	669947400	NOVASTAR FINANCIAL INC	80665	0671A	-25903	80665	4
20050131	NFI	NovaStar Financial, Inc.	NYSE	Y	16	669947400	NOVASTAR FINANCIAL INC	101810	0671A	21145	101810	5
20050201	NFI	NovaStar Financial, Inc.	NYSE	Y	17	669947400	NOVASTAR FINANCIAL INC	110591	0671A	8781	110591	6
20050202	NFI	NovaStar Financial, Inc.	NYSE	Y	18	669947400	NOVASTAR FINANCIAL INC	102239	0671A	-8352	102239	7
20050203	NFI	NovaStar Financial, Inc.	NYSE	Y	19	669947400	NOVASTAR FINANCIAL INC	111470	0671A	9231	111470	8
20050204	NFI	NovaStar Financial, Inc.	NYSE	Y	20	669947400	NOVASTAR FINANCIAL INC	114425	0671A	2955	114425	9
20050207	NFI	NovaStar Financial, Inc.	NYSE	Y	21	669947400	NOVASTAR FINANCIAL INC	121836	0671A	7411	121836	10
20050208	NFI	NovaStar Financial, Inc.	NYSE	Y	22	669947400	NOVASTAR FINANCIAL INC	126706	0671A	4870	126706	11
20050209	NFI	NovaStar Financial, Inc.	NYSE	Y	23	669947400	NOVASTAR FINANCIAL INC	116070	0671A	-10636	116070	12
20050210	NFI	NovaStar Financial, Inc.	NYSE	Y	24	669947400	NOVASTAR FINANCIAL INC	126153	0671A	10083	126153	13
20050211	NFI	NovaStar Financial, Inc.	NYSE	Y	25	669947400	NOVASTAR FINANCIAL INC	138987	0671A	12834	138987	14
20050214	NFI	NovaStar Financial, Inc.	NYSE	Y	26	669947400	NOVASTAR FINANCIAL INC	113350	0671A	-25637	113350	15
20050215	NFI	NovaStar Financial, Inc.	NYSE	Y	27	669947400	NOVASTAR FINANCIAL INC	126496	0671A	13146	126496	16
20050216	NFI	NovaStar Financial, Inc.	NYSE	Y	28	669947400	NOVASTAR FINANCIAL INC	74296	0671A	-52200	74296	17
20050217	NFI	NovaStar Financial, Inc.	NYSE	Y	29	669947400	NOVASTAR FINANCIAL INC	130856	0671A	56560	130856	18
20050218	NFI	NovaStar Financial, Inc.	NYSE	Y	30	669947400	NOVASTAR FINANCIAL INC	114795	0671A	-16061	114795	19
20050222	NFI	NovaStar Financial, Inc.	NYSE	Y	31	669947400	NOVASTAR FINANCIAL INC	114209	0671A	-586	114209	20
20050223	NFI	NovaStar Financial, Inc.	NYSE	Y	32	669947400	NOVASTAR FINANCIAL INC	80645	0671A	-33564	80645	21
20050224	NFI	NovaStar Financial, Inc.	NYSE	Y	33	669947400	NOVASTAR FINANCIAL INC	206083	0671A	125438	206083	22
20050225	NFI	NovaStar Financial, Inc.	NYSE	Y	34	669947400	NOVASTAR FINANCIAL INC	192575	0671A	-13508	192575	23
20050228	NFI	NovaStar Financial, Inc.	NYSE	Y	35	669947400	NOVASTAR FINANCIAL INC	190602	0671A	-1973	190602	24
20050301	NFI	NovaStar Financial, Inc.	NYSE	Y	36	669947400	NOVASTAR FINANCIAL INC	190924	0671A	322	190924	25
20050302	NFI	NovaStar Financial, Inc.	NYSE	Y	37	669947400	NOVASTAR FINANCIAL INC	199390	0671A	8466	199390	26
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	214138	0671A	14748	214138	27
20050304	NFI	NovaStar Financial, Inc.	NYSE	Y	39	669947400	NOVASTAR FINANCIAL INC	217176	0671A	3038	217176	28
20050307	NFI	NovaStar Financial, Inc.	NYSE	Y	40	669947400	NOVASTAR FINANCIAL INC	225512	0671A	8336	225512	29
20050308	NFI	NovaStar Financial, Inc.	NYSE	Y	41	669947400	NOVASTAR FINANCIAL INC	225810	0671A	298	225810	30
20050309	NFI	NovaStar Financial, Inc.	NYSE	Y	42	669947400	NOVASTAR FINANCIAL INC	225889	0671A	79	225889	31
20050310	NFI	NovaStar Financial, Inc.	NYSE	Y	43	669947400	NOVASTAR FINANCIAL INC	227302	0671A	1413	227302	32
20050311	NFI	NovaStar Financial, Inc.	NYSE	Y	44	669947400	NOVASTAR FINANCIAL INC	272230	0671A	44928	272230	33
20050314	NFI	NovaStar Financial, Inc.	NYSE	Y	45	669947400	NOVASTAR FINANCIAL INC	245314	0671A	-26916	245314	34
20050315	NFI	NovaStar Financial, Inc.	NYSE	Y	46	669947400	NOVASTAR FINANCIAL INC	240651	0671A	-4663	240651	35
20050316	NFI	NovaStar Financial, Inc.	NYSE	Y	47	669947400	NOVASTAR FINANCIAL INC	229148	0671A	-11503	229148	36
20050317	NFI	NovaStar Financial, Inc.	NYSE	Y	48	669947400	NOVASTAR FINANCIAL INC	214400	0671A	-14748	214400	37
20050318	NFI	NovaStar Financial, Inc.	NYSE	Y	49	669947400	NOVASTAR FINANCIAL INC	214196	0671A	-204	214196	38
20050321	NFI	NovaStar Financial, Inc.	NYSE	Y	50	669947400	NOVASTAR FINANCIAL INC	196011	0671A	-18185	196011	39
20050322	NFI	NovaStar Financial, Inc.	NYSE	Y	51	669947400	NOVASTAR FINANCIAL INC	207350	0671A	11339	207350	40
20050324	NFI	NovaStar Financial, Inc.	NYSE	Y	53	669947400	NOVASTAR FINANCIAL INC	22504	0671A	22504	22504	1
20050328	NFI	NovaStar Financial, Inc.	NYSE	Y	54	669947400	NOVASTAR FINANCIAL INC	27824	0671A	5320	27824	2
20050329	NFI	NovaStar Financial, Inc.	NYSE	Y	55	669947400	NOVASTAR FINANCIAL INC	39142	0671A	11318	39142	3
20050330	NFI	NovaStar Financial, Inc.	NYSE	Y	56	669947400	NOVASTAR FINANCIAL INC	54769	0671A	15627	54769	4
20050331	NFI	NovaStar Financial, Inc.	NYSE	Y	57	669947400	NOVASTAR FINANCIAL INC	59969	0671A	5200	59969	5
20050401	NFI	NovaStar Financial, Inc.	NYSE	Y	58	669947400	NOVASTAR FINANCIAL INC	63269	0671A	3300	63269	6
20050404	NFI	NovaStar Financial, Inc.	NYSE	Y	59	669947400	NOVASTAR FINANCIAL INC	66569	0671A	3300	66569	7
20050405	NFI	NovaStar Financial, Inc.	NYSE	Y	60	669947400	NOVASTAR FINANCIAL INC	73419	0671A	6850	73419	8
20050107	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	1	666135108	NORTHFIELD LABORATORIES INC	34663	0671A	34663	0	0
20050110	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	2	666135108	NORTHFIELD LABORATORIES INC	39463	0671A	4800	0	0
20050111	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	3	666135108	NORTHFIELD LABORATORIES INC	39251	0671A	-212	0	0
20050112	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	4	666135108	NORTHFIELD LABORATORIES INC	38641	0671A	-610	0	0
20050113	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	5	666135108	NORTHFIELD LABORATORIES INC	52941	0671A	14300	14300	1
20050114	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	6	666135108	NORTHFIELD LABORATORIES INC	54241	0671A	1300	15600	2
20050118	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	7	666135108	NORTHFIELD LABORATORIES INC	60327	0671A	6086	21686	3
20050119	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	8	666135108	NORTHFIELD LABORATORIES INC	66147	0671A	5820	27506	4
20050120	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	9	666135108	NORTHFIELD LABORATORIES INC	69147	0671A	3000	30506	5
20050121	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	10	666135108	NORTHFIELD LABORATORIES INC	67447	0671A	-1700	28806	6
20050124	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	11	666135108	NORTHFIELD LABORATORIES INC	69947	0671A	2500	31306	7
20050125	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	12	666135108	NORTHFIELD LABORATORIES INC	72977	0671A	3030	34336	8
20050126	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	13	666135108	NORTHFIELD LABORATORIES INC	58236	0671A	-14741	19595	9
20050127	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	14	666135108	NORTHFIELD LABORATORIES INC	58136	0671A	-100	19495	10
20050128	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	15	666135108	NORTHFIELD LABORATORIES INC	59941	0671A	1805	21300	11
20050131	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	16	666135108	NORTHFIELD LABORATORIES INC	59841	0671A	-100	21200	12
20050201	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	17	666135108	NORTHFIELD LABORATORIES INC	59741	0671A	-100	21100	13
20050202	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	18	666135108	NORTHFIELD LABORATORIES INC	66141	0671A	6400	27500	14
20050203	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	19	666135108	NORTHFIELD LABORATORIES INC	73241	0671A	7100	34600	15
20050204	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	20	666135108	NORTHFIELD LABORATORIES INC	69541	0671A	-3700	30900	16
20050207	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	21	666135108	NORTHFIELD LABORATORIES INC	68383	0671A	-1158	29742	17
20050208	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	22	666135108	NORTHFIELD LABORATORIES INC	66958	0671A	-1425	28317	18
20050209	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	23	666135108	NORTHFIELD LABORATORIES INC	63408	0671A	-3550	24767	19
20050210	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	24	666135108	NORTHFIELD LABORATORIES INC	62408	0671A	-1000	23767	20
20050211	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	25	666135108	NORTHFIELD LABORATORIES INC	64608	0671A	2200	25967	21
20050214	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	26	666135108	NORTHFIELD LABORATORIES INC	68408	0671A	3800	29767	22
20050215	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	27	666135108	NORTHFIELD LABORATORIES INC	69460	0671A	1052	30819	23
20050216	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	28	666135108	NORTHFIELD LABORATORIES INC	74526	0671A	5066	35885	24
20050217	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	29	666135108	NORTHFIELD LABORATORIES INC	73836	0671A	-690	35195	25
20050218	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	30	666135108	NORTHFIELD LABORATORIES INC	72436	0671A	-1400	33795	26
20050222	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	31	666135108	NORTHFIELD LABORATORIES INC	70636	0671A	-1800	31995	27
20050223	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	32	666135108	NORTHFIELD LABORATORIES INC	67532	0671A	-3104	28891	28
20050301	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	36	666135108	NORTHFIELD LABORATORIES INC	737	0671A	737	737	1
20050127	OSTK	OVERSTOCK COM INC DEL	Q	Y	1	690370101	OVERSTOCK COM INC DEL	10041	0671A	10041	0	0
20050128	OSTK	OVERSTOCK COM INC DEL	Q	Y	2	690370101	OVERSTOCK COM INC DEL	21985	0671A	11944	0	0
20050131	OSTK	OVERSTOCK COM INC DEL	Q	Y	3	690370101	OVERSTOCK COM INC DEL	30985	0671A	9000	0	0
20050201	OSTK	OVERSTOCK COM INC DEL	Q	Y	4	690370101	OVERSTOCK COM INC DEL	37365	0671A	6380	6380	1
20050202	OSTK	OVERSTOCK COM INC DEL	Q	Y	5	690370101	OVERSTOCK COM INC DEL	26283	0671A	-11082	0	0
20050203	OSTK	OVERSTOCK COM INC DEL	Q	Y	6	690370101	OVERSTOCK COM INC DEL	37333	0671A	11050	11050	1
20050204	OSTK	OVERSTOCK COM INC DEL	Q	Y	7	690370101	OVERSTOCK COM INC DEL	43305	0671A	5972	17022	2
20050207	OSTK	OVERSTOCK COM INC DEL	Q	Y	8	690370101	OVERSTOCK COM INC DEL	42905	0671A	-400	16622	3
20050208	OSTK	OVERSTOCK COM INC DEL	Q	Y	9	690370101	OVERSTOCK COM INC DEL	29772	0671A	-13133	3489	4
20050209	OSTK	OVERSTOCK COM INC DEL	Q	Y	10	690370101	OVERSTOCK COM INC DEL	37822	0671A	8050	11539	5
20050210	OSTK	OVERSTOCK COM INC DEL	Q	Y	11	690370101	OVERSTOCK COM INC DEL	51722	0671A	13900	25439	6
20050211	OSTK	OVERSTOCK COM INC DEL	Q	Y	12	690370101	OVERSTOCK COM INC DEL	51622	0671A	-100	25339	7
20050214	OSTK	OVERSTOCK COM INC DEL	Q	Y	13	690370101	OVERSTOCK COM INC DEL	44906	0671A	-6716	18623	8
20050215	OSTK	OVERSTOCK COM INC DEL	Q	Y	14	690370101	OVERSTOCK COM INC DEL	40497	0671A	-4409	14214	9
20050216	OSTK	OVERSTOCK COM INC DEL	Q	Y	15	690370101	OVERSTOCK COM INC DEL	49397	0671A	8900	23114	10
20050217	OSTK	OVERSTOCK COM INC DEL	Q	Y	16	690370101	OVERSTOCK COM INC DEL	54897	0671A	5500	28614	11
20050218	OSTK	OVERSTOCK COM INC DEL	Q	Y	17	690370101	OVERSTOCK COM INC DEL	58290	0671A	3393	32007	12
20050222	OSTK	OVERSTOCK COM INC DEL	Q	Y	18	690370101	OVERSTOCK COM INC DEL	56790	0671A	-1500	30507	13
20050223	OSTK	OVERSTOCK COM INC DEL	Q	Y	19	690370101	OVERSTOCK COM INC DEL	77394	0671A	20604	51111	14
20050225	OSTK	OVERSTOCK COM INC DEL	Q	Y	21	690370101	OVERSTOCK COM INC DEL	1154	0671A	1154	1154	1
20050228	OSTK	OVERSTOCK COM INC DEL	Q	Y	22	690370101	OVERSTOCK COM INC DEL	5254	0671A	4100	5254	2
20050301	OSTK	OVERSTOCK COM INC DEL	Q	Y	23	690370101	OVERSTOCK COM INC DEL	13354	0671A	8100	13354	3

20050302	OSTK	OVERSTOCK COM INC DEL	Q	Y	24	690370101	OVERSTOCK COM INC DEL	25705	0671A	12351	25705	4
20050303	OSTK	OVERSTOCK COM INC DEL	Q	Y	25	690370101	OVERSTOCK COM INC DEL	28005	0671A	2300	28005	5
20050304	OSTK	OVERSTOCK COM INC DEL	Q	Y	26	690370101	OVERSTOCK COM INC DEL	25205	0671A	-2800	25205	6
20050307	OSTK	OVERSTOCK COM INC DEL	Q	Y	27	690370101	OVERSTOCK COM INC DEL	31705	0671A	6500	31705	7
20050308	OSTK	OVERSTOCK COM INC DEL	Q	Y	28	690370101	OVERSTOCK COM INC DEL	44006	0671A	12301	44006	8
20050309	OSTK	OVERSTOCK COM INC DEL	Q	Y	29	690370101	OVERSTOCK COM INC DEL	48006	0671A	4000	48006	9
20050310	OSTK	OVERSTOCK COM INC DEL	Q	Y	30	690370101	OVERSTOCK COM INC DEL	52820	0671A	4814	52820	10
20050311	OSTK	OVERSTOCK COM INC DEL	Q	Y	31	690370101	OVERSTOCK COM INC DEL	58240	0671A	5420	58240	11
20050314	OSTK	OVERSTOCK COM INC DEL	Q	Y	32	690370101	OVERSTOCK COM INC DEL	37485	0671A	-20755	37485	12
20050315	OSTK	OVERSTOCK COM INC DEL	Q	Y	33	690370101	OVERSTOCK COM INC DEL	36335	0671A	-1150	36335	13
20050316	OSTK	OVERSTOCK COM INC DEL	Q	Y	34	690370101	OVERSTOCK COM INC DEL	31735	0671A	-4600	31735	14
20050317	OSTK	OVERSTOCK COM INC DEL	Q	Y	35	690370101	OVERSTOCK COM INC DEL	55563	0671A	23828	55563	15
20050318	OSTK	OVERSTOCK COM INC DEL	Q	Y	36	690370101	OVERSTOCK COM INC DEL	51963	0671A	-3600	51963	16
20050321	OSTK	OVERSTOCK COM INC DEL	Q	Y	37	690370101	OVERSTOCK COM INC DEL	53662	0671A	1699	53662	17
20050322	OSTK	OVERSTOCK COM INC DEL	Q	Y	38	690370101	OVERSTOCK COM INC DEL	19762	0671A	-33900	19762	18
20050112	PHD	Pioneer Floating Rate Trust	NYSE	Y	4	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	2400	2400	1
20050113	PHD	Pioneer Floating Rate Trust	NYSE	Y	5	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	2
20050114	PHD	Pioneer Floating Rate Trust	NYSE	Y	6	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	3
20050118	PHD	Pioneer Floating Rate Trust	NYSE	Y	7	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	4
20050119	PHD	Pioneer Floating Rate Trust	NYSE	Y	8	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	5
20050120	PHD	Pioneer Floating Rate Trust	NYSE	Y	9	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	6
20050121	PHD	Pioneer Floating Rate Trust	NYSE	Y	10	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	7
20050124	PHD	Pioneer Floating Rate Trust	NYSE	Y	11	72369J102	PIONEER FLOATING RATE TRUST	14900	0671A	12500	14900	8
20050125	PHD	Pioneer Floating Rate Trust	NYSE	Y	12	72369J102	PIONEER FLOATING RATE TRUST	28900	0671A	14000	28900	9
20050126	PHD	Pioneer Floating Rate Trust	NYSE	Y	13	72369J102	PIONEER FLOATING RATE TRUST	28900	0671A	0	28900	10
20050127	PHD	Pioneer Floating Rate Trust	NYSE	Y	14	72369J102	PIONEER FLOATING RATE TRUST	31500	0671A	2600	31500	11
20050128	PHD	Pioneer Floating Rate Trust	NYSE	Y	15	72369J102	PIONEER FLOATING RATE TRUST	27500	0671A	-4000	27500	12
20050131	PHD	Pioneer Floating Rate Trust	NYSE	Y	16	72369J102	PIONEER FLOATING RATE TRUST	25500	0671A	-2000	25500	13
20050201	PHD	Pioneer Floating Rate Trust	NYSE	Y	17	72369J102	PIONEER FLOATING RATE TRUST	25500	0671A	0	25500	14
20050202	PHD	Pioneer Floating Rate Trust	NYSE	Y	18	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	-4000	21500	15
20050203	PHD	Pioneer Floating Rate Trust	NYSE	Y	19	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	0	21500	16
20050204	PHD	Pioneer Floating Rate Trust	NYSE	Y	20	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	0	21500	17
20050207	PHD	Pioneer Floating Rate Trust	NYSE	Y	21	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	0	21500	18
20050208	PHD	Pioneer Floating Rate Trust	NYSE	Y	22	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	0	21500	19
20050209	PHD	Pioneer Floating Rate Trust	NYSE	Y	23	72369J102	PIONEER FLOATING RATE TRUST	7500	0671A	-14000	7500	20
20050210	PHD	Pioneer Floating Rate Trust	NYSE	Y	24	72369J102	PIONEER FLOATING RATE TRUST	2500	0671A	-5000	2500	21
20050112	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	1	81941Q203	SHANDA INTERACTIVE ENTERTAINME	21015	0671A	21015	0	0
20050113	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	2	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35715	0671A	14700	0	0
20050114	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	3	81941Q203	SHANDA INTERACTIVE ENTERTAINME	20115	0671A	-15600	0	0
20050119	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	5	81941Q203	SHANDA INTERACTIVE ENTERTAINME	1886	0671A	1886	1886	1
20050126	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	10	81941Q203	SHANDA INTERACTIVE ENTERTAINME	11836	0671A	11836	11836	1
20050127	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	11	81941Q203	SHANDA INTERACTIVE ENTERTAINME	17336	0671A	5500	17336	2
20050128	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	12	81941Q203	SHANDA INTERACTIVE ENTERTAINME	18969	0671A	1633	18969	3
20050131	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	13	81941Q203	SHANDA INTERACTIVE ENTERTAINME	21369	0671A	2400	21369	4
20050201	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	14	81941Q203	SHANDA INTERACTIVE ENTERTAINME	22169	0671A	800	22169	5
20050202	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	15	81941Q203	SHANDA INTERACTIVE ENTERTAINME	16569	0671A	-5600	16569	6
20050203	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	16	81941Q203	SHANDA INTERACTIVE ENTERTAINME	23769	0671A	7200	23769	7
20050204	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	17	81941Q203	SHANDA INTERACTIVE ENTERTAINME	32569	0671A	8800	32569	8
20050207	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	18	81941Q203	SHANDA INTERACTIVE ENTERTAINME	33664	0671A	1095	33664	9
20050208	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	19	81941Q203	SHANDA INTERACTIVE ENTERTAINME	9114	0671A	-24550	9114	10
20050209	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	20	81941Q203	SHANDA INTERACTIVE ENTERTAINME	37664	0671A	28550	37664	11
20050210	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	21	81941Q203	SHANDA INTERACTIVE ENTERTAINME	30164	0671A	-7500	30164	12
20050211	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	22	81941Q203	SHANDA INTERACTIVE ENTERTAINME	36664	0671A	6500	36664	13
20050214	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	23	81941Q203	SHANDA INTERACTIVE ENTERTAINME	39864	0671A	3200	39864	14
20050215	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	24	81941Q203	SHANDA INTERACTIVE ENTERTAINME	38764	0671A	-1100	38764	15
20050216	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	25	81941Q203	SHANDA INTERACTIVE ENTERTAINME	46764	0671A	8000	46764	16
20050217	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	26	81941Q203	SHANDA INTERACTIVE ENTERTAINME	46364	0671A	-400	46364	17
20050218	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	27	81941Q203	SHANDA INTERACTIVE ENTERTAINME	45364	0671A	-1000	45364	18
20050222	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	28	81941Q203	SHANDA INTERACTIVE ENTERTAINME	40064	0671A	-5300	40064	19
20050223	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	29	81941Q203	SHANDA INTERACTIVE ENTERTAINME	42064	0671A	2000	42064	20
20050309	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	1	81941Q203	SHANDA INTERACTIVE ENTERTAINME	32564	0671A	32564	0	0
20050310	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	2	81941Q203	SHANDA INTERACTIVE ENTERTAINME	36364	0671A	3800	0	0
20050311	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	3	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	-400	0	0
20050314	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	4	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	0	0	0
20050315	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	5	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	0	0	0
20050316	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	6	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	0	0	0
20050317	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	7	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	0	0	0
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	15620	0671A	15620	15620	1
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	26012	0671A	10392	26012	2
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	47212	0671A	21200	47212	3
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	22258	0671A	-24954	22258	4
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	25258	0671A	3000	25258	5
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	59758	0671A	34500	59758	6
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	49655	0671A	-10103	49655	7
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	47905	0671A	-1750	47905	8
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	54605	0671A	6700	54605	9
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	49253	0671A	-5352	49253	10
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	63853	0671A	14600	63853	11
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	90030	0671A	26177	90030	12
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	91930	0671A	1900	91930	13
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	60130	0671A	-31800	60130	14
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	56630	0671A	-3500	56630	15
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	57630	0671A	1000	57630	16
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	62952	0671A	5322	62952	17
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	39716	0671A	-23236	39716	18
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	47616	0671A	7900	47616	19
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	41916	0671A	-5700	41916	20
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	10527	0671A	-31389	10527	21
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	56077	0671A	45550	56077	22
20050218	TASR	TASER INTERNATIONAL INC	Q	Y	30	87651B104	TASER INTERNATIONAL INC	61777	0671A	5700	61777	23
20050222	TASR	TASER INTERNATIONAL INC	Q	Y	31	87651B104	TASER INTERNATIONAL INC	52309	0671A	-9468	52309	24
20050223	TASR	TASER INTERNATIONAL INC	Q	Y	32	87651B104	TASER INTERNATIONAL INC	14409	0671A	-37900	14409	25
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	197929	0671A	183520	197929	26
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	194229	0671A	-3700	194229	27
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	185829	0671A	-8400	185829	28
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	189729	0671A	3900	189729	29
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	174629	0671A	-15100	174629	30
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	165379	0671A	-9250	165379	31
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	166779	0671A	1400	166779	32
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	180679	0671A	13900	180679	33
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	208879	0671A	28200	208879	34
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	213879	0671A	5000	213879	35
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	215379	0671A	1500	215379	36
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	221829	0671A	6450	221829	37
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	218329	0671A	-3500	218329	38
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	208279	0671A	-10050	208279	39
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	205379	0671A	-2900	205379	40
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	196879	0671A	-8500	196879	41
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	191879	0671A	-5000	191879	42
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	174379	0671A	-17500	174379	43
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	143179	0671A	-31200	143179	44
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	285854	0671A	142675	285854	45
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	300679	0671A	14825	300679	46
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	299054	0671A	-1625	299054	47
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	301254	0671A	2200	301254	48
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	296654	0671A	-4600	296654	49
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	289294	0671A	-7360	289294	50
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	289949	0671A	655	289949	51
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	298449	0671A	8500	298449	52
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	295449	0671A	-3000	295449	53
20050107	TAYD	TAYLOR DEVICES INC	S	Y	1	877163105	TAYLOR DEVICES INC	24355	0671A	24355	0	0
20050110	TAYD	TAYLOR DEVICES INC	S	Y	2	877163105	TAYLOR DEVICES INC	36355	0671A	12000	0	0
20050111	TAYD	TAYLOR DEVICES INC	S	Y	3	877163105	TAYLOR DEVICES INC	36355	0671A	0	0	0
20050112	TAYD	TAYLOR DEVICES INC	S	Y	4	877163105	TAYLOR DEVICES INC	36355	0671A	0	0	0
20050113	TAYD	TAYLOR DEVICES INC	S	Y	5	877163105	TAYLOR DEVICES INC	26355	0671A	-10000	0	0
20050120	TAYD	TAYLOR DEVICES INC	S	Y	9	877163105	TAYLOR DEVICES INC	10000	0671A	10000	10000	1
20050121	TAYD	TAYLOR DEVICES INC	S	Y	10	877163105	TAYLOR DEVICES INC	21400	0671A	11400	21400	2
20050124	TAYD	TAYLOR DEVICES INC	S	Y	11	877163105	TAYLOR DEVICES INC	21400	0671A	0	21400	3
20050125	TAYD	TAYLOR DEVICES INC	S	Y	12	877163105	TAYLOR DEVICES INC	21400	0671A	0	21400	4
20050126	TAYD	TAYLOR DEVICES INC	S	Y	13	877163105	TAYLOR DEVICES INC	21400	0671A	0	21400	5
20050127	TAYD	TAYLOR DEVICES INC	S	Y	14	877163105	TAYLOR DEVICES INC	21700	0671A	300	21700	6
20050128	TAYD	TAYLOR DEVICES INC	S	Y	15	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	7
20050131	TAYD	TAYLOR DEVICES INC	S	Y	16	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	8
20050201	TAYD	TAYLOR DEVICES INC	S	Y	17	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	9
20050202	TAYD	TAYLOR DEVICES INC	S	Y	18	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	10
20050203	TAYD	TAYLOR DEVICES INC	S	Y	19	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	11
20050204	TAYD	TAYLOR DEVICES INC	S	Y	20	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	12
20050207	TAYD	TAYLOR DEVICES INC	S	Y	21	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	13
20050208	TAYD	TAYLOR DEVICES INC	S	Y	22	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	14
20050209	TAYD	TAYLOR DEVICES INC	S	Y	23	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	15
20050210	TAYD	TAYLOR DEVICES INC	S	Y	24	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	16

20050211	TAYD	TAYLOR DEVICES INC	S	Y	25	877163105	TAYLOR DEVICES INC	13690	0671A	-8010	13690	17		
20050404	TAYD	TAYLOR DEVICES INC	S	Y	59	877163105	TAYLOR DEVICES INC	6800	0671A	6800	6800	1		
20050405	TAYD	TAYLOR DEVICES INC	S	Y	60	877163105	TAYLOR DEVICES INC	6800	0671A	0	6800	2		
20050107	TZOO	TRAVELZOO INC	Q	Y	1	89421Q106	TRAVELZOO INC	2242	0671A	2242	0	0		
20050110	TZOO	TRAVELZOO INC	Q	Y	2	89421Q106	TRAVELZOO INC	4798	0671A	2556	0	0		
20050111	TZOO	TRAVELZOO INC	Q	Y	3	89421Q106	TRAVELZOO INC	5298	0671A	500	0	0		
20050112	TZOO	TRAVELZOO INC	Q	Y	4	89421Q106	TRAVELZOO INC	500	0671A	-4798	0	0		
20050113	TZOO	TRAVELZOO INC	Q	Y	5	89421Q106	TRAVELZOO INC	600	0671A	100	100	1		
20050114	TZOO	TRAVELZOO INC	Q	Y	6	89421Q106	TRAVELZOO INC	100	0671A	-500	0	0		
20050118	TZOO	TRAVELZOO INC	Q	Y	7	89421Q106	TRAVELZOO INC	6254	0671A	6154	6154	1		
20050119	TZOO	TRAVELZOO INC	Q	Y	8	89421Q106	TRAVELZOO INC	6354	0671A	100	6254	2		
20050120	TZOO	TRAVELZOO INC	Q	Y	9	89421Q106	TRAVELZOO INC	7728	0671A	1374	7628	3		
20050121	TZOO	TRAVELZOO INC	Q	Y	10	89421Q106	TRAVELZOO INC	6528	0671A	-1200	6428	4		
20050124	TZOO	TRAVELZOO INC	Q	Y	11	89421Q106	TRAVELZOO INC	8518	0671A	1990	8418	5		
20050125	TZOO	TRAVELZOO INC	Q	Y	12	89421Q106	TRAVELZOO INC	6018	0671A	-2500	5918	6		
20050126	TZOO	TRAVELZOO INC	Q	Y	13	89421Q106	TRAVELZOO INC	7518	0671A	1500	7418	7		
20050127	TZOO	TRAVELZOO INC	Q	Y	14	89421Q106	TRAVELZOO INC	4767	0671A	-2751	4667	8		
20050128	TZOO	TRAVELZOO INC	Q	Y	15	89421Q106	TRAVELZOO INC	5018	0671A	251	4918	9		
20050131	TZOO	TRAVELZOO INC	Q	Y	16	89421Q106	TRAVELZOO INC	6018	0671A	1000	5918	10		
20050201	TZOO	TRAVELZOO INC	Q	Y	17	89421Q106	TRAVELZOO INC	5018	0671A	-1000	4918	11		
20050202	TZOO	TRAVELZOO INC	Q	Y	18	89421Q106	TRAVELZOO INC	5018	0671A	0	4918	12		
20050203	TZOO	TRAVELZOO INC	Q	Y	19	89421Q106	TRAVELZOO INC	4918	0671A	-100	4818	13		
20050204	TZOO	TRAVELZOO INC	Q	Y	20	89421Q106	TRAVELZOO INC	5018	0671A	100	4918	14		
20050207	TZOO	TRAVELZOO INC	Q	Y	21	89421Q106	TRAVELZOO INC	5018	0671A	0	4918	15		
20050208	TZOO	TRAVELZOO INC	Q	Y	22	89421Q106	TRAVELZOO INC	5018	0671A	0	4918	16		
20050209	TZOO	TRAVELZOO INC	Q	Y	23	89421Q106	TRAVELZOO INC	5018	0671A	0	4918	17		
20050210	TZOO	TRAVELZOO INC	Q	Y	24	89421Q106	TRAVELZOO INC	6018	0671A	1000	5918	18		
20050211	TZOO	TRAVELZOO INC	Q	Y	25	89421Q106	TRAVELZOO INC	5818	0671A	-200	5718	19		
20050214	TZOO	TRAVELZOO INC	Q	Y	26	89421Q106	TRAVELZOO INC	3518	0671A	-2300	3418	20		
20050215	TZOO	TRAVELZOO INC	Q	Y	27	89421Q106	TRAVELZOO INC	3518	0671A	0	3418	21		
20050216	TZOO	TRAVELZOO INC	Q	Y	28	89421Q106	TRAVELZOO INC	3018	0671A	-500	2918	22		
20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	107473	0690A	107473	0	0		
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	106173	0690A	-1300	0	0		
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	107533	0690A	1360	0	0		
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	106933	0690A	-600	0	0		
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	107433	0690A	500	500	1		
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	106903	0690A	-530	0	0		
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	107203	0690A	300	300	1		
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	106803	0690A	-400	0	0		
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	106966	0690A	163	163	1		
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	94855	0690A	-12111	0	0		
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	94855	0690A	0	0	0		
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	95755	0690A	900	900	1		
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	92855	0690A	-2900	0	0		
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	91455	0690A	-1400	0	0		
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	93255	0690A	1800	1800	1		
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	93255	0690A	0	1800	2		
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	87925	0690A	-5330	0	0		
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	60531	0690A	-27394	0	0		
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	60498	0690A	-33	0	0		
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	58697	0690A	-1801	0	0		
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	65697	0690A	7000	7000	1		
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	65297	0690A	-400	6600	2		
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	66975	0690A	1678	8278	3		
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	74275	0690A	7300	15578	4		
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	83252	0690A	8977	24555	5		
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	84252	0690A	1000	25555	6		
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	84675	0690A	423	25978	7		
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	95475	0690A	10800	36778	8		
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	95475	0690A	0	36778	9		
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	95475	0690A	0	36778	10		
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	97475	0690A	2000	38778	11		
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	97675	0690A	200	38978	12		
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	94675	0690A	-3000	35978	13		
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	95075	0690A	400	36378	14		
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	95375	0690A	300	36678	15		
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	91882	0690A	-3493	33185	16		
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	88482	0690A	-3400	29785	17		
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	86582	0690A	-1900	27885	18		
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	83564	0690A	-3018	24867	19		
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	83564	0690A	0	24867	20		
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	80714	0690A	-2850	22017	21		
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	81414	0690A	700	22717	22		
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	82314	0690A	900	23617	23		
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	86414	0690A	4100	27717	24		
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	86914	0690A	500	28217	25		
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	86514	0690A	-400	27817	26		
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	85014	0690A	-1500	26317	27		
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	86953	0690A	1939	28256	28		
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	86953	0690A	0	28256	29		
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	82253	0690A	-4700	23556	30		
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	80953	0690A	-1300	22256	31		
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	300	0690A	300	300	1		
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	1050	0690A	750	1050	2		
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	1050	0690A	0	1050	3		
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	1050	0690A	0	1050	4		
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	1050	0690A	0	1050	5		
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	1050	0690A	0	1050	6		
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	1750	0690A	700	1750	7		
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	2750	0690A	1000	2750	8		
20050107	AAR	AMR Corporation	NYSE	Y	1	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	20565	0	0	
20050110	AAR	AMR Corporation	NYSE	Y	2	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050111	AAR	AMR Corporation	NYSE	Y	3	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050112	AAR	AMR Corporation	NYSE	Y	4	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050113	AAR	AMR Corporation	NYSE	Y	5	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050114	AAR	AMR Corporation	NYSE	Y	6	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050118	AAR	AMR Corporation	NYSE	Y	7	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050119	AAR	AMR Corporation	NYSE	Y	8	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050120	AAR	AMR Corporation	NYSE	Y	9	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050121	AAR	AMR Corporation	NYSE	Y	10	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050124	AAR	AMR Corporation	NYSE	Y	11	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050125	AAR	AMR Corporation	NYSE	Y	12	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050126	AAR	AMR Corporation	NYSE	Y	13	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050127	AAR	AMR Corporation	NYSE	Y	14	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050128	AAR	AMR Corporation	NYSE	Y	15	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050131	AAR	AMR Corporation	NYSE	Y	16	1765866	AMR CRP 7.875% (PINES)	7/13/39	20565	0690A	0	0	0	
20050201	AAR	AMR Corporation	NYSE	Y	17	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	2000	2000	1	
20050202	AAR	AMR Corporation	NYSE	Y	18	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	2	
20050203	AAR	AMR Corporation	NYSE	Y	19	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	3	
20050204	AAR	AMR Corporation	NYSE	Y	20	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	4	
20050207	AAR	AMR Corporation	NYSE	Y	21	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	5	
20050208	AAR	AMR Corporation	NYSE	Y	22	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	6	
20050209	AAR	AMR Corporation	NYSE	Y	23	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	7	
20050210	AAR	AMR Corporation	NYSE	Y	24	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	8	
20050211	AAR	AMR Corporation	NYSE	Y	25	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	9	
20050214	AAR	AMR Corporation	NYSE	Y	26	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	10	
20050215	AAR	AMR Corporation	NYSE	Y	27	1765866	AMR CRP 7.875% (PINES)	7/13/39	22565	0690A	0	2000	11	
20050216	AAR	AMR Corporation	NYSE	Y	28	1765866	AMR CRP 7.875% (PINES)	7/13/39	23265	0690A	700	2700	12	
20050217	AAR	AMR Corporation	NYSE	Y	29	1765866	AMR CRP 7.875% (PINES)	7/13/39	25265	0690A	2000	4700	13	
20050218	AAR	AMR Corporation	NYSE	Y	30	1765866	AMR CRP 7.875% (PINES)	7/13/39	26765	0690A	1500	6200	14	
20050222	AAR	AMR Corporation	NYSE	Y	31	1765866	AMR CRP 7.875% (PINES)	7/13/39	29965	0690A	3200	9400	15	
20050223	AAR	AMR Corporation	NYSE	Y	32	1765866	AMR CRP 7.875% (PINES)	7/13/39	32165	0690A	2200	11600	16	
20050224	AAR	AMR Corporation	NYSE	Y	33	1765866	AMR CRP 7.875% (PINES)	7/13/39	29765	0690A	-2400	9200	17	
20050225	AAR	AMR Corporation	NYSE	Y	34	1765866	AMR CRP 7.875% (PINES)	7/13/39	29765	0690A	0	9200	18	
20050228	AAR	AMR Corporation	NYSE	Y	35	1765866	AMR CRP 7.875% (PINES)	7/13/39	30765	0690A	1000	10200	19	
20050301	AAR	AMR Corporation	NYSE	Y	36	1765866	AMR CRP 7.875% (PINES)	7/13/39	30562	0690A	-203	9997	20	
20050302	AAR	AMR Corporation	NYSE	Y	37	1765866	AMR CRP 7.875% (PINES)	7/13/39	30562	0690A	0	9997	21	
20050303	AAR	AMR Corporation	NYSE	Y	38	1765866	AMR CRP 7.875% (PINES)	7/13/39	31162	0690A	600	10597	22	
20050304	AAR	AMR Corporation	NYSE	Y	39	1765866	AMR CRP 7.875% (PINES)	7/13/39	30862	0690A	-300	10297	23	
20050307	AAR	AMR Corporation	NYSE	Y	40	1765866	AMR CRP 7.875% (PINES)	7/13/39	35862	0690A	5000	15297	24	
20050308	AAR	AMR Corporation	NYSE	Y	41	1765866	AMR CRP 7.875% (PINES)	7/13/39	36562	0690A	700	15997	25	
20050309	AAR	AMR Corporation	NYSE	Y	42	1765866	AMR CRP 7.875% (PINES)	7/13/39	36162	0690A	-400	15597	26	
20050310	AAR	AMR Corporation	NYSE	Y	43	1765866	AMR CRP 7.875% (PINES)	7/13/39	36162	0690A	0	15597	27	
20050311	AAR	AMR Corporation	NYSE	Y	44	1765866	AMR CRP 7.875% (PINES)	7/13/39	34762	0690A	-1400	14197	28	
20050314	AAR	AMR Corporation	NYSE	Y	45	1765866	AMR CRP 7.875% (PINES)	7/13/39	31862	0690A	-2900	11297	29	
20050315	AAR	AMR Corporation	NYSE	Y	46	1765866	AMR CRP 7.875% (PINES)	7/13/39	31862	0690A	0	11297	30	
20050316	AAR	AMR Corporation	NYSE	Y	47	1765866	AMR CRP 7.875% (PINES)	7/13/39	30862	0690A	-1000	10297	31	
20050317	AAR	AMR Corporation	NYSE	Y	48	1765866	AMR CRP 7.875% (PINES)	7/13/39	30862	0690A	0	10297	32	
20050318	AAR	AMR Corporation	NYSE	Y	49	1765866	AMR CRP 7.875% (PINES)	7/13/39	29962	0690A	-900	9397	33	
20050321	AAR	AMR Corporation	NYSE	Y	50	1765866	AMR CRP 7.875% (PINES)	7/13/39	29962	0690A	0	9397	34	
20050322	AAR	AMR Corporation	NYSE	Y	51	1765866	AMR CRP 7.875% (PINES)	7/13/39	29962	0690A	0	9397	35	

20050323	AAR	AMR Corporation	NYSE	Y	52	1765866	AMR CRP 7.875% (PINES)	7/13/39	27662	0690A	-2300	7097	36
20050324	AAR	AMR Corporation	NYSE	Y	53	1765866	AMR CRP 7.875% (PINES)	7/13/39	27662	0690A	0	7097	37
20050328	AAR	AMR Corporation	NYSE	Y	54	1765866	AMR CRP 7.875% (PINES)	7/13/39	24462	0690A	-3200	3897	38
20050329	AAR	AMR Corporation	NYSE	Y	55	1765866	AMR CRP 7.875% (PINES)	7/13/39	21262	0690A	-3200	697	39
20050330	AAR	AMR Corporation	NYSE	Y	56	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	-4900	0	0
20050331	AAR	AMR Corporation	NYSE	Y	57	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	0	0	0
20050401	AAR	AMR Corporation	NYSE	Y	58	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	0	0	0
20050404	AAR	AMR Corporation	NYSE	Y	59	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	0	0	0
20050405	AAR	AMR Corporation	NYSE	Y	60	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	0	0	0
20050107	ALD	Allied Capital Corporation	NYSE	Y	1	01903Q108	ALLIED CAPITAL CORP		2051567	0690A	2051567	0	0
20050110	ALD	Allied Capital Corporation	NYSE	Y	2	01903Q108	ALLIED CAPITAL CORP		2049942	0690A	-1625	0	0
20050111	ALD	Allied Capital Corporation	NYSE	Y	3	01903Q108	ALLIED CAPITAL CORP		2052642	0690A	2700	0	0
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP		2052759	0690A	117	117	1
20050113	ALD	Allied Capital Corporation	NYSE	Y	5	01903Q108	ALLIED CAPITAL CORP		2049739	0690A	-3020	0	0
20050114	ALD	Allied Capital Corporation	NYSE	Y	6	01903Q108	ALLIED CAPITAL CORP		2050039	0690A	300	300	1
20050118	ALD	Allied Capital Corporation	NYSE	Y	7	01903Q108	ALLIED CAPITAL CORP		2051673	0690A	1634	1934	2
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP		2055873	0690A	4200	6134	3
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP		2056409	0690A	536	6670	4
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP		2058134	0690A	1725	8395	5
20050124	ALD	Allied Capital Corporation	NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP		2056165	0690A	-1969	6426	6
20050125	ALD	Allied Capital Corporation	NYSE	Y	12	01903Q108	ALLIED CAPITAL CORP		2059542	0690A	3377	9803	7
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP		871952	0690A	-1187590	0	0
20050127	ALD	Allied Capital Corporation	NYSE	Y	14	01903Q108	ALLIED CAPITAL CORP		872782	0690A	830	830	1
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP		874583	0690A	1801	2631	2
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP		628783	0690A	-245800	0	0
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP		629135	0690A	352	352	1
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP		630080	0690A	945	1297	2
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP		630380	0690A	300	1597	3
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP		637080	0690A	6700	8297	4
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP		646070	0690A	8990	17287	5
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP		652528	0690A	6458	23745	6
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP		734394	0690A	81866	105611	7
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP		792024	0690A	57630	163241	8
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP		770854	0690A	-21170	142071	9
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP		772007	0690A	1153	143224	10
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP		762611	0690A	-9396	133828	11
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP		973930	0690A	211319	345147	12
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP		995328	0690A	21398	366545	13
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP		1041696	0690A	46368	412913	14
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP		1061612	0690A	19916	432829	15
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP		1061802	0690A	190	433019	16
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP		888852	0690A	-172950	260069	17
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP		905494	0690A	16642	276711	18
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP		919894	0690A	14400	291111	19
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP		1081394	0690A	161500	452611	20
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP		1121861	0690A	40467	493078	21
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP		1173744	0690A	51883	544961	22
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP		1187901	0690A	14157	559118	23
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP		1405462	0690A	217561	776679	24
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP		1515765	0690A	110303	886982	25
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP		1543865	0690A	28100	915082	26
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP		1515500	0690A	-28365	886717	27
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP		1530378	0690A	14878	901595	28
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP		1519178	0690A	-11200	890395	29
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP		1638178	0690A	119000	1009395	30
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP		1623583	0690A	-14595	994800	31
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP		1677883	0690A	54300	1049100	32
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP		1958469	0690A	280586	1329686	33
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP		2049252	0690A	90783	1420469	34
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP		2083953	0690A	34701	1455170	35
20050323	ALD	Allied Capital Corporation	NYSE	Y	52	01903Q108	ALLIED CAPITAL CORP		2067553	0690A	-16400	1438770	36
20050324	ALD	Allied Capital Corporation	NYSE	Y	53	01903Q108	ALLIED CAPITAL CORP		2067647	0690A	94	1438864	37
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP		2068412	0690A	765	1439629	38
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP		2057276	0690A	-11136	1428493	39
20050330	ALD	Allied Capital Corporation	NYSE	Y	56	01903Q108	ALLIED CAPITAL CORP		1540314	0690A	-516962	911531	40
20050331	ALD	Allied Capital Corporation	NYSE	Y	57	01903Q108	ALLIED CAPITAL CORP		1552405	0690A	12091	923622	41
20050401	ALD	Allied Capital Corporation	NYSE	Y	58	01903Q108	ALLIED CAPITAL CORP		1577635	0690A	25230	948852	42
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP		12000	0690A	-1565635	0	0
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP		1619904	0690A	1619904	1619904	1
20050405	ALD	Allied Capital Corporation	NYSE	Y	60	01903Q108	ALLIED CAPITAL CORP		1641942	0690A	22038	1641942	2
20050121	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	10	90911108	BIOLASE TECHNOLOGY INC		95	0690A	95	95	1
20050218	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	30	90911108	BIOLASE TECHNOLOGY INC		697	0690A	697	697	1
20050224	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	33	90911108	BIOLASE TECHNOLOGY INC		98600	0690A	98600	98600	1
20050225	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	34	90911108	BIOLASE TECHNOLOGY INC		99154	0690A	554	99154	2
20050228	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	35	90911108	BIOLASE TECHNOLOGY INC		102654	0690A	3500	102654	3
20050301	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	36	90911108	BIOLASE TECHNOLOGY INC		103494	0690A	840	103494	4
20050302	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	37	90911108	BIOLASE TECHNOLOGY INC		90794	0690A	-12700	90794	5
20050303	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	38	90911108	BIOLASE TECHNOLOGY INC		73294	0690A	-17500	73294	6
20050304	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	39	90911108	BIOLASE TECHNOLOGY INC		74294	0690A	1000	74294	7
20050307	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	40	90911108	BIOLASE TECHNOLOGY INC		46394	0690A	-27900	46394	8
20050308	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	41	90911108	BIOLASE TECHNOLOGY INC		5694	0690A	-40700	5694	9
20050309	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	42	90911108	BIOLASE TECHNOLOGY INC		2894	0690A	-2800	2894	10
20050310	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	43	90911108	BIOLASE TECHNOLOGY INC		2694	0690A	-200	2694	11
20050311	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	44	90911108	BIOLASE TECHNOLOGY INC		2694	0690A	0	2694	12
20050314	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	45	90911108	BIOLASE TECHNOLOGY INC		2594	0690A	-100	2594	13
20050315	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	46	90911108	BIOLASE TECHNOLOGY INC		3894	0690A	1300	3894	14
20050316	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	47	90911108	BIOLASE TECHNOLOGY INC		5694	0690A	1800	5694	15
20050317	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	48	90911108	BIOLASE TECHNOLOGY INC		5694	0690A	0	5694	16
20050318	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	49	90911108	BIOLASE TECHNOLOGY INC		6494	0690A	800	6494	17
20050321	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	50	90911108	BIOLASE TECHNOLOGY INC		5794	0690A	-700	5794	18
20050322	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	51	90911108	BIOLASE TECHNOLOGY INC		4994	0690A	-800	4994	19
20050331	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	57	90911108	BIOLASE TECHNOLOGY INC		5052	0690A	5052	5052	1
20050401	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	58	90911108	BIOLASE TECHNOLOGY INC		9691	0690A	4639	9691	2
20050404	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	59	90911108	BIOLASE TECHNOLOGY INC		7126	0690A	-2565	7126	3
20050405	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	60	90911108	BIOLASE TECHNOLOGY INC		6326	0690A	-800	6326	4
20050107	BSTE	BIOSITE INC	Q	Y	1	90945106	BIOSITE INC		76203	0690A	76203	0	0
20050110	BSTE	BIOSITE INC	Q	Y	2	90945106	BIOSITE INC		76087	0690A	-116	0	0
20050111	BSTE	BIOSITE INC	Q	Y	3	90945106	BIOSITE INC		76782	0690A	695	0	0
20050112	BSTE	BIOSITE INC	Q	Y	4	90945106	BIOSITE INC		76921	0690A	139	139	1
20050113	BSTE	BIOSITE INC	Q	Y	5	90945106	BIOSITE INC		79296	0690A	2375	2514	2
20050114	BSTE	BIOSITE INC	Q	Y	6	90945106	BIOSITE INC		77273	0690A	-2023	491	3
20050118	BSTE	BIOSITE INC	Q	Y	7	90945106	BIOSITE INC		71556	0690A	-5717	0	0
20050119	BSTE	BIOSITE INC	Q	Y	8	90945106	BIOSITE INC		71740	0690A	184	184	1
20050120	BSTE	BIOSITE INC	Q	Y	9	90945106	BIOSITE INC		73740	0690A	2000	2184	2
20050121	BSTE	BIOSITE INC	Q	Y	10	90945106	BIOSITE INC		75881	0690A	2141	4325	3
20050124	BSTE	BIOSITE INC	Q	Y	11	90945106	BIOSITE INC		71980	0690A	-3901	424	4
20050125	BSTE	BIOSITE INC	Q	Y	12	90945106	BIOSITE INC		70043	0690A	-1937	0	0
20050126	BSTE	BIOSITE INC	Q	Y	13	90945106	BIOSITE INC		64943	0690A	-5100	0	0
20050127	BSTE	BIOSITE INC	Q	Y	14	90945106	BIOSITE INC		62373	0690A	-2570	0	0
20050128	BSTE	BIOSITE INC	Q	Y	15	90945106	BIOSITE INC		61772	0690A	-601	0	0
20050131	BSTE	BIOSITE INC	Q	Y	16	90945106	BIOSITE INC		62272	0690A	500	500	1
20050201	BSTE	BIOSITE INC	Q	Y	17	90945106	BIOSITE INC		56245	0690A	-6027	0	0
20050202	BSTE	BIOSITE INC	Q	Y	18	90945106	BIOSITE INC		52446	0690A	-3799	0	0
20050203	BSTE	BIOSITE INC	Q	Y	19	90945106	BIOSITE INC		50861	0690A	-1585	0	0
20050204	BSTE	BIOSITE INC	Q	Y	20	90945106	BIOSITE INC		53452	0690A	2591	2591	1
20050207	BSTE	BIOSITE INC	Q	Y	21	90945106	BIOSITE INC		55804	0690A	2352	4943	2
20050208	BSTE	BIOSITE INC	Q	Y	22	90945106	BIOSITE INC		63739	0690A	7935	12878	3
20050209	BSTE	BIOSITE INC	Q	Y	23	90945106	BIOSITE INC		73119	0690A	9380	22258	4
20050210	BSTE	BIOSITE INC	Q	Y	24	90945106	BIOSITE INC		74360	0690A	1241	23499	5
20050211	BSTE	BIOSITE INC	Q	Y	25	90945106	BIOSITE INC		75605	0690A	1245	24744	6
20050214	BSTE	BIOSITE INC	Q	Y	26	90945106	BIOSITE INC		70515	0690A	-5090	19654	7
20050215	BSTE	BIOSITE INC	Q	Y	27	90945106	BIOSITE INC		66438	0690A	-4077	15577	8
20050216	BSTE	BIOSITE INC	Q	Y	28	90945106	BIOSITE INC		65101	0690A	-1337	14240	9
20050217	BSTE	BIOSITE INC	Q	Y	29	90945106	BIOSITE INC		64861	0690A	-240	14000	10
20050218	BSTE	BIOSITE INC	Q	Y	30	90945106	BIOSITE INC		74761	0690A	9900	23900	11
20050222	BSTE	BIOSITE INC	Q	Y	31	90945106	BIOSITE INC		93178	0690A	18417	42317	12
20050223	BSTE	BIOSITE INC	Q	Y	32	90945106	BIOSITE INC		90648	0690A	-2530	39787	13
20050224	BSTE	BIOSITE INC	Q	Y	33	90945106	BIOSITE INC		75547	0690A	-15101	24686	14
20050225	BSTE	BIOSITE INC	Q	Y	34	90945106	BIOSITE INC		40909	0690A	-34638	0	0
20050228	BSTE	BIOSITE INC	Q	Y	35	90945106	BIOSITE INC		36058	0690A	-4851	0	0
20050301	BSTE	BIOSITE INC	Q	Y	36	90945106	BIOSITE INC		35722	0690A	-336	0	0
20050107	CALM	CAL-MAINE FOODS INC	Q	Y	1	128030202	CAL-MAINE FOODS INC		2065673	0690A	2065673	0	0
20050110	CALM	CAL-MAINE FOODS INC	Q	Y	2	128030202	CAL-MAINE FOODS INC		2082864	0690A	17191	0	0
20050111	CALM	CAL-MAINE FOODS INC	Q	Y	3	128030202	CAL-MAINE FOODS INC		2069873	0690A	-12991	0	0
20050112	CALM	CAL-MAINE FOODS INC	Q	Y	4	128030202	CAL-MAINE FOODS INC		2039723	0690A	-30150	0	0
20050113	CALM	CAL-MAINE FOODS INC	Q	Y	5	128030202	CAL-MAINE FOODS INC		2029018	0690A	-10705	0	0
20050114	CALM	CAL-MAINE FOODS INC	Q	Y	6	128030202	CAL-MAINE FOODS INC		2027259	0690A	-1759	0	0
20050118	CALM	CAL-MAINE FOODS INC	Q	Y	7	128030202	CAL-MAINE FOODS INC		2027174	0690A	-85	0	0
20050119	CALM	CAL-MAINE FOODS INC	Q	Y	8	128030202	CAL-MAINE FOODS INC		2016927	0690A	-10247	0	0
20050120	CALM	CAL-MAINE FOODS INC	Q	Y	9	128030202	CAL-MAINE FOODS INC		2029975	0690A	13048	13048	1
20050121	CALM	CAL-MAINE FOODS INC	Q	Y	10	128030202	CAL-MAINE FOODS INC		2016872	0690A	-13103	0	0

20050124	CALM	CAL-MAINE FOODS INC	Q	Y	11	128030202	CAL-MAINE FOODS INC	2038672	0690A	21800	21800	1
20050125	CALM	CAL-MAINE FOODS INC	Q	Y	12	128030202	CAL-MAINE FOODS INC	2014128	0690A	-24544	0	0
20050126	CALM	CAL-MAINE FOODS INC	Q	Y	13	128030202	CAL-MAINE FOODS INC	1284821	0690A	-729307	0	0
20050127	CALM	CAL-MAINE FOODS INC	Q	Y	14	128030202	CAL-MAINE FOODS INC	1284521	0690A	-300	0	0
20050128	CALM	CAL-MAINE FOODS INC	Q	Y	15	128030202	CAL-MAINE FOODS INC	1282565	0690A	-1956	0	0
20050131	CALM	CAL-MAINE FOODS INC	Q	Y	16	128030202	CAL-MAINE FOODS INC	1281834	0690A	-731	0	0
20050201	CALM	CAL-MAINE FOODS INC	Q	Y	17	128030202	CAL-MAINE FOODS INC	1279915	0690A	-1919	0	0
20050202	CALM	CAL-MAINE FOODS INC	Q	Y	18	128030202	CAL-MAINE FOODS INC	1279115	0690A	-800	0	0
20050203	CALM	CAL-MAINE FOODS INC	Q	Y	19	128030202	CAL-MAINE FOODS INC	1279041	0690A	-74	0	0
20050204	CALM	CAL-MAINE FOODS INC	Q	Y	20	128030202	CAL-MAINE FOODS INC	1278941	0690A	-100	0	0
20050207	CALM	CAL-MAINE FOODS INC	Q	Y	21	128030202	CAL-MAINE FOODS INC	1282493	0690A	3552	3552	1
20050208	CALM	CAL-MAINE FOODS INC	Q	Y	22	128030202	CAL-MAINE FOODS INC	1232393	0690A	-50100	0	0
20050209	CALM	CAL-MAINE FOODS INC	Q	Y	23	128030202	CAL-MAINE FOODS INC	1164220	0690A	-68173	0	0
20050210	CALM	CAL-MAINE FOODS INC	Q	Y	24	128030202	CAL-MAINE FOODS INC	1199249	0690A	35029	35029	1
20050211	CALM	CAL-MAINE FOODS INC	Q	Y	25	128030202	CAL-MAINE FOODS INC	1145450	0690A	-53799	0	0
20050214	CALM	CAL-MAINE FOODS INC	Q	Y	26	128030202	CAL-MAINE FOODS INC	1161002	0690A	15552	15552	1
20050215	CALM	CAL-MAINE FOODS INC	Q	Y	27	128030202	CAL-MAINE FOODS INC	1170933	0690A	9931	25483	2
20050216	CALM	CAL-MAINE FOODS INC	Q	Y	28	128030202	CAL-MAINE FOODS INC	1096662	0690A	-74271	0	0
20050217	CALM	CAL-MAINE FOODS INC	Q	Y	29	128030202	CAL-MAINE FOODS INC	1083241	0690A	-13421	0	0
20050218	CALM	CAL-MAINE FOODS INC	Q	Y	30	128030202	CAL-MAINE FOODS INC	1097822	0690A	14581	14581	1
20050222	CALM	CAL-MAINE FOODS INC	Q	Y	31	128030202	CAL-MAINE FOODS INC	1135822	0690A	38000	52581	2
20050223	CALM	CAL-MAINE FOODS INC	Q	Y	32	128030202	CAL-MAINE FOODS INC	1174025	0690A	38203	90784	3
20050224	CALM	CAL-MAINE FOODS INC	Q	Y	33	128030202	CAL-MAINE FOODS INC	862159	0690A	-311866	0	0
20050225	CALM	CAL-MAINE FOODS INC	Q	Y	34	128030202	CAL-MAINE FOODS INC	892109	0690A	29950	29950	1
20050228	CALM	CAL-MAINE FOODS INC	Q	Y	35	128030202	CAL-MAINE FOODS INC	885698	0690A	-6411	23539	2
20050301	CALM	CAL-MAINE FOODS INC	Q	Y	36	128030202	CAL-MAINE FOODS INC	984648	0690A	98950	122489	3
20050302	CALM	CAL-MAINE FOODS INC	Q	Y	37	128030202	CAL-MAINE FOODS INC	1082944	0690A	98296	220785	4
20050303	CALM	CAL-MAINE FOODS INC	Q	Y	38	128030202	CAL-MAINE FOODS INC	1125242	0690A	42298	263083	5
20050304	CALM	CAL-MAINE FOODS INC	Q	Y	39	128030202	CAL-MAINE FOODS INC	1190251	0690A	65009	328092	6
20050307	CALM	CAL-MAINE FOODS INC	Q	Y	40	128030202	CAL-MAINE FOODS INC	1157582	0690A	-32669	295423	7
20050308	CALM	CAL-MAINE FOODS INC	Q	Y	41	128030202	CAL-MAINE FOODS INC	1156644	0690A	-938	294485	8
20050309	CALM	CAL-MAINE FOODS INC	Q	Y	42	128030202	CAL-MAINE FOODS INC	1160842	0690A	4198	298683	9
20050310	CALM	CAL-MAINE FOODS INC	Q	Y	43	128030202	CAL-MAINE FOODS INC	1160249	0690A	-593	298090	10
20050311	CALM	CAL-MAINE FOODS INC	Q	Y	44	128030202	CAL-MAINE FOODS INC	1160249	0690A	0	298090	11
20050314	CALM	CAL-MAINE FOODS INC	Q	Y	45	128030202	CAL-MAINE FOODS INC	1162092	0690A	1843	299933	12
20050315	CALM	CAL-MAINE FOODS INC	Q	Y	46	128030202	CAL-MAINE FOODS INC	1182392	0690A	20300	320233	13
20050316	CALM	CAL-MAINE FOODS INC	Q	Y	47	128030202	CAL-MAINE FOODS INC	1188292	0690A	5900	326133	14
20050317	CALM	CAL-MAINE FOODS INC	Q	Y	48	128030202	CAL-MAINE FOODS INC	1182778	0690A	-5514	320619	15
20050318	CALM	CAL-MAINE FOODS INC	Q	Y	49	128030202	CAL-MAINE FOODS INC	1182578	0690A	-200	320419	16
20050321	CALM	CAL-MAINE FOODS INC	Q	Y	50	128030202	CAL-MAINE FOODS INC	1186678	0690A	4100	324519	17
20050322	CALM	CAL-MAINE FOODS INC	Q	Y	51	128030202	CAL-MAINE FOODS INC	1184378	0690A	-2300	322219	18
20050323	CALM	CAL-MAINE FOODS INC	Q	Y	52	128030202	CAL-MAINE FOODS INC	1188355	0690A	3977	326196	19
20050324	CALM	CAL-MAINE FOODS INC	Q	Y	53	128030202	CAL-MAINE FOODS INC	1188355	0690A	0	326196	20
20050328	CALM	CAL-MAINE FOODS INC	Q	Y	54	128030202	CAL-MAINE FOODS INC	1196455	0690A	8100	334296	21
20050329	CALM	CAL-MAINE FOODS INC	Q	Y	55	128030202	CAL-MAINE FOODS INC	1196653	0690A	198	334494	22
20050330	CALM	CAL-MAINE FOODS INC	Q	Y	56	128030202	CAL-MAINE FOODS INC	1191712	0690A	-4941	329553	23
20050331	CALM	CAL-MAINE FOODS INC	Q	Y	57	128030202	CAL-MAINE FOODS INC	1185415	0690A	-6297	323256	24
20050401	CALM	CAL-MAINE FOODS INC	Q	Y	58	128030202	CAL-MAINE FOODS INC	1185372	0690A	-43	323213	25
20050404	CALM	CAL-MAINE FOODS INC	Q	Y	59	128030202	CAL-MAINE FOODS INC	1189915	0690A	4543	327756	26
20050405	CALM	CAL-MAINE FOODS INC	Q	Y	60	128030202	CAL-MAINE FOODS INC	1189771	0690A	-144	327612	27
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	1927196	0690A	1927196	0	0
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	1845999	0690A	-81197	0	0
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	1786999	0690A	-59000	0	0
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	1791449	0690A	4450	4450	1
20050113	DAL	Delta Air Lines, Inc.	NYSE	Y	5	247361108	DELTA AIR LINES INC DEL	1800049	0690A	8600	13050	2
20050114	DAL	Delta Air Lines, Inc.	NYSE	Y	6	247361108	DELTA AIR LINES INC DEL	1775049	0690A	-25000	0	0
20050118	DAL	Delta Air Lines, Inc.	NYSE	Y	7	247361108	DELTA AIR LINES INC DEL	1774889	0690A	-160	0	0
20050119	DAL	Delta Air Lines, Inc.	NYSE	Y	8	247361108	DELTA AIR LINES INC DEL	1758182	0690A	-16707	0	0
20050120	DAL	Delta Air Lines, Inc.	NYSE	Y	9	247361108	DELTA AIR LINES INC DEL	1741582	0690A	-16600	0	0
20050121	DAL	Delta Air Lines, Inc.	NYSE	Y	10	247361108	DELTA AIR LINES INC DEL	1815961	0690A	74379	74379	1
20050124	DAL	Delta Air Lines, Inc.	NYSE	Y	11	247361108	DELTA AIR LINES INC DEL	1764540	0690A	-51421	22958	2
20050125	DAL	Delta Air Lines, Inc.	NYSE	Y	12	247361108	DELTA AIR LINES INC DEL	1689466	0690A	-75074	0	0
20050131	DAL	Delta Air Lines, Inc.	NYSE	Y	16	247361108	DELTA AIR LINES INC DEL	13300	0690A	13300	13300	1
20050201	DAL	Delta Air Lines, Inc.	NYSE	Y	17	247361108	DELTA AIR LINES INC DEL	31609	0690A	18309	31609	2
20050202	DAL	Delta Air Lines, Inc.	NYSE	Y	18	247361108	DELTA AIR LINES INC DEL	78876	0690A	47267	78876	3
20050203	DAL	Delta Air Lines, Inc.	NYSE	Y	19	247361108	DELTA AIR LINES INC DEL	76211	0690A	-2665	76211	4
20050204	DAL	Delta Air Lines, Inc.	NYSE	Y	20	247361108	DELTA AIR LINES INC DEL	91441	0690A	15230	91441	5
20050207	DAL	Delta Air Lines, Inc.	NYSE	Y	21	247361108	DELTA AIR LINES INC DEL	124847	0690A	33406	124847	6
20050208	DAL	Delta Air Lines, Inc.	NYSE	Y	22	247361108	DELTA AIR LINES INC DEL	156167	0690A	31320	156167	7
20050209	DAL	Delta Air Lines, Inc.	NYSE	Y	23	247361108	DELTA AIR LINES INC DEL	186630	0690A	30463	186630	8
20050210	DAL	Delta Air Lines, Inc.	NYSE	Y	24	247361108	DELTA AIR LINES INC DEL	201289	0690A	14659	201289	9
20050211	DAL	Delta Air Lines, Inc.	NYSE	Y	25	247361108	DELTA AIR LINES INC DEL	250520	0690A	49231	250520	10
20050214	DAL	Delta Air Lines, Inc.	NYSE	Y	26	247361108	DELTA AIR LINES INC DEL	254293	0690A	3773	254293	11
20050215	DAL	Delta Air Lines, Inc.	NYSE	Y	27	247361108	DELTA AIR LINES INC DEL	240327	0690A	-13966	240327	12
20050216	DAL	Delta Air Lines, Inc.	NYSE	Y	28	247361108	DELTA AIR LINES INC DEL	249737	0690A	9410	249737	13
20050217	DAL	Delta Air Lines, Inc.	NYSE	Y	29	247361108	DELTA AIR LINES INC DEL	260737	0690A	11000	260737	14
20050218	DAL	Delta Air Lines, Inc.	NYSE	Y	30	247361108	DELTA AIR LINES INC DEL	289337	0690A	28600	289337	15
20050222	DAL	Delta Air Lines, Inc.	NYSE	Y	31	247361108	DELTA AIR LINES INC DEL	326019	0690A	36682	326019	16
20050223	DAL	Delta Air Lines, Inc.	NYSE	Y	32	247361108	DELTA AIR LINES INC DEL	302061	0690A	-23958	302061	17
20050224	DAL	Delta Air Lines, Inc.	NYSE	Y	33	247361108	DELTA AIR LINES INC DEL	203704	0690A	-98357	203704	18
20050225	DAL	Delta Air Lines, Inc.	NYSE	Y	34	247361108	DELTA AIR LINES INC DEL	191304	0690A	-12400	191304	19
20050228	DAL	Delta Air Lines, Inc.	NYSE	Y	35	247361108	DELTA AIR LINES INC DEL	189029	0690A	-2275	189029	20
20050301	DAL	Delta Air Lines, Inc.	NYSE	Y	36	247361108	DELTA AIR LINES INC DEL	229159	0690A	40130	229159	21
20050302	DAL	Delta Air Lines, Inc.	NYSE	Y	37	247361108	DELTA AIR LINES INC DEL	219558	0690A	-9601	219558	22
20050303	DAL	Delta Air Lines, Inc.	NYSE	Y	38	247361108	DELTA AIR LINES INC DEL	207858	0690A	-11700	207858	23
20050304	DAL	Delta Air Lines, Inc.	NYSE	Y	39	247361108	DELTA AIR LINES INC DEL	187658	0690A	-20200	187658	24
20050307	DAL	Delta Air Lines, Inc.	NYSE	Y	40	247361108	DELTA AIR LINES INC DEL	173958	0690A	-13700	173958	25
20050308	DAL	Delta Air Lines, Inc.	NYSE	Y	41	247361108	DELTA AIR LINES INC DEL	172858	0690A	-1100	172858	26
20050309	DAL	Delta Air Lines, Inc.	NYSE	Y	42	247361108	DELTA AIR LINES INC DEL	164058	0690A	-8800	164058	27
20050310	DAL	Delta Air Lines, Inc.	NYSE	Y	43	247361108	DELTA AIR LINES INC DEL	175124	0690A	11066	175124	28
20050311	DAL	Delta Air Lines, Inc.	NYSE	Y	44	247361108	DELTA AIR LINES INC DEL	151089	0690A	-24035	151089	29
20050314	DAL	Delta Air Lines, Inc.	NYSE	Y	45	247361108	DELTA AIR LINES INC DEL	163689	0690A	12600	163689	30
20050315	DAL	Delta Air Lines, Inc.	NYSE	Y	46	247361108	DELTA AIR LINES INC DEL	154910	0690A	-8779	154910	31
20050316	DAL	Delta Air Lines, Inc.	NYSE	Y	47	247361108	DELTA AIR LINES INC DEL	170110	0690A	15200	170110	32
20050317	DAL	Delta Air Lines, Inc.	NYSE	Y	48	247361108	DELTA AIR LINES INC DEL	226162	0690A	56052	226162	33
20050318	DAL	Delta Air Lines, Inc.	NYSE	Y	49	247361108	DELTA AIR LINES INC DEL	226262	0690A	100	226262	34
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	284546	0690A	58284	284546	35
20050322	DAL	Delta Air Lines, Inc.	NYSE	Y	51	247361108	DELTA AIR LINES INC DEL	271244	0690A	-13302	271244	36
20050323	DAL	Delta Air Lines, Inc.	NYSE	Y	52	247361108	DELTA AIR LINES INC DEL	205844	0690A	-65400	205844	37
20050324	DAL	Delta Air Lines, Inc.	NYSE	Y	53	247361108	DELTA AIR LINES INC DEL	208840	0690A	2996	208840	38
20050328	DAL	Delta Air Lines, Inc.	NYSE	Y	54	247361108	DELTA AIR LINES INC DEL	219440	0690A	10600	219440	39
20050329	DAL	Delta Air Lines, Inc.	NYSE	Y	55	247361108	DELTA AIR LINES INC DEL	212440	0690A	-7000	212440	40
20050330	DAL	Delta Air Lines, Inc.	NYSE	Y	56	247361108	DELTA AIR LINES INC DEL	200691	0690A	-11749	200691	41
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	175629	0690A	-25062	175629	42
20050401	DAL	Delta Air Lines, Inc.	NYSE	Y	58	247361108	DELTA AIR LINES INC DEL	146838	0690A	-28791	146838	43
20050404	DAL	Delta Air Lines, Inc.	NYSE	Y	59	247361108	DELTA AIR LINES INC DEL	144546	0690A	-2292	144546	44
20050405	DAL	Delta Air Lines, Inc.	NYSE	Y	60	247361108	DELTA AIR LINES INC DEL	141582	0690A	-2964	141582	45
20050128	DYII	DYNACQ HEALTHCARE INC	U	Y	6	26779V105	DYNACQ HEALTHCARE INC	179	0690A	179	179	1
20050131	DYII	DYNACQ HEALTHCARE INC	U	Y	7	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	2
20050201	DYII	DYNACQ HEALTHCARE INC	U	Y	8	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	3
20050202	DYII	DYNACQ HEALTHCARE INC	U	Y	9	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	4
20050203	DYII	DYNACQ HEALTHCARE INC	U	Y	10	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	5
20050204	DYII	DYNACQ HEALTHCARE INC	U	Y	11	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	6
20050207	DYII	DYNACQ HEALTHCARE INC	U	Y	12	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	7
20050208	DYII	DYNACQ HEALTHCARE INC	U	Y	13	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	8
20050209	DYII	DYNACQ HEALTHCARE INC	U	Y	14	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	9
20050210	DYII	DYNACQ HEALTHCARE INC	U	Y	15	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	10
20050211	DYII	DYNACQ HEALTHCARE INC	U	Y	16	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	11
20050214	DYII	DYNACQ HEALTHCARE INC	U	Y	17	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	12
20050215	DYII	DYNACQ HEALTHCARE INC	U	Y	18	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	13
20050216	DYII	DYNACQ HEALTHCARE INC	U	Y	19	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	14
20050217	DYII	DYNACQ HEALTHCARE INC	U	Y	20	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	15
20050218	DYII	DYNACQ HEALTHCARE INC	U	Y	21	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	16
20050222	DYII	DYNACQ HEALTHCARE INC	U	Y	22	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	17
20050118	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	7	M87245102	SYNERON MEDICAL LTD ORD SHARES	700	0690A	700	700	1
20050119	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	8	M87245102	SYNERON MEDICAL LTD ORD SHARES	700	0690A	0	700	2
20050203	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	19	M87245102	SYNERON MEDICAL LTD ORD SHARES	3100	0690A	3100	3100	1
20050204	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	20	M87245102	SYNERON MEDICAL LTD ORD SHARES	3100	0690A	0	3100	2
20050207	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	21	M87245102	SYNERON MEDICAL LTD ORD SHARES	3100	0690A	0	3100	3
20050208	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	22	M87245102	SYNERON MEDICAL LTD ORD SHARES	1858	0690A	-1242	1858	4
20050209	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	23	M87245102	SYNERON MEDICAL LTD ORD SHARES	6998	0690A	5140	6998	5
20050210	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	24	M87245102	SYNERON MEDICAL LTD ORD SHARES	10098	0690A	3100	10098	6
20050211	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	25	M87245102	SYNERON MEDICAL LTD ORD SHARES	10608	0690A	510	10608	7
20050214	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	26	M87245102	SYNERON MEDICAL LTD ORD SHARES	12378	0690A	1770	12378	8
20050215	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	27	M87245102	SYNERON MEDICAL LTD ORD SHARES	12778	0690A	400	12778	9
20050216	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	28	M87245102	SYNERON MEDICAL LTD ORD SHARES	12902	0690A	124	12902	10
20050217	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	29	M87245102	SYNERON MEDICAL LTD ORD SHARES	11213	0690A	-1689	11213	11
20050218	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	30	M87245102	SYNERON MEDICAL LTD ORD SHARES	10513	0690A	-700	10513	12
20050222	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	31	M87245102	SYNERON MEDICAL LTD ORD SHARES	10663	0690A	150	10663	13
20050223	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	32	M87245102	SYNERON MEDICAL LTD ORD SHARES	9463	0690A	-1200	9463	14
20050224	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	33	M87245102	SYNERON MEDICAL LTD ORD SHARES	7334	0690A	-2129	7334	15

20050225	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	34	M87245102	SYNERON MEDICAL LTD ORD SHARES	4216	0690A	-3118	4216	16		
20050302	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	37	M87245102	SYNERON MEDICAL LTD ORD SHARES	632	0690A	632	632	1		
20050303	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	38	M87245102	SYNERON MEDICAL LTD ORD SHARES	3607	0690A	2975	3607	2		
20050304	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	39	M87245102	SYNERON MEDICAL LTD ORD SHARES	3775	0690A	168	3775	3		
20050307	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	40	M87245102	SYNERON MEDICAL LTD ORD SHARES	742	0690A	-3033	742	4		
20050309	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	42	M87245102	SYNERON MEDICAL LTD ORD SHARES	1480	0690A	1480	1480	1		
20050310	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	43	M87245102	SYNERON MEDICAL LTD ORD SHARES	3982	0690A	2502	3982	2		
20050311	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	44	M87245102	SYNERON MEDICAL LTD ORD SHARES	719	0690A	-3263	719	3		
20050314	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	45	M87245102	SYNERON MEDICAL LTD ORD SHARES	743	0690A	24	743	4		
20050107	FFH	Fairfax Financial Holdings Limited	NYSE	Y	1	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342929	0690A	342929	0	0		
20050110	FFH	Fairfax Financial Holdings Limited	NYSE	Y	2	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	336329	0690A	-6600	0	0		
20050111	FFH	Fairfax Financial Holdings Limited	NYSE	Y	3	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	337129	0690A	800	0	0		
20050112	FFH	Fairfax Financial Holdings Limited	NYSE	Y	4	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	683030	0690A	345901	345901	1		
20050113	FFH	Fairfax Financial Holdings Limited	NYSE	Y	5	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	689930	0690A	6900	352801	2		
20050114	FFH	Fairfax Financial Holdings Limited	NYSE	Y	6	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	694130	0690A	4200	357001	3		
20050118	FFH	Fairfax Financial Holdings Limited	NYSE	Y	7	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	667030	0690A	-27100	329901	4		
20050119	FFH	Fairfax Financial Holdings Limited	NYSE	Y	8	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	667530	0690A	500	330401	5		
20050120	FFH	Fairfax Financial Holdings Limited	NYSE	Y	9	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	691630	0690A	24100	354501	6		
20050121	FFH	Fairfax Financial Holdings Limited	NYSE	Y	10	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	323590	0690A	-368040	0	0		
20050124	FFH	Fairfax Financial Holdings Limited	NYSE	Y	11	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	325490	0690A	1900	1900	1		
20050125	FFH	Fairfax Financial Holdings Limited	NYSE	Y	12	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	344399	0690A	18909	20809	2		
20050126	FFH	Fairfax Financial Holdings Limited	NYSE	Y	13	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	340822	0690A	-3577	17232	3		
20050127	FFH	Fairfax Financial Holdings Limited	NYSE	Y	14	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	331322	0690A	-9500	7732	4		
20050128	FFH	Fairfax Financial Holdings Limited	NYSE	Y	15	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	332422	0690A	1100	8832	5		
20050131	FFH	Fairfax Financial Holdings Limited	NYSE	Y	16	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	339532	0690A	7110	15942	6		
20050201	FFH	Fairfax Financial Holdings Limited	NYSE	Y	17	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	339532	0690A	0	15942	7		
20050202	FFH	Fairfax Financial Holdings Limited	NYSE	Y	18	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	341732	0690A	2200	18142	8		
20050203	FFH	Fairfax Financial Holdings Limited	NYSE	Y	19	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	341532	0690A	-200	17942	9		
20050204	FFH	Fairfax Financial Holdings Limited	NYSE	Y	20	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342732	0690A	1200	19142	10		
20050207	FFH	Fairfax Financial Holdings Limited	NYSE	Y	21	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342732	0690A	0	19142	11		
20050208	FFH	Fairfax Financial Holdings Limited	NYSE	Y	22	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	339472	0690A	-3260	15882	12		
20050209	FFH	Fairfax Financial Holdings Limited	NYSE	Y	23	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	339372	0690A	-100	15782	13		
20050210	FFH	Fairfax Financial Holdings Limited	NYSE	Y	24	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	340972	0690A	1600	17382	14		
20050211	FFH	Fairfax Financial Holdings Limited	NYSE	Y	25	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342572	0690A	1600	18982	15		
20050214	FFH	Fairfax Financial Holdings Limited	NYSE	Y	26	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342972	0690A	400	19382	16		
20050215	FFH	Fairfax Financial Holdings Limited	NYSE	Y	27	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342972	0690A	0	19382	17		
20050216	FFH	Fairfax Financial Holdings Limited	NYSE	Y	28	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	354172	0690A	11200	30582	18		
20050217	FFH	Fairfax Financial Holdings Limited	NYSE	Y	29	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	349472	0690A	-4700	25882	19		
20050218	FFH	Fairfax Financial Holdings Limited	NYSE	Y	30	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	344972	0690A	-4500	21382	20		
20050222	FFH	Fairfax Financial Holdings Limited	NYSE	Y	31	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	395672	0690A	50700	72082	21		
20050223	FFH	Fairfax Financial Holdings Limited	NYSE	Y	32	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	397772	0690A	2100	74182	22		
20050224	FFH	Fairfax Financial Holdings Limited	NYSE	Y	33	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	401172	0690A	3400	77582	23		
20050225	FFH	Fairfax Financial Holdings Limited	NYSE	Y	34	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400272	0690A	-900	76682	24		
20050228	FFH	Fairfax Financial Holdings Limited	NYSE	Y	35	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	395097	0690A	-5175	71507	25		
20050301	FFH	Fairfax Financial Holdings Limited	NYSE	Y	36	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	344816	0690A	-50281	21226	26		
20050302	FFH	Fairfax Financial Holdings Limited	NYSE	Y	37	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	343716	0690A	-1100	20126	27		
20050303	FFH	Fairfax Financial Holdings Limited	NYSE	Y	38	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	347116	0690A	3400	23526	28		
20050304	FFH	Fairfax Financial Holdings Limited	NYSE	Y	39	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351516	0690A	4400	27926	29		
20050307	FFH	Fairfax Financial Holdings Limited	NYSE	Y	40	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350116	0690A	-1400	26526	30		
20050308	FFH	Fairfax Financial Holdings Limited	NYSE	Y	41	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350216	0690A	100	26626	31		
20050309	FFH	Fairfax Financial Holdings Limited	NYSE	Y	42	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350316	0690A	100	26726	32		
20050310	FFH	Fairfax Financial Holdings Limited	NYSE	Y	43	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350316	0690A	0	26726	33		
20050311	FFH	Fairfax Financial Holdings Limited	NYSE	Y	44	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350316	0690A	0	26726	34		
20050314	FFH	Fairfax Financial Holdings Limited	NYSE	Y	45	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350118	0690A	-198	26528	35		
20050315	FFH	Fairfax Financial Holdings Limited	NYSE	Y	46	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351141	0690A	1023	27551	36		
20050316	FFH	Fairfax Financial Holdings Limited	NYSE	Y	47	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351141	0690A	0	27551	37		
20050317	FFH	Fairfax Financial Holdings Limited	NYSE	Y	48	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351241	0690A	100	27651	38		
20050318	FFH	Fairfax Financial Holdings Limited	NYSE	Y	49	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351241	0690A	0	27651	39		
20050321	FFH	Fairfax Financial Holdings Limited	NYSE	Y	50	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351241	0690A	0	27651	40		
20050322	FFH	Fairfax Financial Holdings Limited	NYSE	Y	51	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350641	0690A	-600	27051	41		
20050323	FFH	Fairfax Financial Holdings Limited	NYSE	Y	52	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	550041	0690A	199400	226451	42		
20050324	FFH	Fairfax Financial Holdings Limited	NYSE	Y	53	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	550041	0690A	0	226451	43		
20050328	FFH	Fairfax Financial Holdings Limited	NYSE	Y	54	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	550041	0690A	0	226451	44		
20050329	FFH	Fairfax Financial Holdings Limited	NYSE	Y	55	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	548441	0690A	-1600	224851	45		
20050330	FFH	Fairfax Financial Holdings Limited	NYSE	Y	56	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	546745	0690A	-1696	223155	46		
20050331	FFH	Fairfax Financial Holdings Limited	NYSE	Y	57	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	543710	0690A	-3035	220120	47		
20050401	FFH	Fairfax Financial Holdings Limited	NYSE	Y	58	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	535310	0690A	-8400	211720	48		
20050404	FFH	Fairfax Financial Holdings Limited	NYSE	Y	59	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	529890	0690A	-5420	206300	49		
20050405	FFH	Fairfax Financial Holdings Limited	NYSE	Y	60	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	535290	0690A	5400	211700	50		
20050107	GIVN	GIVEN IMAGING LTD	Q	Y	1	M52020100	GIVEN IMAGING LTD	875127	0690A	875127	0	0		
20050110	GIVN	GIVEN IMAGING LTD	Q	Y	2	M52020100	GIVEN IMAGING LTD	874143	0690A	-984	0	0		
20050111	GIVN	GIVEN IMAGING LTD	Q	Y	3	M52020100	GIVEN IMAGING LTD	884523	0690A	10380	0	0		
20050112	GIVN	GIVEN IMAGING LTD	Q	Y	4	M52020100	GIVEN IMAGING LTD	860323	0690A	-24200	0	0		
20050113	GIVN	GIVEN IMAGING LTD	Q	Y	5	M52020100	GIVEN IMAGING LTD	860923	0690A	600	600	1		
20050114	GIVN	GIVEN IMAGING LTD	Q	Y	6	M52020100	GIVEN IMAGING LTD	865043	0690A	4120	4720	2		
20050118	GIVN	GIVEN IMAGING LTD	Q	Y	7	M52020100	GIVEN IMAGING LTD	891643	0690A	26600	31320	3		
20050119	GIVN	GIVEN IMAGING LTD	Q	Y	8	M52020100	GIVEN IMAGING LTD	893323	0690A	1680	33000	4		
20050120	GIVN	GIVEN IMAGING LTD	Q	Y	9	M52020100	GIVEN IMAGING LTD	896939	0690A	3616	36616	5		
20050121	GIVN	GIVEN IMAGING LTD	Q	Y	10	M52020100	GIVEN IMAGING LTD	886226	0690A	-10713	25903	6		
20050124	GIVN	GIVEN IMAGING LTD	Q	Y	11	M52020100	GIVEN IMAGING LTD	834307	0690A	-51919	0	0		
20050125	GIVN	GIVEN IMAGING LTD	Q	Y	12	M52020100	GIVEN IMAGING LTD	835307	0690A	1000	1000	1		
20050126	GIVN	GIVEN IMAGING LTD	Q	Y	13	M52020100	GIVEN IMAGING LTD	835313	0690A	6	1006	2		
20050127	GIVN	GIVEN IMAGING LTD	Q	Y	14	M52020100	GIVEN IMAGING LTD	841038	0690A	5725	6731	3		
20050128	GIVN	GIVEN IMAGING LTD	Q	Y	15	M52020100	GIVEN IMAGING LTD	848109	0690A	7071	13802	4		
20050131	GIVN	GIVEN IMAGING LTD	Q	Y	16	M52020100	GIVEN IMAGING LTD	893012	0690A	44903	58705	5		
20050201	GIVN	GIVEN IMAGING LTD	Q	Y	17	M52020100	GIVEN IMAGING LTD	896358	0690A	3346	62051	6		
20050202	GIVN	GIVEN IMAGING LTD	Q	Y	18	M52020100	GIVEN IMAGING LTD	888738	0690A	-7620	54431	7		
20050203	GIVN	GIVEN IMAGING LTD	Q	Y	19	M52020100	GIVEN IMAGING LTD	1131090	0690A	242352	296783	8		
20050204	GIVN	GIVEN IMAGING LTD	Q	Y	20	M52020100	GIVEN IMAGING LTD	1134977	0690A	3887	300670	9		
20050207	GIVN	GIVEN IMAGING LTD	Q	Y	21	M52020100	GIVEN IMAGING LTD	1116973	0690A	-18004	282666	10		
20050208	GIVN	GIVEN IMAGING LTD	Q	Y	22	M52020100	GIVEN IMAGING LTD	1114673	0690A	-2300	280366	11		
20050209	GIVN	GIVEN IMAGING LTD	Q	Y	23	M52020100	GIVEN IMAGING LTD	1125323	0690A	10650	291016	12		
20050209	GIVN	GIVEN IMAGING LTD	Q	Y	23	M52020100	GIVEN IMAGING LTD	5700	0690A	5700	5700	1		
20050210	GIVN	GIVEN IMAGING LTD	Q	Y	24	M52020100	GIVEN IMAGING LTD	1134139	0690A	1128439	1134139	2		
20050211	GIVN	GIVEN IMAGING LTD	Q	Y	25	M52020100	GIVEN IMAGING LTD	1131860	0690A	-2279	1131860	3		
20050214	GIVN	GIVEN IMAGING LTD	Q	Y	26	M52020100	GIVEN IMAGING LTD	1127183	0690A	-4677	1127183	4		
20050215	GIVN	GIVEN IMAGING LTD	Q	Y	27	M52020100	GIVEN IMAGING LTD	1128743	0690A	1560	1128743	5		
20050216	GIVN	GIVEN IMAGING LTD	Q	Y	28	M52020100	GIVEN IMAGING LTD	1135539	0690A	6796	1135539	6		
20050217	GIVN	GIVEN IMAGING LTD	Q	Y	29	M52020100	GIVEN IMAGING LTD	1162668	0690A	27129	1162668	7		
20050218	GIVN	GIVEN IMAGING LTD	Q	Y	30	M52020100	GIVEN IMAGING LTD	1164491	0690A	1823	1164491	8		
20050222	GIVN	GIVEN IMAGING LTD	Q	Y	31	M52020100	GIVEN IMAGING LTD	1139732	0690A	-24759	1139732	9		
20050223	GIVN	GIVEN IMAGING LTD	Q	Y	32	M52020100	GIVEN IMAGING LTD	1126371	0690A	-13361	1126371	10		
20050224	GIVN	GIVEN IMAGING LTD	Q	Y	33	M52020100	GIVEN IMAGING LTD	1070021	0690A	-56350	1070021	11		
20050225	GIVN	GIVEN IMAGING LTD	Q	Y	34	M52020100	GIVEN IMAGING LTD	1067821	0690A	-2200	1067821	12		
20050228	GIVN	GIVEN IMAGING LTD	Q	Y	35	M52020100	GIVEN IMAGING LTD	985699	0690A	-82122	985699	13		
20050301	GIVN	GIVEN IMAGING LTD	Q	Y	36	M52020100	GIVEN IMAGING LTD	983299	0690A	-2400	983299	14		
20050302	GIVN	GIVEN IMAGING LTD	Q	Y	37	M52020100	GIVEN IMAGING LTD	941399	0690A	-41900	941399	15		
20050303	GIVN	GIVEN IMAGING LTD	Q	Y	38	M52020100	GIVEN IMAGING LTD	974209	0690A	32810	974209	16		
20050304	GIVN	GIVEN IMAGING LTD	Q	Y	39	M52020100	GIVEN IMAGING LTD	1047800	0690A	73591	1047800	17		
20050307	GIVN	GIVEN IMAGING LTD	Q	Y	40	M52020100	GIVEN IMAGING LTD	1049000	0690A	1200	1049000	18		
20050308	GIVN	GIVEN IMAGING LTD	Q	Y	41	M52020100	GIVEN IMAGING LTD	1048250	0690A	-750	1048250	19		
20050309	GIVN	GIVEN IMAGING LTD	Q	Y	42	M52020100	GIVEN IMAGING LTD	1022950	0690A	-25300	1022950	20		
20050310	GIVN	GIVEN IMAGING LTD	Q	Y	43	M52020100	GIVEN IMAGING LTD	1091743	0690A	68793	1091743	21		
20050311	GIVN	GIVEN IMAGING LTD	Q	Y	44	M52020100	GIVEN IMAGING LTD	1104943	0690A	13200	1104943	22		
20050314	GIVN	GIVEN IMAGING LTD	Q	Y	45	M52020100	GIVEN IMAGING LTD	1123843	0690A	18900	1123843	23		
20050315	GIVN	GIVEN IMAGING LTD	Q	Y	46	M52020100	GIVEN IMAGING LTD	1134243	0690A	10400	1134243	24		
20050316	GIVN	GIVEN IMAGING LTD	Q	Y	47	M52020100	GIVEN IMAGING LTD	1157694	0690A	23451	1157694	25		
20050317	GIVN	GIVEN IMAGING LTD	Q	Y	48	M52020100	GIVEN IMAGING LTD	1181861	0690A	24167	1181861	26		
20050318	GIVN	GIVEN IMAGING LTD	Q	Y	49	M52020100	GIVEN IMAGING LTD	1219901	0690A	38040	1219901	27		
20050321	GIVN	GIVEN IMAGING LTD	Q	Y	50	M52020100	GIVEN IMAGING LTD	1385692	0690A	165791	1385692	28		
20050322	GIVN	GIVEN IMAGING LTD	Q	Y	51	M52020100	GIVEN IMAGING LTD	1390334	0690A	4642	1390334	29		
20050323	GIVN	GIVEN IMAGING LTD	Q	Y	52	M52020100	GIVEN IMAGING LTD	1402271	0690A	11937	1402271	30		
20050324	GIVN	GIVEN IMAGING LTD	Q	Y	53	M52020100	GIVEN IMAGING LTD	1400858	0690A	-1413	1400858	31		
20050328	GIVN	GIVEN IMAGING LTD	Q	Y	54	M52020100	GIVEN IMAGING LTD	1434063	0690A	33205	1434063	32		
20050329	GIVN	GIVEN IMAGING LTD	Q	Y	55	M52020100	GIVEN IMAGING LTD	1437144	0690A	3081	1437144	33		
20050330	GIVN	GIVEN IMAGING LTD	Q	Y	56	M52020100	GIVEN IMAGING LTD	1435908	0690A	-1236	1435908	34		
20050331	GIVN	GIVEN IMAGING LTD	Q	Y	57	M52020100	GIVEN IMAGING LTD	1428208	0690A	-7700	1428208	35		
20050331	GIVN	GIVEN IMAGING LTD	Q	Y	57	M52020100	GIVEN IMAGING LTD	1500	0690A	1500	1500	1		
20050401	GIVN	GIVEN IMAGING LTD	Q	Y	58	M52020100	GIVEN IMAGING LTD	1422849	0690A	1421349	1422849	2		
20050401	GIVN	GIVEN IMAGING LTD	Q	Y	58	M52020100	GIVEN IMAGING LTD	1500	0690A	1500	1500	1		
20050404	GIVN	GIVEN IMAGING LTD	Q	Y	59	M52020100	GIVEN IMAGING LTD	1425549	0690A	1424049	1425549	2		
20050405	GIVN	GIVEN IMAGING LTD	Q	Y	60	M52020100	GIVEN IMAGING LTD	1415317	0690A	-10232	1415317	3		
20050107	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	1	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1287321	0690A	1287321	0	0		
20050110	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	2	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1282821	0690A	-4500	0	0		
20050111	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	3	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1671921	0690A	389100	0	0		
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1637954	0690A	-33967	0	0		
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1626054	0690A	-11900	0	0		
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1597154	0690A	-28900	0	0		
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1594054	0690A	-3100	0	0		
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1557855	0690A	-36199	0	0		
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1561355	0690A	3500	3500	1		

20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1565455	0690A	4100	7600	2
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1594555	0690A	29100	36700	3
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1594455	0690A	-100	36600	4
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1150991	0690A	-443464	0	0
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1155391	0690A	4400	4400	1
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1139691	0690A	-15700	0	0
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1022300	0690A	-117391	0	0
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1106232	0690A	83932	83932	1
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1133332	0690A	27100	111032	2
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1291532	0690A	158200	269232	3
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1363432	0690A	71900	341132	4
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1306912	0690A	-56520	284612	5
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1331968	0690A	25056	309668	6
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1307868	0690A	-24100	285568	7
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1341868	0690A	34000	319568	8
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1343268	0690A	1400	320968	9
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1346283	0690A	3015	323983	10
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1294922	0690A	-51361	272622	11
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1303042	0690A	8120	280742	12
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1413462	0690A	110420	391162	13
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1386142	0690A	-27320	363842	14
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1351827	0690A	-34315	329527	15
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1387527	0690A	35700	365227	16
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	900965	0690A	-486562	0	0
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	826415	0690A	-74550	0	0
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1004915	0690A	178500	178500	1
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1047478	0690A	42563	221063	2
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1046778	0690A	-700	220363	3
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1041478	0690A	-5300	215063	4
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1151338	0690A	109860	324923	5
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1139454	0690A	-11884	313039	6
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1210316	0690A	70862	383901	7
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1149116	0690A	-61200	322701	8
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1181516	0690A	32400	355101	9
20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1163793	0690A	-17723	337378	10
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1183093	0690A	19300	356678	11
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1145464	0690A	-37629	319049	12
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1220041	0690A	74577	393626	13
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1282570	0690A	62529	456155	14
20050318	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	49	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1281402	0690A	-1168	454987	15
20050321	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	50	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1279098	0690A	-2304	452683	16
20050322	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	51	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1264598	0690A	-14500	438183	17
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1706893	0690A	442295	880478	18
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1638093	0690A	-68800	811678	19
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1639912	0690A	1819	813497	20
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1640085	0690A	173	813670	21
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1639433	0690A	-652	813018	22
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1406933	0690A	-232500	580518	23
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1418496	0690A	11563	592081	24
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1408696	0690A	-9800	582281	25
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1447787	0690A	39091	621372	26
20050112	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	4	456788108	INFOSYS TECHNOLOGIES LTD ADS	297326	0690A	297326	297326	1
20050113	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	5	456788108	INFOSYS TECHNOLOGIES LTD ADS	298394	0690A	1068	298394	2
20050114	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	6	456788108	INFOSYS TECHNOLOGIES LTD ADS	294721	0690A	-3673	294721	3
20050118	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	7	456788108	INFOSYS TECHNOLOGIES LTD ADS	268206	0690A	-26515	268206	4
20050119	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	8	456788108	INFOSYS TECHNOLOGIES LTD ADS	267864	0690A	-342	267864	5
20050120	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	9	456788108	INFOSYS TECHNOLOGIES LTD ADS	226055	0690A	-41809	226055	6
20050121	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	10	456788108	INFOSYS TECHNOLOGIES LTD ADS	222792	0690A	-3263	222792	7
20050124	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	11	456788108	INFOSYS TECHNOLOGIES LTD ADS	222792	0690A	0	222792	8
20050125	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	12	456788108	INFOSYS TECHNOLOGIES LTD ADS	234392	0690A	11600	234392	9
20050126	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	13	456788108	INFOSYS TECHNOLOGIES LTD ADS	258525	0690A	24133	258525	10
20050127	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	14	456788108	INFOSYS TECHNOLOGIES LTD ADS	260148	0690A	1623	260148	11
20050128	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	15	456788108	INFOSYS TECHNOLOGIES LTD ADS	268248	0690A	8100	268248	12
20050131	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	16	456788108	INFOSYS TECHNOLOGIES LTD ADS	273348	0690A	5100	273348	13
20050201	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	17	456788108	INFOSYS TECHNOLOGIES LTD ADS	271848	0690A	-1500	271848	14
20050202	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	18	456788108	INFOSYS TECHNOLOGIES LTD ADS	268348	0690A	-3500	268348	15
20050203	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	19	456788108	INFOSYS TECHNOLOGIES LTD ADS	267042	0690A	-1306	267042	16
20050204	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	20	456788108	INFOSYS TECHNOLOGIES LTD ADS	257935	0690A	-9107	257935	17
20050207	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	21	456788108	INFOSYS TECHNOLOGIES LTD ADS	255135	0690A	-2800	255135	18
20050208	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	22	456788108	INFOSYS TECHNOLOGIES LTD ADS	250935	0690A	-4200	250935	19
20050209	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	23	456788108	INFOSYS TECHNOLOGIES LTD ADS	249004	0690A	-1931	249004	20
20050210	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	24	456788108	INFOSYS TECHNOLOGIES LTD ADS	246704	0690A	-2300	246704	21
20050211	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	25	456788108	INFOSYS TECHNOLOGIES LTD ADS	254877	0690A	8173	254877	22
20050214	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	26	456788108	INFOSYS TECHNOLOGIES LTD ADS	250877	0690A	-4000	250877	23
20050215	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	27	456788108	INFOSYS TECHNOLOGIES LTD ADS	233477	0690A	-17400	233477	24
20050216	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	28	456788108	INFOSYS TECHNOLOGIES LTD ADS	234852	0690A	1375	234852	25
20050217	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	29	456788108	INFOSYS TECHNOLOGIES LTD ADS	225352	0690A	-9500	225352	26
20050218	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	30	456788108	INFOSYS TECHNOLOGIES LTD ADS	220250	0690A	-5102	220250	27
20050222	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	31	456788108	INFOSYS TECHNOLOGIES LTD ADS	214240	0690A	-6010	214240	28
20050223	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	32	456788108	INFOSYS TECHNOLOGIES LTD ADS	203200	0690A	-11040	203200	29
20050303	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	38	456788108	INFOSYS TECHNOLOGIES LTD ADS	2280	0690A	2280	2280	1
20050307	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	40	456788108	INFOSYS TECHNOLOGIES LTD ADS	10783	0690A	10783	10783	1
20050308	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	41	456788108	INFOSYS TECHNOLOGIES LTD ADS	8383	0690A	-2400	8383	2
20050118	ISON	ISONICS CORP	S	Y	7	464895101	ISONICS CORP	2000	0690A	2000	2000	1
20050119	ISON	ISONICS CORP	S	Y	8	464895101	ISONICS CORP	200	0690A	-1800	200	2
20050128	ISON	ISONICS CORP	S	Y	15	464895101	ISONICS CORP	5139	0690A	5139	5139	1
20050131	ISON	ISONICS CORP	S	Y	16	464895101	ISONICS CORP	10339	0690A	5200	10339	2
20050201	ISON	ISONICS CORP	S	Y	17	464895101	ISONICS CORP	13784	0690A	3445	13784	3
20050202	ISON	ISONICS CORP	S	Y	18	464895101	ISONICS CORP	15822	0690A	2038	15822	4
20050203	ISON	ISONICS CORP	S	Y	19	464895101	ISONICS CORP	15922	0690A	100	15922	5
20050204	ISON	ISONICS CORP	S	Y	20	464895101	ISONICS CORP	15922	0690A	0	15922	6
20050207	ISON	ISONICS CORP	S	Y	21	464895101	ISONICS CORP	17522	0690A	1600	17522	7
20050208	ISON	ISONICS CORP	S	Y	22	464895101	ISONICS CORP	20117	0690A	2595	20117	8
20050209	ISON	ISONICS CORP	S	Y	23	464895101	ISONICS CORP	20117	0690A	0	20117	9
20050210	ISON	ISONICS CORP	S	Y	24	464895101	ISONICS CORP	25517	0690A	5400	25517	10
20050211	ISON	ISONICS CORP	S	Y	25	464895101	ISONICS CORP	29667	0690A	4150	29667	11
20050214	ISON	ISONICS CORP	S	Y	26	464895101	ISONICS CORP	27767	0690A	-1900	27767	12
20050215	ISON	ISONICS CORP	S	Y	27	464895101	ISONICS CORP	29428	0690A	1661	29428	13
20050216	ISON	ISONICS CORP	S	Y	28	464895101	ISONICS CORP	961	0690A	-28467	961	14
20050217	ISON	ISONICS CORP	S	Y	29	464895101	ISONICS CORP	4506	0690A	3545	4506	15
20050218	ISON	ISONICS CORP	S	Y	30	464895101	ISONICS CORP	6089	0690A	1583	6089	16
20050309	ISON	ISONICS CORP	S	Y	42	464895101	ISONICS CORP	100	0690A	100	100	1
20050310	ISON	ISONICS CORP	S	Y	43	464895101	ISONICS CORP	100	0690A	0	100	2
20050311	ISON	ISONICS CORP	S	Y	44	464895101	ISONICS CORP	200	0690A	100	200	3
20050315	ISON	ISONICS CORP	S	Y	46	464895101	ISONICS CORP	200	0690A	200	200	1
20050316	ISON	ISONICS CORP	S	Y	47	464895101	ISONICS CORP	400	0690A	200	400	2
20050317	ISON	ISONICS CORP	S	Y	48	464895101	ISONICS CORP	500	0690A	100	500	3
20050318	ISON	ISONICS CORP	S	Y	49	464895101	ISONICS CORP	300	0690A	-200	300	4
20050321	ISON	ISONICS CORP	S	Y	50	464895101	ISONICS CORP	200	0690A	-100	200	5
20050322	ISON	ISONICS CORP	S	Y	51	464895101	ISONICS CORP	200	0690A	0	200	6
20050328	ISON	ISONICS CORP	S	Y	54	464895101	ISONICS CORP	100	0690A	100	100	1
20050330	ISON	ISONICS CORP	S	Y	56	464895101	ISONICS CORP	100	0690A	100	100	1
20050331	ISON	ISONICS CORP	S	Y	57	464895101	ISONICS CORP	100	0690A	0	100	2
20050401	ISON	ISONICS CORP	S	Y	58	464895101	ISONICS CORP	400	0690A	300	400	3
20050107	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	1	501014104	KRISPY KREME DOUGHNUTS INC	2217471	0690A	2217471	0	0
20050110	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	2	501014104	KRISPY KREME DOUGHNUTS INC	2169603	0690A	-47868	0	0
20050111	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	3	501014104	KRISPY KREME DOUGHNUTS INC	2159567	0690A	-10036	0	0
20050112	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	4	501014104	KRISPY KREME DOUGHNUTS INC	2039964	0690A	-119603	0	0
20050113	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	5	501014104	KRISPY KREME DOUGHNUTS INC	2029412	0690A	-19552	0	0
20050114	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	6	501014104	KRISPY KREME DOUGHNUTS INC	1998423	0690A	-21989	0	0
20050118	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	7	501014104	KRISPY KREME DOUGHNUTS INC	2019000	0690A	20577	20577	1
20050119	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	8	501014104	KRISPY KREME DOUGHNUTS INC	2005951	0690A	-13049	7528	2
20050120	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	9	501014104	KRISPY KREME DOUGHNUTS INC	1989843	0690A	-16108	0	0
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	1660083	0690A	-329760	0	0
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	1641963	0690A	-18120	0	0
20050125	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	12	501014104	KRISPY KREME DOUGHNUTS INC	1620382	0690A	-21581	0	0
20050126	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	13	501014104	KRISPY KREME DOUGHNUTS INC	103082	0690A	-1517300	0	0
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	102882	0690A	-200	0	0
20050128	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	15	501014104	KRISPY KREME DOUGHNUTS INC	93372	0690A	-9510	0	0
20050131	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	16	501014104	KRISPY KREME DOUGHNUTS INC	119772	0690A	26400	26400	1
20050201	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	17	501014104	KRISPY KREME DOUGHNUTS INC	104086	0690A	-15686	10714	2
20050202	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	18	501014104	KRISPY KREME DOUGHNUTS INC	96586	0690A	-7500	3214	3
20050203	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	19	501014104	KRISPY KREME DOUGHNUTS INC	106986	0690A	10400	13614	4
20050204	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	20	501014104	KRISPY KREME DOUGHNUTS INC	169086	0690A	62100	75714	5
20050207	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	21	501014104	KRISPY KREME DOUGHNUTS INC	183616	0690A	14530	90244	6
20050208	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	22	501014104	KRISPY KREME DOUGHNUTS INC	341720	0690A	158104	248348	7
20050209	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	23	501014104	KRISPY KREME DOUGHNUTS INC	534920	0690A	193200	441548	8
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	680920	0690A	146000	587548	9
20050211	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	25	501014104	KRISPY KREME DOUGHNUTS INC	752620	0690A	71700	659248	10
20050214	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	26	501014104	KRISPY KREME DOUGHNUTS INC	768952	0690A	16332	675580	11
20050215	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	27	501014104	KRISPY KREME DOUGHNUTS INC	815920	0690A	46968	722548	12

20050216	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	28	501014104	KRISPY KREME DOUGHNUTS INC	949620	0690A	133700	856248	13
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	965428	0690A	15808	872056	14
20050218	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	30	501014104	KRISPY KREME DOUGHNUTS INC	975874	0690A	10446	882502	15
20050222	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	31	501014104	KRISPY KREME DOUGHNUTS INC	1040424	0690A	64550	947052	16
20050223	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	32	501014104	KRISPY KREME DOUGHNUTS INC	1058924	0690A	18500	965552	17
20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	892365	0690A	-166559	798993	18
20050225	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	34	501014104	KRISPY KREME DOUGHNUTS INC	890285	0690A	-2080	796913	19
20050228	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	35	501014104	KRISPY KREME DOUGHNUTS INC	894928	0690A	4643	801556	20
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	900628	0690A	5700	807256	21
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	875109	0690A	-25519	781737	22
20050303	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	38	501014104	KRISPY KREME DOUGHNUTS INC	911412	0690A	36303	818040	23
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	967312	0690A	55900	873940	24
20050307	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	40	501014104	KRISPY KREME DOUGHNUTS INC	1022047	0690A	54735	928675	25
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	996947	0690A	-25100	903575	26
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	31450	0690A	-965497	0	0
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	977594	0690A	977594	977594	1
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	992576	0690A	14982	992576	2
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	999974	0690A	7398	999974	3
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	1011874	0690A	11900	1011874	4
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	1019924	0690A	8050	1019924	5
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	1076924	0690A	57000	1076924	6
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	1072124	0690A	-4800	1072124	7
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	1069774	0690A	-2350	1069774	8
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	1066374	0690A	-3400	1066374	9
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	1520874	0690A	454500	1520874	10
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	1521274	0690A	400	1521274	11
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	1505562	0690A	-15712	1505562	12
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	1514262	0690A	8700	1514262	13
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	706281	0690A	-807981	706281	14
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	658281	0690A	-48000	658281	15
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	710131	0690A	51850	710131	16
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	834830	0690A	124699	834830	17
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	721630	0690A	-113200	721630	18
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	760495	0690A	38865	760495	19
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	1938200	0690A	1938200	0	0
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	1924886	0690A	-13314	0	0
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	2205936	0690A	281050	0	0
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	1992344	0690A	-213592	0	0
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	2123919	0690A	131575	131575	1
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	2383969	0690A	260050	391625	2
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	2179413	0690A	-204556	187069	3
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	2170013	0690A	-9400	177669	4
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	2386313	0690A	216300	393969	5
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	2402513	0690A	16200	410169	6
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	2078113	0690A	-324400	85769	7
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	2013269	0690A	-64844	20925	8
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	1349744	0690A	-663525	0	0
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	1352935	0690A	3191	3191	1
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	1336535	0690A	-16400	0	0
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	1291365	0690A	-45170	0	0
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	1251313	0690A	-40052	0	0
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	1350613	0690A	99300	99300	1
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	1335138	0690A	-15475	83825	2
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	1475053	0690A	139915	223740	3
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	1354495	0690A	-120558	103182	4
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	1457818	0690A	103323	206505	5
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	1512918	0690A	55100	261605	6
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	1625413	0690A	112495	374100	7
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	1513240	0690A	-112173	261927	8
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	1554104	0690A	40864	302791	9
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	1495012	0690A	-59092	243699	10
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	1412012	0690A	-83000	160699	11
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	1485212	0690A	73200	233899	12
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	1467377	0690A	-17835	216064	13
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	1459352	0690A	-8025	208039	14
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	1621431	0690A	162079	370118	15
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	1241627	0690A	-379804	0	0
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	1200295	0690A	-41332	0	0
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	25000	0690A	-1175295	0	0
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	1130763	0690A	1130763	1130763	1
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	1550979	0690A	420216	1550979	2
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	1627667	0690A	76688	1627667	3
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	1584708	0690A	-42959	1584708	4
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	1415758	0690A	-168950	1415758	5
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	1621603	0690A	205845	1621603	6
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	1923426	0690A	301823	1923426	7
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	1966087	0690A	42661	1966087	8
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	1875547	0690A	-90540	1875547	9
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	1842007	0690A	-33540	1842007	10
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	1803518	0690A	-38489	1803518	11
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	1000	0690A	-1802518	1000	12
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	1751550	0690A	1751550	1751550	1
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	1781250	0690A	29700	1781250	2
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	1787517	0690A	6267	1787517	3
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	1790517	0690A	3000	1790517	4
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	1801917	0690A	11400	1801917	5
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	1785116	0690A	-16801	1785116	6
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	1498615	0690A	-286501	1498615	7
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	1512015	0690A	13400	1512015	8
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	1544115	0690A	32100	1544115	9
20050329	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	55	573083102	MARTHA STEWART LIV OMNIMED INC	1595115	0690A	51000	1595115	10
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	1564090	0690A	-31025	1564090	11
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	1547840	0690A	-16250	1547840	12
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	1527540	0690A	-20300	1527540	13
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	1529740	0690A	2200	1529740	14
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	1529541	0690A	-199	1529541	15
20050107	NFI	NovaStar Financial, Inc.	NYSE	Y	1	669947400	NOVASTAR FINANCIAL INC	1154415	0690A	1154415	0	0
20050110	NFI	NovaStar Financial, Inc.	NYSE	Y	2	669947400	NOVASTAR FINANCIAL INC	1123913	0690A	-30502	0	0
20050111	NFI	NovaStar Financial, Inc.	NYSE	Y	3	669947400	NOVASTAR FINANCIAL INC	416425	0690A	-707488	0	0
20050112	NFI	NovaStar Financial, Inc.	NYSE	Y	4	669947400	NOVASTAR FINANCIAL INC	427225	0690A	10800	10800	1
20050113	NFI	NovaStar Financial, Inc.	NYSE	Y	5	669947400	NOVASTAR FINANCIAL INC	469163	0690A	41938	52738	2
20050114	NFI	NovaStar Financial, Inc.	NYSE	Y	6	669947400	NOVASTAR FINANCIAL INC	464057	0690A	-5106	47632	3
20050118	NFI	NovaStar Financial, Inc.	NYSE	Y	7	669947400	NOVASTAR FINANCIAL INC	446157	0690A	-17900	29732	4
20050119	NFI	NovaStar Financial, Inc.	NYSE	Y	8	669947400	NOVASTAR FINANCIAL INC	449020	0690A	2863	32595	5
20050120	NFI	NovaStar Financial, Inc.	NYSE	Y	9	669947400	NOVASTAR FINANCIAL INC	459520	0690A	10500	43095	6
20050121	NFI	NovaStar Financial, Inc.	NYSE	Y	10	669947400	NOVASTAR FINANCIAL INC	489476	0690A	29956	73051	7
20050124	NFI	NovaStar Financial, Inc.	NYSE	Y	11	669947400	NOVASTAR FINANCIAL INC	494276	0690A	4800	77851	8
20050125	NFI	NovaStar Financial, Inc.	NYSE	Y	12	669947400	NOVASTAR FINANCIAL INC	500676	0690A	6400	84251	9
20050127	NFI	NovaStar Financial, Inc.	NYSE	Y	14	669947400	NOVASTAR FINANCIAL INC	917	0690A	917	917	1
20050131	NFI	NovaStar Financial, Inc.	NYSE	Y	16	669947400	NOVASTAR FINANCIAL INC	8800	0690A	8800	8800	1
20050201	NFI	NovaStar Financial, Inc.	NYSE	Y	17	669947400	NOVASTAR FINANCIAL INC	16200	0690A	7400	16200	2
20050202	NFI	NovaStar Financial, Inc.	NYSE	Y	18	669947400	NOVASTAR FINANCIAL INC	13800	0690A	-2400	13800	3
20050203	NFI	NovaStar Financial, Inc.	NYSE	Y	19	669947400	NOVASTAR FINANCIAL INC	29600	0690A	15800	29600	4
20050204	NFI	NovaStar Financial, Inc.	NYSE	Y	20	669947400	NOVASTAR FINANCIAL INC	24929	0690A	-4671	24929	5
20050207	NFI	NovaStar Financial, Inc.	NYSE	Y	21	669947400	NOVASTAR FINANCIAL INC	19829	0690A	-5100	19829	6
20050210	NFI	NovaStar Financial, Inc.	NYSE	Y	24	669947400	NOVASTAR FINANCIAL INC	26400	0690A	26400	26400	1
20050211	NFI	NovaStar Financial, Inc.	NYSE	Y	25	669947400	NOVASTAR FINANCIAL INC	43850	0690A	17450	43850	2
20050214	NFI	NovaStar Financial, Inc.	NYSE	Y	26	669947400	NOVASTAR FINANCIAL INC	57650	0690A	13800	57650	3
20050215	NFI	NovaStar Financial, Inc.	NYSE	Y	27	669947400	NOVASTAR FINANCIAL INC	59750	0690A	2100	59750	4
20050216	NFI	NovaStar Financial, Inc.	NYSE	Y	28	669947400	NOVASTAR FINANCIAL INC	39361	0690A	-20389	39361	5
20050217	NFI	NovaStar Financial, Inc.	NYSE	Y	29	669947400	NOVASTAR FINANCIAL INC	65561	0690A	26200	65561	6
20050218	NFI	NovaStar Financial, Inc.	NYSE	Y	30	669947400	NOVASTAR FINANCIAL INC	131661	0690A	66100	131661	7
20050222	NFI	NovaStar Financial, Inc.	NYSE	Y	31	669947400	NOVASTAR FINANCIAL INC	146370	0690A	14709	146370	8
20050223	NFI	NovaStar Financial, Inc.	NYSE	Y	32	669947400	NOVASTAR FINANCIAL INC	140370	0690A	-6000	140370	9
20050224	NFI	NovaStar Financial, Inc.	NYSE	Y	33	669947400	NOVASTAR FINANCIAL INC	107470	0690A	-32900	107470	10
20050225	NFI	NovaStar Financial, Inc.	NYSE	Y	34	669947400	NOVASTAR FINANCIAL INC	127070	0690A	19600	127070	11
20050228	NFI	NovaStar Financial, Inc.	NYSE	Y	35	669947400	NOVASTAR FINANCIAL INC	145620	0690A	18550	145620	12
20050301	NFI	NovaStar Financial, Inc.	NYSE	Y	36	669947400	NOVASTAR FINANCIAL INC	147620	0690A	2000	147620	13
20050302	NFI	NovaStar Financial, Inc.	NYSE	Y	37	669947400	NOVASTAR FINANCIAL INC	146620	0690A	-1000	146620	14
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	5000	0690A	-141620	5000	15
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	136720	0690A	136720	136720	1
20050304	NFI	NovaStar Financial, Inc.	NYSE	Y	39	669947400	NOVASTAR FINANCIAL INC	147220	0690A	10500	147220	2
20050307	NFI	NovaStar Financial, Inc.	NYSE	Y	40	669947400	NOVASTAR FINANCIAL INC	148620	0690A	1400	148620	3
20050308	NFI	NovaStar Financial, Inc.	NYSE	Y	41	669947400	NOVASTAR FINANCIAL INC	165820	0690A	17200	165820	4
20050309	NFI	NovaStar Financial, Inc.	NYSE	Y	42	669947400	NOVASTAR FINANCIAL INC	165220	0690A	-600	165220	5
20050310	NFI	NovaStar Financial, Inc.	NYSE	Y	43	669947400	NOVASTAR FINANCIAL INC	170020	0690A	4800	170020	6
20050311	NFI	NovaStar Financial, Inc.	NYSE	Y	44	669947400	NOVASTAR FINANCIAL INC	74720	0690A	-95300	74720	7
20050314	NFI	NovaStar Financial, Inc.	NYSE	Y	45	669947400	NOVASTAR FINANCIAL INC	54420	0690A	-20300	54420	8
20050315	NFI	NovaStar Financial, Inc.	NYSE	Y	46	669947400	NOVASTAR FINANCIAL INC	55852	0690A	1432	55852	9
20050316	NFI	NovaStar Financial, Inc.	NYSE	Y	47	669947400	NOVASTAR FINANCIAL INC	32952	0690A	-22900	32952	10
20050317	NFI	NovaStar Financial, Inc.	NYSE	Y	48	669947400	NOVASTAR FINANCIAL INC	3052	0690A	-29900	3052	11

20050322	NFI	NovaStar Financial, Inc.	NYSE	Y	51	669947400	NOVASTAR FINANCIAL INC	78102	0690A	78102	78102	1	
20050329	NFI	NovaStar Financial, Inc.	NYSE	Y	55	669947400	NOVASTAR FINANCIAL INC	12600	0690A	12600	12600	1	
20050330	NFI	NovaStar Financial, Inc.	NYSE	Y	56	669947400	NOVASTAR FINANCIAL INC	7282	0690A	-5318	7282	2	
20050331	NFI	NovaStar Financial, Inc.	NYSE	Y	57	669947400	NOVASTAR FINANCIAL INC	7882	0690A	600	7882	3	
20050401	NFI	NovaStar Financial, Inc.	NYSE	Y	58	669947400	NOVASTAR FINANCIAL INC	10382	0690A	2500	10382	4	
20050107	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	1	666135108	NORTHFIELD LABORATORIES INC	444964	0690A	444964	0	0	
20050110	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	2	666135108	NORTHFIELD LABORATORIES INC	445469	0690A	505	0	0	
20050111	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	3	666135108	NORTHFIELD LABORATORIES INC	451447	0690A	5978	0	0	
20050112	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	4	666135108	NORTHFIELD LABORATORIES INC	446134	0690A	-5313	0	0	
20050113	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	5	666135108	NORTHFIELD LABORATORIES INC	450307	0690A	4173	4173	1	
20050114	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	6	666135108	NORTHFIELD LABORATORIES INC	450807	0690A	500	4673	2	
20050118	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	7	666135108	NORTHFIELD LABORATORIES INC	450434	0690A	-373	4300	3	
20050119	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	8	666135108	NORTHFIELD LABORATORIES INC	450275	0690A	-159	4141	4	
20050120	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	9	666135108	NORTHFIELD LABORATORIES INC	447840	0690A	-2435	1706	5	
20050121	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	10	666135108	NORTHFIELD LABORATORIES INC	447040	0690A	-800	906	6	
20050124	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	11	666135108	NORTHFIELD LABORATORIES INC	446943	0690A	-97	809	7	
20050125	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	12	666135108	NORTHFIELD LABORATORIES INC	445828	0690A	-1115	0	0	
20050126	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	13	666135108	NORTHFIELD LABORATORIES INC	80958	0690A	-364870	0	0	
20050127	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	14	666135108	NORTHFIELD LABORATORIES INC	72119	0690A	-8839	0	0	
20050128	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	15	666135108	NORTHFIELD LABORATORIES INC	70853	0690A	-1266	0	0	
20050131	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	16	666135108	NORTHFIELD LABORATORIES INC	73480	0690A	2627	2627	1	
20050201	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	17	666135108	NORTHFIELD LABORATORIES INC	72473	0690A	-1007	1620	2	
20050202	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	18	666135108	NORTHFIELD LABORATORIES INC	71389	0690A	-1084	536	3	
20050203	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	19	666135108	NORTHFIELD LABORATORIES INC	75774	0690A	4385	4921	4	
20050204	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	20	666135108	NORTHFIELD LABORATORIES INC	77854	0690A	2080	7001	5	
20050207	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	21	666135108	NORTHFIELD LABORATORIES INC	74854	0690A	-3000	4001	6	
20050208	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	22	666135108	NORTHFIELD LABORATORIES INC	76186	0690A	1332	5333	7	
20050209	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	23	666135108	NORTHFIELD LABORATORIES INC	89676	0690A	13490	18823	8	
20050210	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	24	666135108	NORTHFIELD LABORATORIES INC	89376	0690A	-300	18523	9	
20050211	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	25	666135108	NORTHFIELD LABORATORIES INC	86376	0690A	-3000	15523	10	
20050214	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	26	666135108	NORTHFIELD LABORATORIES INC	90076	0690A	3700	19223	11	
20050215	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	27	666135108	NORTHFIELD LABORATORIES INC	92866	0690A	2790	22013	12	
20050216	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	28	666135108	NORTHFIELD LABORATORIES INC	126047	0690A	33181	55194	13	
20050217	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	29	666135108	NORTHFIELD LABORATORIES INC	146144	0690A	20097	75291	14	
20050218	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	30	666135108	NORTHFIELD LABORATORIES INC	145044	0690A	-1100	74191	15	
20050218	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	30	666135108	NORTHFIELD LABORATORIES INC	34325	0690A	34325	34325	1	
20050222	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	31	666135108	NORTHFIELD LABORATORIES INC	202159	0690A	167834	202159	2	
20050223	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	32	666135108	NORTHFIELD LABORATORIES INC	192544	0690A	-9615	192544	3	
20050107	NFLX	NETFLIX COM INC	Q	Y	1	64110L106	NETFLIX COM INC	366059	0690A	366059	0	0	
20050110	NFLX	NETFLIX COM INC	Q	Y	2	64110L106	NETFLIX COM INC	545911	0690A	179852	0	0	
20050111	NFLX	NETFLIX COM INC	Q	Y	3	64110L106	NETFLIX COM INC	815611	0690A	269700	0	0	
20050112	NFLX	NETFLIX COM INC	Q	Y	4	64110L106	NETFLIX COM INC	681233	0690A	-134378	0	0	
20050113	NFLX	NETFLIX COM INC	Q	Y	5	64110L106	NETFLIX COM INC	578743	0690A	-102490	0	0	
20050114	NFLX	NETFLIX COM INC	Q	Y	6	64110L106	NETFLIX COM INC	593545	0690A	14802	14802	1	
20050118	NFLX	NETFLIX COM INC	Q	Y	7	64110L106	NETFLIX COM INC	588126	0690A	-5419	9383	2	
20050119	NFLX	NETFLIX COM INC	Q	Y	8	64110L106	NETFLIX COM INC	598160	0690A	10034	19417	3	
20050120	NFLX	NETFLIX COM INC	Q	Y	9	64110L106	NETFLIX COM INC	334363	0690A	-263797	0	0	
20050121	NFLX	NETFLIX COM INC	Q	Y	10	64110L106	NETFLIX COM INC	410869	0690A	76506	76506	1	
20050124	NFLX	NETFLIX COM INC	Q	Y	11	64110L106	NETFLIX COM INC	525868	0690A	114999	191505	2	
20050125	NFLX	NETFLIX COM INC	Q	Y	12	64110L106	NETFLIX COM INC	697261	0690A	171393	362898	3	
20050126	NFLX	NETFLIX COM INC	Q	Y	13	64110L106	NETFLIX COM INC	569800	0690A	-127461	235437	4	
20050127	NFLX	NETFLIX COM INC	Q	Y	14	64110L106	NETFLIX COM INC	557720	0690A	-12080	223357	5	
20050128	NFLX	NETFLIX COM INC	Q	Y	15	64110L106	NETFLIX COM INC	581516	0690A	23796	247153	6	
20050131	NFLX	NETFLIX COM INC	Q	Y	16	64110L106	NETFLIX COM INC	590951	0690A	9435	256588	7	
20050201	NFLX	NETFLIX COM INC	Q	Y	17	64110L106	NETFLIX COM INC	533751	0690A	-57200	199388	8	
20050202	NFLX	NETFLIX COM INC	Q	Y	18	64110L106	NETFLIX COM INC	518951	0690A	-14800	184588	9	
20050203	NFLX	NETFLIX COM INC	Q	Y	19	64110L106	NETFLIX COM INC	1016951	0690A	498000	682588	10	
20050204	NFLX	NETFLIX COM INC	Q	Y	20	64110L106	NETFLIX COM INC	1021747	0690A	4796	687384	11	
20050207	NFLX	NETFLIX COM INC	Q	Y	21	64110L106	NETFLIX COM INC	1034737	0690A	12990	700374	12	
20050208	NFLX	NETFLIX COM INC	Q	Y	22	64110L106	NETFLIX COM INC	1015523	0690A	-19214	681160	13	
20050209	NFLX	NETFLIX COM INC	Q	Y	23	64110L106	NETFLIX COM INC	1059357	0690A	43834	724994	14	
20050210	NFLX	NETFLIX COM INC	Q	Y	24	64110L106	NETFLIX COM INC	1040582	0690A	-18775	706219	15	
20050211	NFLX	NETFLIX COM INC	Q	Y	25	64110L106	NETFLIX COM INC	1051424	0690A	10842	717061	16	
20050214	NFLX	NETFLIX COM INC	Q	Y	26	64110L106	NETFLIX COM INC	1070971	0690A	19547	736608	17	
20050215	NFLX	NETFLIX COM INC	Q	Y	27	64110L106	NETFLIX COM INC	1097671	0690A	26700	763308	18	
20050216	NFLX	NETFLIX COM INC	Q	Y	28	64110L106	NETFLIX COM INC	1135062	0690A	37391	800699	19	
20050217	NFLX	NETFLIX COM INC	Q	Y	29	64110L106	NETFLIX COM INC	1079062	0690A	-56000	744699	20	
20050218	NFLX	NETFLIX COM INC	Q	Y	30	64110L106	NETFLIX COM INC	1064138	0690A	-14924	729775	21	
20050222	NFLX	NETFLIX COM INC	Q	Y	31	64110L106	NETFLIX COM INC	924638	0690A	-139500	590275	22	
20050223	NFLX	NETFLIX COM INC	Q	Y	32	64110L106	NETFLIX COM INC	945038	0690A	20400	610675	23	
20050224	NFLX	NETFLIX COM INC	Q	Y	33	64110L106	NETFLIX COM INC	702221	0690A	-242817	367858	24	
20050225	NFLX	NETFLIX COM INC	Q	Y	34	64110L106	NETFLIX COM INC	790145	0690A	87924	455782	25	
20050228	NFLX	NETFLIX COM INC	Q	Y	35	64110L106	NETFLIX COM INC	780507	0690A	-9638	446144	26	
20050301	NFLX	NETFLIX COM INC	Q	Y	36	64110L106	NETFLIX COM INC	814831	0690A	34324	480468	27	
20050302	NFLX	NETFLIX COM INC	Q	Y	37	64110L106	NETFLIX COM INC	852731	0690A	37900	518368	28	
20050303	NFLX	NETFLIX COM INC	Q	Y	38	64110L106	NETFLIX COM INC	852931	0690A	200	518568	29	
20050304	NFLX	NETFLIX COM INC	Q	Y	39	64110L106	NETFLIX COM INC	852522	0690A	-409	518159	30	
20050307	NFLX	NETFLIX COM INC	Q	Y	40	64110L106	NETFLIX COM INC	1352602	0690A	500080	1018239	31	
20050308	NFLX	NETFLIX COM INC	Q	Y	41	64110L106	NETFLIX COM INC	1328927	0690A	-23675	994564	32	
20050309	NFLX	NETFLIX COM INC	Q	Y	42	64110L106	NETFLIX COM INC	1327629	0690A	-1298	993266	33	
20050310	NFLX	NETFLIX COM INC	Q	Y	43	64110L106	NETFLIX COM INC	1323560	0690A	-4069	989197	34	
20050311	NFLX	NETFLIX COM INC	Q	Y	44	64110L106	NETFLIX COM INC	1324760	0690A	1200	990397	35	
20050314	NFLX	NETFLIX COM INC	Q	Y	45	64110L106	NETFLIX COM INC	1327760	0690A	3000	993397	36	
20050315	NFLX	NETFLIX COM INC	Q	Y	46	64110L106	NETFLIX COM INC	1327460	0690A	-300	993097	37	
20050316	NFLX	NETFLIX COM INC	Q	Y	47	64110L106	NETFLIX COM INC	1317860	0690A	-9600	983497	38	
20050317	NFLX	NETFLIX COM INC	Q	Y	48	64110L106	NETFLIX COM INC	1307812	0690A	-10048	973449	39	
20050318	NFLX	NETFLIX COM INC	Q	Y	49	64110L106	NETFLIX COM INC	1276018	0690A	-31794	941655	40	
20050321	NFLX	NETFLIX COM INC	Q	Y	50	64110L106	NETFLIX COM INC	1425393	0690A	149375	1091030	41	
20050322	NFLX	NETFLIX COM INC	Q	Y	51	64110L106	NETFLIX COM INC	1401210	0690A	-24183	1066847	42	
20050323	NFLX	NETFLIX COM INC	Q	Y	52	64110L106	NETFLIX COM INC	1240879	0690A	-160331	906516	43	
20050324	NFLX	NETFLIX COM INC	Q	Y	53	64110L106	NETFLIX COM INC	1244344	0690A	3465	909981	44	
20050328	NFLX	NETFLIX COM INC	Q	Y	54	64110L106	NETFLIX COM INC	1233544	0690A	-10800	899181	45	
20050329	NFLX	NETFLIX COM INC	Q	Y	55	64110L106	NETFLIX COM INC	1284044	0690A	50500	949681	46	
20050330	NFLX	NETFLIX COM INC	Q	Y	56	64110L106	NETFLIX COM INC	1284544	0690A	500	950181	47	
20050331	NFLX	NETFLIX COM INC	Q	Y	57	64110L106	NETFLIX COM INC	1262929	0690A	-21615	928566	48	
20050401	NFLX	NETFLIX COM INC	Q	Y	58	64110L106	NETFLIX COM INC	1247883	0690A	-15046	913520	49	
20050404	NFLX	NETFLIX COM INC	Q	Y	59	64110L106	NETFLIX COM INC	1245283	0690A	-2600	910920	50	
20050405	NFLX	NETFLIX COM INC	Q	Y	60	64110L106	NETFLIX COM INC	1247713	0690A	2430	913350	51	
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	264549	0690A	264549	0	0	
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	221249	0690A	-43300	0	0	
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	443849	0690A	222600	0	0	
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	487549	0690A	43700	43700	1	
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	498649	0690A	11100	54800	2	
20050114	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	6	35710409	ANNALY MORTGAGE MANAGEMENT	505249	0690A	6600	61400	3	
20050118	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	7	35710409	ANNALY MORTGAGE MANAGEMENT	496949	0690A	-8300	53100	4	
20050119	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	8	35710409	ANNALY MORTGAGE MANAGEMENT	518149	0690A	21200	74300	5	
20050120	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	9	35710409	ANNALY MORTGAGE MANAGEMENT	510849	0690A	-7300	67000	6	
20050121	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	10	35710409	ANNALY MORTGAGE MANAGEMENT	522749	0690A	11900	78900	7	
20050124	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	11	35710409	ANNALY MORTGAGE MANAGEMENT	538349	0690A	15600	94500	8	
20050125	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	12	35710409	ANNALY MORTGAGE MANAGEMENT	542049	0690A	3700	98200	9	
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	13	35710409	ANNALY MORTGAGE MANAGEMENT	64949	0690A	-477100	0	0	
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	14	35710409	ANNALY MORTGAGE MANAGEMENT	81875	0690A	16926	16926	1	
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	15	35710409	ANNALY MORTGAGE MANAGEMENT	95875	0690A	14000	30926	2	
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	16	35710409	ANNALY MORTGAGE MANAGEMENT	92175	0690A	-3700	27226	3	
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	17	35710409	ANNALY MORTGAGE MANAGEMENT	98575	0690A	6400	33626	4	
20050202	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	18	35710409	ANNALY MORTGAGE MANAGEMENT	93875	0690A	-4700	28926	5	
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	19	35710409	ANNALY MORTGAGE MANAGEMENT	96875	0690A	3000	31926	6	
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	20	35710409	ANNALY MORTGAGE MANAGEMENT	164865	0690A	67990	99916	7	
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	21	35710409	ANNALY MORTGAGE MANAGEMENT	211465	0690A	46600	146516	8	
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	22	35710409	ANNALY MORTGAGE MANAGEMENT	211865	0690A	400	146916	9	
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	23	35710409	ANNALY MORTGAGE MANAGEMENT	212965	0690A	1100	148016	10	
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	24	35710409	ANNALY MORTGAGE MANAGEMENT	195465	0690A	-17500	130516	11	
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	25	35710409	ANNALY MORTGAGE MANAGEMENT	220759	0690A	25294	155810	12	
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	26	35710409	ANNALY MORTGAGE MANAGEMENT	222205	0690A	1446	157256	13	
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	220605	0690A	-1600	155656	14	
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	224955	0690A	4350	160006	15	
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	234955	0690A	10000	170006	16	
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	221555	0690A	-13400	156606	17	
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	218155	0690A	-3400	153206	18	
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	199355	0690A	-18800	134406	19	
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	36	35710409	ANNALY MORTGAGE MANAGEMENT	12566	0690A	12566	12566	1	
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	37	35710409	ANNALY MORTGAGE MANAGEMENT	13066	0690A	500	13066	2	
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	38	35710409	ANNALY MORTGAGE MANAGEMENT	10466	0690A	-2600	10466	3	
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	39	35710409	ANNALY MORTGAGE MANAGEMENT	9066	0690A	-1400	9066	4	
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	8866	0690A	-200	8866	5	
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	11266	0690A	2400	11266	6	
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	16046	0690A	4780	16046	7	
20050310	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	43	35710409	ANNALY MORTGAGE MANAGEMENT	25346	0690A	9300	25346	8	
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	26946	0690A	1600	26946	9	
20050314	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	45	35710409	ANNALY MORTGAGE MANAGEMENT	7246	0690A	-19700	7246	10	
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	9146	0690A	1900	9146	11	

20050316	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	47	35710409	ANNALY MORTGAGE MANAGEMENT	8304	0690A	-842	8304	12
20050330	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	56	35710409	ANNALY MORTGAGE MANAGEMENT	13158	0690A	13158	13158	1
20050331	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	57	35710409	ANNALY MORTGAGE MANAGEMENT	26958	0690A	13800	26958	2
20050401	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	58	35710409	ANNALY MORTGAGE MANAGEMENT	39309	0690A	12351	39309	3
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	42909	0690A	3600	42909	4
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	39909	0690A	-3000	39909	5
20050127	OSTK	OVERSTOCK COM INC DEL	Q	Y	1	690370101	OVERSTOCK COM INC DEL	43833	0690A	43833	0	0
20050128	OSTK	OVERSTOCK COM INC DEL	Q	Y	2	690370101	OVERSTOCK COM INC DEL	70989	0690A	27156	0	0
20050131	OSTK	OVERSTOCK COM INC DEL	Q	Y	3	690370101	OVERSTOCK COM INC DEL	56812	0690A	-14177	0	0
20050201	OSTK	OVERSTOCK COM INC DEL	Q	Y	4	690370101	OVERSTOCK COM INC DEL	36601	0690A	-20211	0	0
20050202	OSTK	OVERSTOCK COM INC DEL	Q	Y	5	690370101	OVERSTOCK COM INC DEL	45639	0690A	9038	9038	1
20050203	OSTK	OVERSTOCK COM INC DEL	Q	Y	6	690370101	OVERSTOCK COM INC DEL	66950	0690A	21311	30349	2
20050204	OSTK	OVERSTOCK COM INC DEL	Q	Y	7	690370101	OVERSTOCK COM INC DEL	99864	0690A	32914	63263	3
20050207	OSTK	OVERSTOCK COM INC DEL	Q	Y	8	690370101	OVERSTOCK COM INC DEL	100780	0690A	916	64179	4
20050208	OSTK	OVERSTOCK COM INC DEL	Q	Y	9	690370101	OVERSTOCK COM INC DEL	100393	0690A	-387	63792	5
20050209	OSTK	OVERSTOCK COM INC DEL	Q	Y	10	690370101	OVERSTOCK COM INC DEL	120200	0690A	19807	83599	6
20050210	OSTK	OVERSTOCK COM INC DEL	Q	Y	11	690370101	OVERSTOCK COM INC DEL	130050	0690A	9850	93449	7
20050211	OSTK	OVERSTOCK COM INC DEL	Q	Y	12	690370101	OVERSTOCK COM INC DEL	130955	0690A	905	94354	8
20050214	OSTK	OVERSTOCK COM INC DEL	Q	Y	13	690370101	OVERSTOCK COM INC DEL	131765	0690A	810	95164	9
20050215	OSTK	OVERSTOCK COM INC DEL	Q	Y	14	690370101	OVERSTOCK COM INC DEL	130399	0690A	-1366	93798	10
20050216	OSTK	OVERSTOCK COM INC DEL	Q	Y	15	690370101	OVERSTOCK COM INC DEL	131912	0690A	1513	95311	11
20050217	OSTK	OVERSTOCK COM INC DEL	Q	Y	16	690370101	OVERSTOCK COM INC DEL	138296	0690A	6384	101695	12
20050218	OSTK	OVERSTOCK COM INC DEL	Q	Y	17	690370101	OVERSTOCK COM INC DEL	136738	0690A	-1558	100137	13
20050222	OSTK	OVERSTOCK COM INC DEL	Q	Y	18	690370101	OVERSTOCK COM INC DEL	119077	0690A	-17661	82476	14
20050223	OSTK	OVERSTOCK COM INC DEL	Q	Y	19	690370101	OVERSTOCK COM INC DEL	118415	0690A	-662	81814	15
20050224	OSTK	OVERSTOCK COM INC DEL	Q	Y	20	690370101	OVERSTOCK COM INC DEL	37440	0690A	-80975	839	16
20050225	OSTK	OVERSTOCK COM INC DEL	Q	Y	21	690370101	OVERSTOCK COM INC DEL	42900	0690A	5460	6299	17
20050228	OSTK	OVERSTOCK COM INC DEL	Q	Y	22	690370101	OVERSTOCK COM INC DEL	28237	0690A	-14663	0	0
20050301	OSTK	OVERSTOCK COM INC DEL	Q	Y	23	690370101	OVERSTOCK COM INC DEL	22037	0690A	-6200	0	0
20050302	OSTK	OVERSTOCK COM INC DEL	Q	Y	24	690370101	OVERSTOCK COM INC DEL	25002	0690A	2965	2965	1
20050303	OSTK	OVERSTOCK COM INC DEL	Q	Y	25	690370101	OVERSTOCK COM INC DEL	23902	0690A	-1100	1865	2
20050304	OSTK	OVERSTOCK COM INC DEL	Q	Y	26	690370101	OVERSTOCK COM INC DEL	15702	0690A	-8200	0	0
20050307	OSTK	OVERSTOCK COM INC DEL	Q	Y	27	690370101	OVERSTOCK COM INC DEL	11584	0690A	-4118	0	0
20050308	OSTK	OVERSTOCK COM INC DEL	Q	Y	28	690370101	OVERSTOCK COM INC DEL	14779	0690A	3195	3195	1
20050309	OSTK	OVERSTOCK COM INC DEL	Q	Y	29	690370101	OVERSTOCK COM INC DEL	14679	0690A	-100	3095	2
20050310	OSTK	OVERSTOCK COM INC DEL	Q	Y	30	690370101	OVERSTOCK COM INC DEL	15704	0690A	1025	4120	3
20050311	OSTK	OVERSTOCK COM INC DEL	Q	Y	31	690370101	OVERSTOCK COM INC DEL	17006	0690A	1302	5422	4
20050314	OSTK	OVERSTOCK COM INC DEL	Q	Y	32	690370101	OVERSTOCK COM INC DEL	7207	0690A	-9799	0	0
20050324	OSTK	OVERSTOCK COM INC DEL	Q	Y	40	690370101	OVERSTOCK COM INC DEL	6746	0690A	6746	6746	1
20050131	PCU	Southern Peru Copper Corporation	NYSE	Y	1	843611104	SOUTHERN PERU COPPER CORP	1010	0690A	1010	0	0
20050201	PCU	Southern Peru Copper Corporation	NYSE	Y	2	843611104	SOUTHERN PERU COPPER CORP	1010	0690A	0	0	0
20050202	PCU	Southern Peru Copper Corporation	NYSE	Y	3	843611104	SOUTHERN PERU COPPER CORP	610	0690A	-400	0	0
20050203	PCU	Southern Peru Copper Corporation	NYSE	Y	4	843611104	SOUTHERN PERU COPPER CORP	10510	0690A	9900	9900	1
20050204	PCU	Southern Peru Copper Corporation	NYSE	Y	5	843611104	SOUTHERN PERU COPPER CORP	14310	0690A	3800	13700	2
20050207	PCU	Southern Peru Copper Corporation	NYSE	Y	6	843611104	SOUTHERN PERU COPPER CORP	16610	0690A	2300	16000	3
20050208	PCU	Southern Peru Copper Corporation	NYSE	Y	7	843611104	SOUTHERN PERU COPPER CORP	17810	0690A	1200	17200	4
20050209	PCU	Southern Peru Copper Corporation	NYSE	Y	8	843611104	SOUTHERN PERU COPPER CORP	15810	0690A	-2000	15200	5
20050210	PCU	Southern Peru Copper Corporation	NYSE	Y	9	843611104	SOUTHERN PERU COPPER CORP	14010	0690A	-1800	13400	6
20050211	PCU	Southern Peru Copper Corporation	NYSE	Y	10	843611104	SOUTHERN PERU COPPER CORP	15010	0690A	1000	14400	7
20050214	PCU	Southern Peru Copper Corporation	NYSE	Y	11	843611104	SOUTHERN PERU COPPER CORP	10810	0690A	-4200	10200	8
20050215	PCU	Southern Peru Copper Corporation	NYSE	Y	12	843611104	SOUTHERN PERU COPPER CORP	16710	0690A	5900	16100	9
20050216	PCU	Southern Peru Copper Corporation	NYSE	Y	13	843611104	SOUTHERN PERU COPPER CORP	26910	0690A	10200	26300	10
20050217	PCU	Southern Peru Copper Corporation	NYSE	Y	14	843611104	SOUTHERN PERU COPPER CORP	24210	0690A	-2700	23600	11
20050218	PCU	Southern Peru Copper Corporation	NYSE	Y	15	843611104	SOUTHERN PERU COPPER CORP	23110	0690A	-1100	22500	12
20050222	PCU	Southern Peru Copper Corporation	NYSE	Y	16	843611104	SOUTHERN PERU COPPER CORP	26960	0690A	3850	26350	13
20050223	PCU	Southern Peru Copper Corporation	NYSE	Y	17	843611104	SOUTHERN PERU COPPER CORP	18060	0690A	-8900	17450	14
20050224	PCU	Southern Peru Copper Corporation	NYSE	Y	18	843611104	SOUTHERN PERU COPPER CORP	17760	0690A	-300	17150	15
20050225	PCU	Southern Peru Copper Corporation	NYSE	Y	19	843611104	SOUTHERN PERU COPPER CORP	20360	0690A	2600	19750	16
20050228	PCU	Southern Peru Copper Corporation	NYSE	Y	20	843611104	SOUTHERN PERU COPPER CORP	11360	0690A	-9000	10750	17
20050301	PCU	Southern Peru Copper Corporation	NYSE	Y	21	843611104	SOUTHERN PERU COPPER CORP	1469	0690A	-9891	859	18
20050302	PCU	Southern Peru Copper Corporation	NYSE	Y	22	843611104	SOUTHERN PERU COPPER CORP	3069	0690A	1600	2459	19
20050309	PCU	Southern Peru Copper Corporation	NYSE	Y	27	843611104	SOUTHERN PERU COPPER CORP	5200	0690A	5200	5200	1
20050310	PCU	Southern Peru Copper Corporation	NYSE	Y	28	843611104	SOUTHERN PERU COPPER CORP	3000	0690A	-2200	3000	2
20050316	PCU	Southern Peru Copper Corporation	NYSE	Y	32	843611104	SOUTHERN PERU COPPER CORP	6100	0690A	6100	6100	1
20050317	PCU	Southern Peru Copper Corporation	NYSE	Y	33	843611104	SOUTHERN PERU COPPER CORP	1600	0690A	-4500	1600	2
20050318	PCU	Southern Peru Copper Corporation	NYSE	Y	34	843611104	SOUTHERN PERU COPPER CORP	10200	0690A	8600	10200	3
20050321	PCU	Southern Peru Copper Corporation	NYSE	Y	35	843611104	SOUTHERN PERU COPPER CORP	7800	0690A	-2400	7800	4
20050322	PCU	Southern Peru Copper Corporation	NYSE	Y	36	843611104	SOUTHERN PERU COPPER CORP	12700	0690A	4900	12700	5
20050323	PCU	Southern Peru Copper Corporation	NYSE	Y	37	843611104	SOUTHERN PERU COPPER CORP	19800	0690A	7100	19800	6
20050324	PCU	Southern Peru Copper Corporation	NYSE	Y	38	843611104	SOUTHERN PERU COPPER CORP	14800	0690A	-5000	14800	7
20050328	PCU	Southern Peru Copper Corporation	NYSE	Y	39	843611104	SOUTHERN PERU COPPER CORP	15100	0690A	300	15100	8
20050329	PCU	Southern Peru Copper Corporation	NYSE	Y	40	843611104	SOUTHERN PERU COPPER CORP	9600	0690A	-5500	9600	9
20050330	PCU	Southern Peru Copper Corporation	NYSE	Y	41	843611104	SOUTHERN PERU COPPER CORP	10500	0690A	900	10500	10
20050331	PCU	Southern Peru Copper Corporation	NYSE	Y	42	843611104	SOUTHERN PERU COPPER CORP	6800	0690A	-3700	6800	11
20050401	PCU	Southern Peru Copper Corporation	NYSE	Y	43	843611104	SOUTHERN PERU COPPER CORP	1700	0690A	-5100	1700	12
20050404	PCU	Southern Peru Copper Corporation	NYSE	Y	44	843611104	SOUTHERN PERU COPPER CORP	2000	0690A	300	2000	13
20050405	PCU	Southern Peru Copper Corporation	NYSE	Y	45	843611104	SOUTHERN PERU COPPER CORP	5900	0690A	3900	5900	14
20050107	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	1	740065107	PRE-PAID LEGAL SERVICES INC	763150	0690A	763150	0	0
20050110	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	2	740065107	PRE-PAID LEGAL SERVICES INC	763150	0690A	0	0	0
20050111	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	3	740065107	PRE-PAID LEGAL SERVICES INC	1063650	0690A	300500	0	0
20050112	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	4	740065107	PRE-PAID LEGAL SERVICES INC	1063650	0690A	0	0	0
20050113	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	5	740065107	PRE-PAID LEGAL SERVICES INC	764150	0690A	-299500	0	0
20050113	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	5	740065107	PRE-PAID LEGAL SERVICES INC	300380	0690A	300380	300380	1
20050114	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	6	740065107	PRE-PAID LEGAL SERVICES INC	1065730	0690A	765350	1065730	2
20050118	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	7	740065107	PRE-PAID LEGAL SERVICES INC	1067630	0690A	1900	1067630	3
20050119	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	8	740065107	PRE-PAID LEGAL SERVICES INC	1070030	0690A	2400	1070030	4
20050120	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	9	740065107	PRE-PAID LEGAL SERVICES INC	948097	0690A	-121933	948097	5
20050121	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	10	740065107	PRE-PAID LEGAL SERVICES INC	947097	0690A	-1000	947097	6
20050124	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	11	740065107	PRE-PAID LEGAL SERVICES INC	1067097	0690A	120000	1067097	7
20050125	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	12	740065107	PRE-PAID LEGAL SERVICES INC	1069723	0690A	2626	1069723	8
20050126	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	13	740065107	PRE-PAID LEGAL SERVICES INC	348023	0690A	-721700	348023	9
20050127	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	14	740065107	PRE-PAID LEGAL SERVICES INC	346360	0690A	-1663	346360	10
20050128	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	15	740065107	PRE-PAID LEGAL SERVICES INC	346360	0690A	0	346360	11
20050131	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	16	740065107	PRE-PAID LEGAL SERVICES INC	349260	0690A	2900	349260	12
20050201	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	17	740065107	PRE-PAID LEGAL SERVICES INC	349260	0690A	0	349260	13
20050202	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	18	740065107	PRE-PAID LEGAL SERVICES INC	349260	0690A	0	349260	14
20050203	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	19	740065107	PRE-PAID LEGAL SERVICES INC	351368	0690A	2108	351368	15
20050204	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	20	740065107	PRE-PAID LEGAL SERVICES INC	349468	0690A	-1900	349468	16
20050207	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	21	740065107	PRE-PAID LEGAL SERVICES INC	349768	0690A	300	349768	17
20050208	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	22	740065107	PRE-PAID LEGAL SERVICES INC	350768	0690A	1000	350768	18
20050209	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	23	740065107	PRE-PAID LEGAL SERVICES INC	350768	0690A	0	350768	19
20050210	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	24	740065107	PRE-PAID LEGAL SERVICES INC	350768	0690A	0	350768	20
20050211	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	25	740065107	PRE-PAID LEGAL SERVICES INC	349868	0690A	-900	349868	21
20050214	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	26	740065107	PRE-PAID LEGAL SERVICES INC	349731	0690A	-137	349731	22
20050215	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	27	740065107	PRE-PAID LEGAL SERVICES INC	350231	0690A	500	350231	23
20050216	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	28	740065107	PRE-PAID LEGAL SERVICES INC	370731	0690A	20500	370731	24
20050217	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	29	740065107	PRE-PAID LEGAL SERVICES INC	364631	0690A	-6100	364631	25
20050218	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	30	740065107	PRE-PAID LEGAL SERVICES INC	469931	0690A	105300	469931	26
20050222	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	31	740065107	PRE-PAID LEGAL SERVICES INC	470131	0690A	200	470131	27
20050223	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	32	740065107	PRE-PAID LEGAL SERVICES INC	482331	0690A	12200	482331	28
20050301	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	36	740065107	PRE-PAID LEGAL SERVICES INC	700	0690A	700	700	1
20050302	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	37	740065107	PRE-PAID LEGAL SERVICES INC	1360	0690A	660	1360	2
20050107	SFP	Salton, Inc.	NYSE	Y	1	795757103	SALTON INC	199942	0690A	199942	0	0
20050110	SFP	Salton, Inc.	NYSE	Y	2	795757103	SALTON INC	198842	0690A	-1100	0	0
20050111	SFP	Salton, Inc.	NYSE	Y	3	795757103	SALTON INC	198842	0690A	0	0	0
20050112	SFP	Salton, Inc.	NYSE	Y	4	795757103	SALTON INC	198742	0690A	-100	0	0
20050113	SFP	Salton, Inc.	NYSE	Y	5	795757103	SALTON INC	198742	0690A	0	0	0
20050114	SFP	Salton, Inc.	NYSE	Y	6	795757103	SALTON INC	198942	0690A	200	200	1
20050118	SFP	Salton, Inc.	NYSE	Y	7	795757103	SALTON INC	218142	0690A	19200	19400	2
20050119	SFP	Salton, Inc.	NYSE	Y	8	795757103	SALTON INC	218142	0690A	0	19400	3
20050120	SFP	Salton, Inc.	NYSE	Y	9	795757103	SALTON INC	218042	0690A	-100	19300	4
20050121	SFP	Salton, Inc.	NYSE	Y	10	795757103	SALTON INC	218042	0690A	0	19300	5
20050124	SFP	Salton, Inc.	NYSE	Y	11	795757103	SALTON INC	216336	0690A	-1706	17594	6
20050125	SFP	Salton, Inc.	NYSE	Y	12	795757103	SALTON INC	216136	0690A	-200	17394	7
20050126	SFP	Salton, Inc.	NYSE	Y	13	795757103	SALTON INC	216936	0690A	800	18194	8
20050127	SFP	Salton, Inc.	NYSE	Y	14	795757103	SALTON INC	214536	0690A	-2400	15794	9
20050128	SFP	Salton, Inc.	NYSE	Y	15	795757103	SALTON INC	213536	0690A	-1000	14794	10
20050131	SFP	Salton, Inc.	NYSE	Y	16	795757103	SALTON INC	214236	0690A	700	15494	11
20050201	SFP	Salton, Inc.	NYSE	Y	17	795757103	SALTON INC	214136	0690A	-100	15394	12
20050202	SFP	Salton, Inc.	NYSE	Y	18	795757103	SALTON INC	213736	0690A	-400	14994	13
20050203	SFP	Salton, Inc.	NYSE	Y	19	795757103	SALTON INC	213936	0690A	200	15194	14
20050204	SFP	Salton, Inc.	NYSE	Y	20	795757103	SALTON INC	214136	0690A	200	15394	15
20050207	SFP	Salton, Inc.	NYSE	Y	21	795757103	SALTON INC	150495	0690A	-63641	0	0
20050208	SFP	Salton, Inc.	NYSE	Y	22	795757103	SALTON INC	150495	0690A	0	0	0
20050209	SFP	Salton, Inc.	NYSE	Y	23	795757103	SALTON INC	150585	0690A	90	90	1
20050210	SFP	Salton, Inc.	NYSE	Y	24	795757103	SALTON INC	159285	0690A	8700	8790	2
20050211	SFP	Salton, Inc.	NYSE	Y	25	795757103	SALTON INC	160985	0690A	1700	10490	3
20050214	SFP	Salton, Inc.	NYSE	Y	26	795757103	SALTON INC	193085	0690A	32100	42590	4
20050215	SFP	Salton, Inc.	NYSE	Y	27	795757103	SALTON INC	203085	0690A	10000	52590	5
20050216	SFP	Salton, Inc.	NYSE	Y	28	795757103	SALTON INC	190589	0690A	-12496	40094	6
20050217	SFP	Salton, Inc.	NYSE	Y	29	795757103	SALTON INC	196439	0690A	5850	45944	7

20050218	SFP	Salton, Inc.	NYSE	Y	30	795757103	SALTON INC	196439	0690A	0	45944	8		
20050222	SFP	Salton, Inc.	NYSE	Y	31	795757103	SALTON INC	165046	0690A	-31393	14551	9		
20050223	SFP	Salton, Inc.	NYSE	Y	32	795757103	SALTON INC	165046	0690A	0	14551	10		
20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	60327	0690A	60327	0	0		
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	44280	0690A	-16047	0	0		
20050118	TASR	TASER INTERNATIONAL INC	Q	Y	7	87651B104	TASER INTERNATIONAL INC	25592	0690A	25592	25592	1		
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	289761	0690A	264169	289761	2		
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	257101	0690A	-32660	257101	3		
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	278464	0690A	21363	278464	4		
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	136455	0690A	-142009	136455	5		
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	108345	0690A	-28110	108345	6		
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	19627	0690A	19627	19627	1		
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	25941	0690A	6314	25941	2		
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	30491	0690A	4550	30491	3		
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	17279	0690A	-13212	17279	4		
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	170161	0690A	152882	170161	5		
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	214408	0690A	44247	214408	6		
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	324709	0690A	110301	324709	7		
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	394728	0690A	70019	394728	8		
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	385215	0690A	-9513	385215	9		
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	408789	0690A	23574	408789	10		
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	411047	0690A	2258	411047	11		
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	424886	0690A	13839	424886	12		
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	460467	0690A	35581	460467	13		
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	403118	0690A	-57349	403118	14		
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	441865	0690A	38747	441865	15		
20050218	TASR	TASER INTERNATIONAL INC	Q	Y	30	87651B104	TASER INTERNATIONAL INC	460116	0690A	18251	460116	16		
20050222	TASR	TASER INTERNATIONAL INC	Q	Y	31	87651B104	TASER INTERNATIONAL INC	467962	0690A	7846	467962	17		
20050223	TASR	TASER INTERNATIONAL INC	Q	Y	32	87651B104	TASER INTERNATIONAL INC	470846	0690A	2884	470846	18		
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	327618	0690A	-143228	327618	19		
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	313799	0690A	-13819	313799	20		
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	352828	0690A	39029	352828	21		
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	310949	0690A	-41879	310949	22		
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	329049	0690A	18100	329049	23		
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	320779	0690A	-8270	320779	24		
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	310374	0690A	-10405	310374	25		
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	330653	0690A	20279	330653	26		
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	385975	0690A	55322	385975	27		
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	395078	0690A	9103	395078	28		
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	382044	0690A	-13034	382044	29		
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	390763	0690A	8719	390763	30		
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	303129	0690A	-87634	303129	31		
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	291223	0690A	-11906	291223	32		
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	316184	0690A	24961	316184	33		
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	288699	0690A	-27485	288699	34		
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	282001	0690A	-6698	282001	35		
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	280114	0690A	-1887	280114	36		
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	265836	0690A	-14278	265836	37		
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	283265	0690A	17429	283265	38		
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	298832	0690A	15567	298832	39		
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	335178	0690A	36346	335178	40		
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	336008	0690A	830	336008	41		
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	414899	0690A	78891	414899	42		
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	283270	0690A	-131629	283270	43		
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	187226	0690A	-96044	187226	44		
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	168988	0690A	-18238	168988	45		
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	152888	0690A	-16100	152888	46		
20050207	UALAQ	UAL CORP(NEW)	U	Y	12	902549500	UAL CORP(NEW)	34659	0690A	34659	34659	1		
20050208	UALAQ	UAL CORP(NEW)	U	Y	13	902549500	UAL CORP(NEW)	39483	0690A	4824	39483	2		
20050209	UALAQ	UAL CORP(NEW)	U	Y	14	902549500	UAL CORP(NEW)	39483	0690A	0	39483	3		
20050210	UALAQ	UAL CORP(NEW)	U	Y	15	902549500	UAL CORP(NEW)	45483	0690A	6000	45483	4		
20050211	UALAQ	UAL CORP(NEW)	U	Y	16	902549500	UAL CORP(NEW)	45483	0690A	0	45483	5		
20050214	UALAQ	UAL CORP(NEW)	U	Y	17	902549500	UAL CORP(NEW)	49283	0690A	3800	49283	6		
20050215	UALAQ	UAL CORP(NEW)	U	Y	18	902549500	UAL CORP(NEW)	54283	0690A	5000	54283	7		
20050216	UALAQ	UAL CORP(NEW)	U	Y	19	902549500	UAL CORP(NEW)	44283	0690A	-10000	44283	8		
20050217	UALAQ	UAL CORP(NEW)	U	Y	20	902549500	UAL CORP(NEW)	44283	0690A	0	44283	9		
20050218	UALAQ	UAL CORP(NEW)	U	Y	21	902549500	UAL CORP(NEW)	61283	0690A	17000	61283	10		
20050222	UALAQ	UAL CORP(NEW)	U	Y	22	902549500	UAL CORP(NEW)	71283	0690A	10000	71283	11		
20050223	UALAQ	UAL CORP(NEW)	U	Y	23	902549500	UAL CORP(NEW)	71283	0690A	0	71283	12		
20050224	UALAQ	UAL CORP(NEW)	U	Y	24	902549500	UAL CORP(NEW)	40373	0690A	-30910	40373	13		
20050225	UALAQ	UAL CORP(NEW)	U	Y	25	902549500	UAL CORP(NEW)	21410	0690A	-18963	21410	14		
20050307	UALAQ	UAL CORP(NEW)	U	Y	31	902549500	UAL CORP(NEW)	6000	0690A	6000	6000	1		
20050308	UALAQ	UAL CORP(NEW)	U	Y	32	902549500	UAL CORP(NEW)	31200	0690A	25200	31200	2		
20050309	UALAQ	UAL CORP(NEW)	U	Y	33	902549500	UAL CORP(NEW)	30200	0690A	-1000	30200	3		
20050310	UALAQ	UAL CORP(NEW)	U	Y	34	902549500	UAL CORP(NEW)	34022	0690A	3822	34022	4		
20050311	UALAQ	UAL CORP(NEW)	U	Y	35	902549500	UAL CORP(NEW)	56022	0690A	22000	56022	5		
20050314	UALAQ	UAL CORP(NEW)	U	Y	36	902549500	UAL CORP(NEW)	56022	0690A	0	56022	6		
20050315	UALAQ	UAL CORP(NEW)	U	Y	37	902549500	UAL CORP(NEW)	56022	0690A	0	56022	7		
20050316	UALAQ	UAL CORP(NEW)	U	Y	38	902549500	UAL CORP(NEW)	47022	0690A	-9000	47022	8		
20050317	UALAQ	UAL CORP(NEW)	U	Y	39	902549500	UAL CORP(NEW)	47022	0690A	0	47022	9		
20050318	UALAQ	UAL CORP(NEW)	U	Y	40	902549500	UAL CORP(NEW)	46722	0690A	-300	46722	10		
20050321	UALAQ	UAL CORP(NEW)	U	Y	41	902549500	UAL CORP(NEW)	46722	0690A	0	46722	11		
20050322	UALAQ	UAL CORP(NEW)	U	Y	42	902549500	UAL CORP(NEW)	46722	0690A	0	46722	12		
20050323	UALAQ	UAL CORP(NEW)	U	Y	43	902549500	UAL CORP(NEW)	46722	0690A	0	46722	13		
20050324	UALAQ	UAL CORP(NEW)	U	Y	44	902549500	UAL CORP(NEW)	46722	0690A	0	46722	14		
20050328	UALAQ	UAL CORP(NEW)	U	Y	45	902549500	UAL CORP(NEW)	41722	0690A	-5000	41722	15		
20050329	UALAQ	UAL CORP(NEW)	U	Y	46	902549500	UAL CORP(NEW)	46722	0690A	5000	46722	16		
20050330	UALAQ	UAL CORP(NEW)	U	Y	47	902549500	UAL CORP(NEW)	25922	0690A	-20800	25922	17		
20050331	UALAQ	UAL CORP(NEW)	U	Y	48	902549500	UAL CORP(NEW)	25822	0690A	-100	25822	18		
20050401	UALAQ	UAL CORP(NEW)	U	Y	49	902549500	UAL CORP(NEW)	3822	0690A	-22000	3822	19		
20050404	UALAQ	UAL CORP(NEW)	U	Y	50	902549500	UAL CORP(NEW)	3822	0690A	0	3822	20		
20050405	UALAQ	UAL CORP(NEW)	U	Y	51	902549500	UAL CORP(NEW)	13022	0690A	9200	13022	21		
20050128	OSTK	OVERSTOCK COM INC DEL	Q	Y	2	690370101	OVERSTOCK COM INC DEL	1620	0695A	1620	0	0		
20050131	OSTK	OVERSTOCK COM INC DEL	Q	Y	3	690370101	OVERSTOCK COM INC DEL	4370	0695A	2750	0	0		
20050201	OSTK	OVERSTOCK COM INC DEL	Q	Y	4	690370101	OVERSTOCK COM INC DEL	5940	0695A	1570	1570	1		
20050204	OSTK	OVERSTOCK COM INC DEL	Q	Y	7	690370101	OVERSTOCK COM INC DEL	1940	0695A	1940	1940	1		
20050207	OSTK	OVERSTOCK COM INC DEL	Q	Y	8	690370101	OVERSTOCK COM INC DEL	2240	0695A	300	2240	2		
20050208	OSTK	OVERSTOCK COM INC DEL	Q	Y	9	690370101	OVERSTOCK COM INC DEL	1940	0695A	-300	1940	3		
20050209	OSTK	OVERSTOCK COM INC DEL	Q	Y	10	690370101	OVERSTOCK COM INC DEL	6240	0695A	4300	6240	4		
20050210	OSTK	OVERSTOCK COM INC DEL	Q	Y	11	690370101	OVERSTOCK COM INC DEL	14740	0695A	8500	14740	5		
20050211	OSTK	OVERSTOCK COM INC DEL	Q	Y	12	690370101	OVERSTOCK COM INC DEL	16240	0695A	1500	16240	6		
20050214	OSTK	OVERSTOCK COM INC DEL	Q	Y	13	690370101	OVERSTOCK COM INC DEL	17040	0695A	800	17040	7		
20050215	OSTK	OVERSTOCK COM INC DEL	Q	Y	14	690370101	OVERSTOCK COM INC DEL	22640	0695A	5600	22640	8		
20050216	OSTK	OVERSTOCK COM INC DEL	Q	Y	15	690370101	OVERSTOCK COM INC DEL	34040	0695A	11400	34040	9		
20050217	OSTK	OVERSTOCK COM INC DEL	Q	Y	16	690370101	OVERSTOCK COM INC DEL	39340	0695A	5300	39340	10		
20050218	OSTK	OVERSTOCK COM INC DEL	Q	Y	17	690370101	OVERSTOCK COM INC DEL	35500	0695A	-3840	35500	11		
20050222	OSTK	OVERSTOCK COM INC DEL	Q	Y	18	690370101	OVERSTOCK COM INC DEL	35700	0695A	200	35700	12		
20050223	OSTK	OVERSTOCK COM INC DEL	Q	Y	19	690370101	OVERSTOCK COM INC DEL	35000	0695A	-700	35000	13		
20050224	OSTK	OVERSTOCK COM INC DEL	Q	Y	20	690370101	OVERSTOCK COM INC DEL	10183	0695A	-24817	10183	14		
20050225	OSTK	OVERSTOCK COM INC DEL	Q	Y	21	690370101	OVERSTOCK COM INC DEL	11383	0695A	1200	11383	15		
20050228	OSTK	OVERSTOCK COM INC DEL	Q	Y	22	690370101	OVERSTOCK COM INC DEL	11583	0695A	200	11583	16		
20050301	OSTK	OVERSTOCK COM INC DEL	Q	Y	23	690370101	OVERSTOCK COM INC DEL	11383	0695A	-200	11383	17		
20050302	OSTK	OVERSTOCK COM INC DEL	Q	Y	24	690370101	OVERSTOCK COM INC DEL	10883	0695A	-500	10883	18		
20050303	OSTK	OVERSTOCK COM INC DEL	Q	Y	25	690370101	OVERSTOCK COM INC DEL	10983	0695A	100	10983	19		
20050304	OSTK	OVERSTOCK COM INC DEL	Q	Y	26	690370101	OVERSTOCK COM INC DEL	8883	0695A	-2100	8883	20		
20050307	OSTK	OVERSTOCK COM INC DEL	Q	Y	27	690370101	OVERSTOCK COM INC DEL	183	0695A	-8700	183	21		
20050311	OSTK	OVERSTOCK COM INC DEL	Q	Y	31	690370101	OVERSTOCK COM INC DEL	983	0695A	983	983	1		
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	4400	0696A	4400	4400	1		
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	20500	0696A	20500	20500	1		
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	20500	0696A	0	20500	2		
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	20500	0696A	0	20500	3		
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	40300	0696A	19800	40300	4		
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	68500	0696A	28200	68500	5		
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	68500	0696A	0	68500	6		
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	68500	0696A	0	68500	7		
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	68500	0696A	0	68500	8		
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	64700	0696A	-3800	64700	9		
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	64700	0696A	0	64700	10		
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	64100	0696A	-600	64100	11		
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	12		
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	13		
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	14		
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	15		
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	16		
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	63200	0696A	-900	63200	17		
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	18		
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	19		
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	20		
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	21		
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	22		
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	23		

20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	24
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	25
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	59100	0696A	-4100	59100	26
20050323	ALD	Allied Capital Corporation	NYSE	Y	52	01903Q108	ALLIED CAPITAL CORP	44100	0696A	-15000	44100	27
20050324	ALD	Allied Capital Corporation	NYSE	Y	53	01903Q108	ALLIED CAPITAL CORP	38200	0696A	-5900	38200	28
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP	10800	0696A	-27400	10800	29
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP	5000	0696A	-5800	5000	30
20050330	ALD	Allied Capital Corporation	NYSE	Y	56	01903Q108	ALLIED CAPITAL CORP	5000	0696A	0	5000	31
20050107	CALM	CAL-MAINE FOODS INC	Q	Y	1	128030202	CAL-MAINE FOODS INC	13715	0701A	13715	0	0
20050110	CALM	CAL-MAINE FOODS INC	Q	Y	2	128030202	CAL-MAINE FOODS INC	13715	0701A	0	0	0
20050111	CALM	CAL-MAINE FOODS INC	Q	Y	3	128030202	CAL-MAINE FOODS INC	13715	0701A	0	0	0
20050112	CALM	CAL-MAINE FOODS INC	Q	Y	4	128030202	CAL-MAINE FOODS INC	13515	0701A	-200	0	0
20050113	CALM	CAL-MAINE FOODS INC	Q	Y	5	128030202	CAL-MAINE FOODS INC	13515	0701A	0	0	0
20050114	CALM	CAL-MAINE FOODS INC	Q	Y	6	128030202	CAL-MAINE FOODS INC	13715	0701A	200	200	1
20050118	CALM	CAL-MAINE FOODS INC	Q	Y	7	128030202	CAL-MAINE FOODS INC	13715	0701A	0	200	2
20050119	CALM	CAL-MAINE FOODS INC	Q	Y	8	128030202	CAL-MAINE FOODS INC	13715	0701A	0	200	3
20050120	CALM	CAL-MAINE FOODS INC	Q	Y	9	128030202	CAL-MAINE FOODS INC	15715	0701A	2000	2200	4
20050121	CALM	CAL-MAINE FOODS INC	Q	Y	10	128030202	CAL-MAINE FOODS INC	15715	0701A	0	2200	5
20050124	CALM	CAL-MAINE FOODS INC	Q	Y	11	128030202	CAL-MAINE FOODS INC	15815	0701A	100	2300	6
20050125	CALM	CAL-MAINE FOODS INC	Q	Y	12	128030202	CAL-MAINE FOODS INC	17815	0701A	2000	4300	7
20050126	CALM	CAL-MAINE FOODS INC	Q	Y	13	128030202	CAL-MAINE FOODS INC	21715	0701A	3900	8200	8
20050127	CALM	CAL-MAINE FOODS INC	Q	Y	14	128030202	CAL-MAINE FOODS INC	21715	0701A	0	8200	9
20050128	CALM	CAL-MAINE FOODS INC	Q	Y	15	128030202	CAL-MAINE FOODS INC	21715	0701A	0	8200	10
20050131	CALM	CAL-MAINE FOODS INC	Q	Y	16	128030202	CAL-MAINE FOODS INC	20091	0701A	-1624	6576	11
20050201	CALM	CAL-MAINE FOODS INC	Q	Y	17	128030202	CAL-MAINE FOODS INC	20191	0701A	100	6676	12
20050202	CALM	CAL-MAINE FOODS INC	Q	Y	18	128030202	CAL-MAINE FOODS INC	22315	0701A	2124	8800	13
20050203	CALM	CAL-MAINE FOODS INC	Q	Y	19	128030202	CAL-MAINE FOODS INC	22315	0701A	0	8800	14
20050204	CALM	CAL-MAINE FOODS INC	Q	Y	20	128030202	CAL-MAINE FOODS INC	22315	0701A	0	8800	15
20050207	CALM	CAL-MAINE FOODS INC	Q	Y	21	128030202	CAL-MAINE FOODS INC	22315	0701A	0	8800	16
20050208	CALM	CAL-MAINE FOODS INC	Q	Y	22	128030202	CAL-MAINE FOODS INC	21815	0701A	-500	8300	17
20050209	CALM	CAL-MAINE FOODS INC	Q	Y	23	128030202	CAL-MAINE FOODS INC	21815	0701A	0	8300	18
20050210	CALM	CAL-MAINE FOODS INC	Q	Y	24	128030202	CAL-MAINE FOODS INC	1500	0701A	-20315	0	0
20050211	CALM	CAL-MAINE FOODS INC	Q	Y	25	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0
20050214	CALM	CAL-MAINE FOODS INC	Q	Y	26	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0
20050215	CALM	CAL-MAINE FOODS INC	Q	Y	27	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0
20050216	CALM	CAL-MAINE FOODS INC	Q	Y	28	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0
20050217	CALM	CAL-MAINE FOODS INC	Q	Y	29	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0
20050218	CALM	CAL-MAINE FOODS INC	Q	Y	30	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0
20050222	CALM	CAL-MAINE FOODS INC	Q	Y	31	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0
20050217	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	7	98142V104	WORLD AIR HOLDINGS, INC.	19237	0702A	19237	19237	1
20050218	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	8	98142V104	WORLD AIR HOLDINGS, INC.	119237	0702A	100000	119237	2
20050222	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	9	98142V104	WORLD AIR HOLDINGS, INC.	114352	0702A	-4885	114352	3
20050223	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	10	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	-2423	111929	4
20050224	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	11	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	5
20050225	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	12	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	6
20050228	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	13	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	7
20050301	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	14	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	8
20050302	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	15	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	9
20050303	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	16	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	10
20050304	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	17	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	11
20050307	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	18	98142V104	WORLD AIR HOLDINGS, INC.	125854	0702A	13925	125854	12
20050308	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	19	98142V104	WORLD AIR HOLDINGS, INC.	12119	0702A	-113735	12119	13
20050309	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	20	98142V104	WORLD AIR HOLDINGS, INC.	15132	0702A	3013	15132	14
20050310	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	21	98142V104	WORLD AIR HOLDINGS, INC.	21811	0702A	6679	21811	15
20050311	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	22	98142V104	WORLD AIR HOLDINGS, INC.	6029	0702A	-15782	6029	16
20050314	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	23	98142V104	WORLD AIR HOLDINGS, INC.	6384	0702A	355	6384	17
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	19859	0705A	19859	19859	1
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	46202	0705A	26343	46202	2
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	40977	0705A	-5225	40977	3
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	33038	0705A	-7939	33038	4
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	29619	0705A	-3419	29619	5
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	22255	0705A	-7364	22255	6
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	31610	0705A	9355	31610	7
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	97893	0705A	66283	97893	8
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	116972	0705A	19079	116972	9
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	111766	0705A	-5206	111766	10
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	98414	0705A	-13352	98414	11
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	71999	0705A	-26415	71999	12
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	55746	0705A	-16253	55746	13
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	46329	0705A	-9417	46329	14
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	53161	0705A	6832	53161	15
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	43176	0705A	-9985	43176	16
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	27925	0705A	-15251	27925	17
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	29250	0705A	1325	29250	18
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	4129	0705A	-25121	4129	19
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	1190	0705A	-2939	1190	20
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	4990	0705A	3800	4990	21
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	10030	0705A	5040	10030	22
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	3124	0705A	-6906	3124	23
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	18989	0705A	15865	18989	24
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	46031	0705A	27042	46031	25
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	48606	0705A	2575	48606	26
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	41142	0705A	-7464	41142	27
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	37862	0705A	-3280	37862	28
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	47587	0705A	9725	47587	29
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	51482	0705A	3895	51482	30
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	50558	0705A	-924	50558	31
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	49068	0705A	-1490	49068	32
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	48078	0705A	-990	48078	33
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	34229	0705A	-13849	34229	34
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	21870	0705A	-12359	21870	35
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	26182	0705A	4312	26182	36
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	21098	0705A	-5084	21098	37
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	32864	0705A	11766	32864	38
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	22833	0705A	-10031	22833	39
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	25403	0705A	2570	25403	40
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	29803	0705A	4400	29803	41
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	33203	0705A	3400	33203	42
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	37233	0705A	4030	37233	43
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	44240	0705A	7007	44240	44
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	6914	0705A	-37326	6914	45
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	224	0705A	224	224	1
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	9806	0705A	9582	9806	2
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	48169	0705A	38363	48169	3
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	14145	0705A	-34024	14145	4
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	6460	0705A	-7685	6460	5
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	7520	0705A	1060	7520	6
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	9097	0705A	1577	9097	7
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	9104	0705A	7	9104	8
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	7714	0705A	-1390	7714	9
20050121	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	1	200693208	COMMERCE ONE INC DEL COM NEW	41130	0705A	41130	0	0
20050128	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	6	200693208	COMMERCE ONE INC DEL COM NEW	900	0705A	900	900	1
20050131	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	7	200693208	COMMERCE ONE INC DEL COM NEW	857	0705A	-43	857	2
20050201	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	8	200693208	COMMERCE ONE INC DEL COM NEW	20857	0705A	20000	20857	3
20050202	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	9	200693208	COMMERCE ONE INC DEL COM NEW	20897	0705A	40	20897	4
20050203	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	10	200693208	COMMERCE ONE INC DEL COM NEW	26396	0705A	5499	26396	5
20050204	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	11	200693208	COMMERCE ONE INC DEL COM NEW	28803	0705A	2407	28803	6
20050207	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	12	200693208	COMMERCE ONE INC DEL COM NEW	28723	0705A	-80	28723	7
20050208	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	13	200693208	COMMERCE ONE INC DEL COM NEW	29174	0705A	451	29174	8
20050209	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	14	200693208	COMMERCE ONE INC DEL COM NEW	30660	0705A	1486	30660	9
20050210	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	15	200693208	COMMERCE ONE INC DEL COM NEW	30639	0705A	-21	30639	10
20050211	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	16	200693208	COMMERCE ONE INC DEL COM NEW	31591	0705A	952	31591	11
20050214	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	17	200693208	COMMERCE ONE INC DEL COM NEW	31580	0705A	-11	31580	12
20050215	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	18	200693208	COMMERCE ONE INC DEL COM NEW	31575	0705A	-5	31575	13
20050216	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	19	200693208	COMMERCE ONE INC DEL COM NEW	26561	0705A	-5014	26561	14
20050217	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	20	200693208	COMMERCE ONE INC DEL COM NEW	25051	0705A	-1510	25051	15
20050218	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	21	200693208	COMMERCE ONE INC DEL COM NEW	25171	0705A	120	25171	16
20050222	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	22	200693208	COMMERCE ONE INC DEL COM NEW	24864	0705A	-307	24864	17
20050223	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	23	200693208	COMMERCE ONE INC DEL COM NEW	24864	0705A	0	24864	18
20050224	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	24	200693208	COMMERCE ONE INC DEL COM NEW	24864	0705A	0	24864	19
20050225	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	25	200693208	COMMERCE ONE INC DEL COM NEW	26849	0705A	1985	26849	20
20050228	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	26	200693208	COMMERCE ONE INC DEL COM NEW	27747	0705A	898	27747	21
20050301	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	27	200693208	COMMERCE ONE INC DEL COM NEW	27747	0705A	0	27747	22
20050302	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	28	200693208	COMMERCE ONE INC DEL COM NEW	27844	0705A	97	27844	23
20050303	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	29	200693208	COMMERCE ONE INC DEL COM NEW	29444	0705A	1600	29444	24
20050304	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	30	200693208	COMMERCE ONE INC DEL COM NEW	29393	0705A	-51	29393	25
20050307	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	31	200693208	COMMERCE ONE INC DEL COM NEW	30591	0705A	1198	30591	26
20050308	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	32	200693208	COMMERCE ONE INC DEL COM NEW	30591	0705A	0	30591	27
20050309	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	33	200693208	COMMERCE ONE INC DEL COM NEW	30594	0705A	3	30594	28
20050310	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	34	200693208	COMMERCE ONE INC DEL COM NEW	30557	0705A	-37	30557	29
20050311	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	35	200693208	COMMERCE ONE INC DEL COM NEW	28549	0705A	-2008	28549	30

20050314	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	36	200693208	COMMERCE ONE INC DEL COM NEW	28510	0705A	-39	28510	31		
20050315	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	37	200693208	COMMERCE ONE INC DEL COM NEW	28495	0705A	-15	28495	32		
20050316	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	38	200693208	COMMERCE ONE INC DEL COM NEW	28462	0705A	-33	28462	33		
20050317	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	39	200693208	COMMERCE ONE INC DEL COM NEW	27431	0705A	-1031	27431	34		
20050318	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	40	200693208	COMMERCE ONE INC DEL COM NEW	28672	0705A	1241	28672	35		
20050321	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	41	200693208	COMMERCE ONE INC DEL COM NEW	30182	0705A	1510	30182	36		
20050322	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	42	200693208	COMMERCE ONE INC DEL COM NEW	31432	0705A	1250	31432	37		
20050323	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	43	200693208	COMMERCE ONE INC DEL COM NEW	32622	0705A	1190	32622	38		
20050324	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	44	200693208	COMMERCE ONE INC DEL COM NEW	32560	0705A	-62	32560	39		
20050328	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	45	200693208	COMMERCE ONE INC DEL COM NEW	32625	0705A	65	32625	40		
20050329	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	46	200693208	COMMERCE ONE INC DEL COM NEW	32625	0705A	0	32625	41		
20050330	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	47	200693208	COMMERCE ONE INC DEL COM NEW	32619	0705A	-6	32619	42		
20050331	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	48	200693208	COMMERCE ONE INC DEL COM NEW	32655	0705A	36	32655	43		
20050401	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	49	200693208	COMMERCE ONE INC DEL COM NEW	32909	0705A	254	32909	44		
20050404	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	50	200693208	COMMERCE ONE INC DEL COM NEW	32899	0705A	-10	32899	45		
20050405	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	51	200693208	COMMERCE ONE INC DEL COM NEW	32898	0705A	-1	32898	46		
20050210	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	5	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1900	0705A	1900	1900	1		
20050211	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	6	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1900	0705A	0	1900	2		
20050214	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	7	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1900	0705A	0	1900	3		
20050215	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	8	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2100	0705A	200	2100	4		
20050216	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	9	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3500	0705A	1400	3500	5		
20050217	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	10	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3500	0705A	0	3500	6		
20050218	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	11	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3500	0705A	0	3500	7		
20050222	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	12	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3300	0705A	-200	3300	8		
20050223	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	13	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3300	0705A	0	3300	9		
20050224	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	14	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3300	0705A	0	3300	10		
20050225	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	15	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1300	0705A	-2000	1300	11		
20050228	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	16	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	-300	1000	12		
20050301	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	17	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	13		
20050302	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	18	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	14		
20050303	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	19	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	15		
20050304	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	20	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	16		
20050307	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	21	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	17		
20050308	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	22	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	18		
20050309	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	23	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	19		
20050310	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	24	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	20		
20050311	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	25	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	21		
20050314	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	26	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	22		
20050315	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	27	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	23		
20050316	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	28	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	24		
20050127	LXRS	LEXINGTON RESOURCES INC	U	Y	5	529561102	LEXINGTON RESOURCES INC	1762	0705A	1762	1762	1		
20050128	LXRS	LEXINGTON RESOURCES INC	U	Y	6	529561102	LEXINGTON RESOURCES INC	1762	0705A	0	1762	2		
20050131	LXRS	LEXINGTON RESOURCES INC	U	Y	7	529561102	LEXINGTON RESOURCES INC	1325	0705A	-437	1325	3		
20050201	LXRS	LEXINGTON RESOURCES INC	U	Y	8	529561102	LEXINGTON RESOURCES INC	2325	0705A	1000	2325	4		
20050202	LXRS	LEXINGTON RESOURCES INC	U	Y	9	529561102	LEXINGTON RESOURCES INC	3125	0705A	800	3125	5		
20050203	LXRS	LEXINGTON RESOURCES INC	U	Y	10	529561102	LEXINGTON RESOURCES INC	2225	0705A	-900	2225	6		
20050204	LXRS	LEXINGTON RESOURCES INC	U	Y	11	529561102	LEXINGTON RESOURCES INC	3225	0705A	1000	3225	7		
20050207	LXRS	LEXINGTON RESOURCES INC	U	Y	12	529561102	LEXINGTON RESOURCES INC	1849	0705A	-1376	1849	8		
20050208	LXRS	LEXINGTON RESOURCES INC	U	Y	13	529561102	LEXINGTON RESOURCES INC	3644	0705A	1795	3644	9		
20050209	LXRS	LEXINGTON RESOURCES INC	U	Y	14	529561102	LEXINGTON RESOURCES INC	6144	0705A	2500	6144	10		
20050210	LXRS	LEXINGTON RESOURCES INC	U	Y	15	529561102	LEXINGTON RESOURCES INC	2064	0705A	-4080	2064	11		
20050211	LXRS	LEXINGTON RESOURCES INC	U	Y	16	529561102	LEXINGTON RESOURCES INC	2264	0705A	200	2264	12		
20050214	LXRS	LEXINGTON RESOURCES INC	U	Y	17	529561102	LEXINGTON RESOURCES INC	1784	0705A	-480	1784	13		
20050215	LXRS	LEXINGTON RESOURCES INC	U	Y	18	529561102	LEXINGTON RESOURCES INC	3646	0705A	1862	3646	14		
20050121	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	1	913586103	UNIVERSAL GUARDIAN HLDGS INC	31910	0705A	31910	0	0		
20050124	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	2	913586103	UNIVERSAL GUARDIAN HLDGS INC	21335	0705A	-10575	0	0		
20050125	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	3	913586103	UNIVERSAL GUARDIAN HLDGS INC	10957	0705A	-10378	0	0		
20050127	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	5	913586103	UNIVERSAL GUARDIAN HLDGS INC	19404	0705A	19404	19404	1		
20050128	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	6	913586103	UNIVERSAL GUARDIAN HLDGS INC	34705	0705A	15301	34705	2		
20050131	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	7	913586103	UNIVERSAL GUARDIAN HLDGS INC	37200	0705A	2495	37200	3		
20050201	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	8	913586103	UNIVERSAL GUARDIAN HLDGS INC	67584	0705A	30384	67584	4		
20050202	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	9	913586103	UNIVERSAL GUARDIAN HLDGS INC	77769	0705A	10185	77769	5		
20050203	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	10	913586103	UNIVERSAL GUARDIAN HLDGS INC	46809	0705A	-30960	46809	6		
20050204	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	11	913586103	UNIVERSAL GUARDIAN HLDGS INC	45879	0705A	-930	45879	7		
20050207	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	12	913586103	UNIVERSAL GUARDIAN HLDGS INC	54509	0705A	8630	54509	8		
20050208	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	13	913586103	UNIVERSAL GUARDIAN HLDGS INC	55809	0705A	1300	55809	9		
20050209	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	14	913586103	UNIVERSAL GUARDIAN HLDGS INC	39609	0705A	-16200	39609	10		
20050210	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	15	913586103	UNIVERSAL GUARDIAN HLDGS INC	51939	0705A	12330	51939	11		
20050211	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	16	913586103	UNIVERSAL GUARDIAN HLDGS INC	26564	0705A	-25375	26564	12		
20050214	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	17	913586103	UNIVERSAL GUARDIAN HLDGS INC	7561	0705A	-19003	7561	13		
20050215	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	18	913586103	UNIVERSAL GUARDIAN HLDGS INC	33711	0705A	26150	33711	14		
20050216	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	19	913586103	UNIVERSAL GUARDIAN HLDGS INC	27861	0705A	-5850	27861	15		
20050224	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	24	913586103	UNIVERSAL GUARDIAN HLDGS INC	16497	0705A	16497	16497	1		
20050225	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	25	913586103	UNIVERSAL GUARDIAN HLDGS INC	8337	0705A	-8160	8337	2		
20050228	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	26	913586103	UNIVERSAL GUARDIAN HLDGS INC	10268	0705A	1931	10268	3		
20050301	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	27	913586103	UNIVERSAL GUARDIAN HLDGS INC	15238	0705A	4970	15238	4		
20050302	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	28	913586103	UNIVERSAL GUARDIAN HLDGS INC	27568	0705A	12330	27568	5		
20050303	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	29	913586103	UNIVERSAL GUARDIAN HLDGS INC	57452	0705A	29884	57452	6		
20050304	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	30	913586103	UNIVERSAL GUARDIAN HLDGS INC	36654	0705A	-20798	36654	7		
20050308	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	32	913586103	UNIVERSAL GUARDIAN HLDGS INC	5809	0705A	5809	5809	1		
20050107	GLV	Clough Global Allocation Fund	Amex	Y	1	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	75127	0725A	75127	0	0		
20050110	GLV	Clough Global Allocation Fund	Amex	Y	2	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	73127	0725A	-2000	0	0		
20050111	GLV	Clough Global Allocation Fund	Amex	Y	3	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	73127	0725A	0	0	0		
20050112	GLV	Clough Global Allocation Fund	Amex	Y	4	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74127	0725A	1000	1000	1		
20050113	GLV	Clough Global Allocation Fund	Amex	Y	5	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74127	0725A	0	1000	2		
20050114	GLV	Clough Global Allocation Fund	Amex	Y	6	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74027	0725A	-100	900	3		
20050118	GLV	Clough Global Allocation Fund	Amex	Y	7	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74027	0725A	0	900	4		
20050119	GLV	Clough Global Allocation Fund	Amex	Y	8	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74027	0725A	0	900	5		
20050120	GLV	Clough Global Allocation Fund	Amex	Y	9	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76277	0725A	2250	3150	6		
20050121	GLV	Clough Global Allocation Fund	Amex	Y	10	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76010	0725A	-267	2883	7		
20050124	GLV	Clough Global Allocation Fund	Amex	Y	11	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76019	0725A	9	2892	8		
20050125	GLV	Clough Global Allocation Fund	Amex	Y	12	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76509	0725A	490	3382	9		
20050126	GLV	Clough Global Allocation Fund	Amex	Y	13	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76504	0725A	-5	3377	10		
20050127	GLV	Clough Global Allocation Fund	Amex	Y	14	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	75991	0725A	-513	2864	11		
20050128	GLV	Clough Global Allocation Fund	Amex	Y	15	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	75991	0725A	0	2864	12		
20050131	GLV	Clough Global Allocation Fund	Amex	Y	16	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70889	0725A	-5102	0	0		
20050201	GLV	Clough Global Allocation Fund	Amex	Y	17	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	69026	0725A	-1863	0	0		
20050202	GLV	Clough Global Allocation Fund	Amex	Y	18	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70526	0725A	1500	1500	1		
20050203	GLV	Clough Global Allocation Fund	Amex	Y	19	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70126	0725A	-400	1100	2		
20050204	GLV	Clough Global Allocation Fund	Amex	Y	20	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70126	0725A	0	1100	3		
20050207	GLV	Clough Global Allocation Fund	Amex	Y	21	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70226	0725A	100	1200	4		
20050208	GLV	Clough Global Allocation Fund	Amex	Y	22	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	56754	0725A	-13472	0	0		
20050209	GLV	Clough Global Allocation Fund	Amex	Y	23	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	66754	0725A	10000	10000	1		
20050210	GLV	Clough Global Allocation Fund	Amex	Y	24	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	66554	0725A	-200	9800	2		
20050211	GLV	Clough Global Allocation Fund	Amex	Y	25	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	65154	0725A	-1400	8400	3		
20050214	GLV	Clough Global Allocation Fund	Amex	Y	26	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	65904	0725A	750	9150	4		
20050215	GLV	Clough Global Allocation Fund	Amex	Y	27	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	61110	0725A	-4794	4356	5		
20050216	GLV	Clough Global Allocation Fund	Amex	Y	28	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	62272	0725A	1162	5518	6		
20050217	GLV	Clough Global Allocation Fund	Amex	Y	29	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	63272	0725A	1000	6518	7		
20050218	GLV	Clough Global Allocation Fund	Amex	Y	30	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	65872	0725A	2600	9118	8		
20050222	GLV	Clough Global Allocation Fund	Amex	Y	31	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	66742	0725A	870	9988	9		
20050223	GLV	Clough Global Allocation Fund	Amex	Y	32	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	66195	0725A	-547	9441	10		
20050224	GLV	Clough Global Allocation Fund	Amex	Y	33	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	67695	0725A	1500	10941	11		
20050225	GLV	Clough Global Allocation Fund	Amex	Y	34	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	67695	0725A	0	10941	12		
20050228	GLV	Clough Global Allocation Fund	Amex	Y	35	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	63470	0725A	-4225	6716	13		
20050301	GLV	Clough Global Allocation Fund	Amex	Y	36	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	63270	0725A	-200	6516	14		
20050302	GLV	Clough Global Allocation Fund	Amex	Y	37	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	63520	0725A	250	6766	15		
20050303	GLV	Clough Global Allocation Fund	Amex	Y	38	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	62020	0725A	-1500	5266	16		
20050304	GLV	Clough Global Allocation Fund	Amex	Y	39	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	54695	0725A	-7325	0	0		
20050307	GLV	Clough Global Allocation Fund	Amex	Y	40	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	54695	0725A	0	0	0		
20050308	GLV	Clough Global Allocation Fund	Amex	Y	41	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	54695	0725A	0	0	0		
20050309	GLV	Clough Global Allocation Fund	Amex	Y	42	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	49445	0725A	-5250	0	0		
20050310	GLV	Clough Global Allocation Fund	Amex	Y	43	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	33120	0725A	-16325	0	0		
20050311	GLV	Clough Global Allocation Fund	Amex	Y	44	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	23420	0725A	-9700	0	0		
20050314	GLV	Clough Global Allocation Fund	Amex	Y	45	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	23408	0725A	-12	0	0		
20050315	GLV	Clough Global Allocation Fund	Amex	Y	46	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	23658	0725A	250	250	1		
20050107	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	1	97650Q200	WINTRUST CAPITAL TR I PFD	14086	0727A	14086	0	0		
20050110	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	2	97650Q200	WINTRUST CAPITAL TR I PFD	14086	0727A	0	0	0		
20050111	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	3	97650Q200	WINTRUST CAPITAL TR I PFD	14886	0727A	800	0	0		
20050112	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	4	97650Q200	WINTRUST CAPITAL TR I PFD	14886	0727A	0	0	0		
20050113	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	5	97650Q200	WINTRUST CAPITAL TR I PFD	14886	0727A	0	0	0		
20050114	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	6	97650Q200	WINTRUST CAPITAL TR I PFD	14886	0727A	0	0	0		
20050119	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	8	97650Q200	WINTRUST CAPITAL TR I PFD	9936	0727A	9936	9936	1		
20050120	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	9	97650Q200	WINTRUST CAPITAL TR I PFD	10335	0727A	399	10335	2		
20050121	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	10	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	1601	11936	3		
20050124	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	11	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	4		
20050125	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	12	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	5		
20050126	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	13	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	6		
20050127	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	14	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	7		
20050128	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	15	97650Q200	WINTRUST CAPITAL TR I PFD	11436	0727A	-500	11436	8		
20050131	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	16	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	500	11936	9		

20050201	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	17	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	10		
20050202	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	18	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	11		
20050203	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	19	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	12		
20050204	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	20	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	13		
20050207	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	21	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	14		
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	9322	0740A	9322	9322	1		
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	17292	0740A	7970	17292	2		
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	15660	0740A	-1632	15660	3		
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	15660	0740A	0	15660	4		
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	5660	0740A	5660	5660	1		
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	15660	0740A	10000	15660	2		
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	15660	0740A	0	15660	3		
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	15660	0740A	0	15660	4		
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	15660	0740A	0	15660	5		
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	15660	0740A	0	15660	6		
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	27614	0740A	11954	27614	7		
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	31582	0740A	3968	31582	8		
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	31582	0740A	0	31582	9		
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	31582	0740A	0	31582	10		
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	31582	0740A	0	31582	11		
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	31194	0740A	-388	31194	12		
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	34194	0740A	3000	34194	13		
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	3043	0740A	-31151	3043	14		
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	10436	0740A	10436	10436	1		
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	11736	0740A	1300	11736	2		
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	11336	0740A	-400	11336	3		
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	11336	0740A	0	11336	4		
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	10677	0740A	-659	10677	5		
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	10677	0740A	0	10677	6		
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	10677	0740A	0	10677	7		
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	10677	0740A	0	10677	8		
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	18798	0740A	8121	18798	9		
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	24276	0740A	5478	24276	10		
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	11040	0740A	-13236	11040	11		
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	8077	0740A	-2963	8077	12		
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	1277	0740A	-6800	1277	13		
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	3000	0740A	3000	3000	1		
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	3000	0740A	0	3000	2		
20050111	DCAI	DIALYSIS CORP OF AMERICA	S	Y	1	252529102	DIALYSIS CORP OF AMERICA	18219	0740A	18219	0	0		
20050112	DCAI	DIALYSIS CORP OF AMERICA	S	Y	2	252529102	DIALYSIS CORP OF AMERICA	18219	0740A	0	0	0		
20050113	DCAI	DIALYSIS CORP OF AMERICA	S	Y	3	252529102	DIALYSIS CORP OF AMERICA	16365	0740A	-1854	0	0		
20050124	DCAI	DIALYSIS CORP OF AMERICA	S	Y	9	252529102	DIALYSIS CORP OF AMERICA	5000	0740A	5000	5000	1		
20050125	DCAI	DIALYSIS CORP OF AMERICA	S	Y	10	252529102	DIALYSIS CORP OF AMERICA	5000	0740A	0	5000	2		
20050126	DCAI	DIALYSIS CORP OF AMERICA	S	Y	11	252529102	DIALYSIS CORP OF AMERICA	5000	0740A	0	5000	3		
20050127	DCAI	DIALYSIS CORP OF AMERICA	S	Y	12	252529102	DIALYSIS CORP OF AMERICA	5000	0740A	0	5000	4		
20050128	DCAI	DIALYSIS CORP OF AMERICA	S	Y	13	252529102	DIALYSIS CORP OF AMERICA	3495	0740A	-1505	3495	5		
20050131	DCAI	DIALYSIS CORP OF AMERICA	S	Y	14	252529102	DIALYSIS CORP OF AMERICA	3495	0740A	0	3495	6		
20050201	DCAI	DIALYSIS CORP OF AMERICA	S	Y	15	252529102	DIALYSIS CORP OF AMERICA	3495	0740A	0	3495	7		
20050202	DCAI	DIALYSIS CORP OF AMERICA	S	Y	16	252529102	DIALYSIS CORP OF AMERICA	3495	0740A	0	3495	8		
20050203	DCAI	DIALYSIS CORP OF AMERICA	S	Y	17	252529102	DIALYSIS CORP OF AMERICA	3445	0740A	-50	3445	9		
20050204	DCAI	DIALYSIS CORP OF AMERICA	S	Y	18	252529102	DIALYSIS CORP OF AMERICA	8445	0740A	5000	8445	10		
20050207	DCAI	DIALYSIS CORP OF AMERICA	S	Y	19	252529102	DIALYSIS CORP OF AMERICA	8445	0740A	0	8445	11		
20050208	DCAI	DIALYSIS CORP OF AMERICA	S	Y	20	252529102	DIALYSIS CORP OF AMERICA	8445	0740A	0	8445	12		
20050209	DCAI	DIALYSIS CORP OF AMERICA	S	Y	21	252529102	DIALYSIS CORP OF AMERICA	2016	0740A	-6429	2016	13		
20050210	DCAI	DIALYSIS CORP OF AMERICA	S	Y	22	252529102	DIALYSIS CORP OF AMERICA	16016	0740A	14000	16016	14		
20050211	DCAI	DIALYSIS CORP OF AMERICA	S	Y	23	252529102	DIALYSIS CORP OF AMERICA	22016	0740A	6000	22016	15		
20050214	DCAI	DIALYSIS CORP OF AMERICA	S	Y	24	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	-4650	17366	16		
20050215	DCAI	DIALYSIS CORP OF AMERICA	S	Y	25	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	17		
20050216	DCAI	DIALYSIS CORP OF AMERICA	S	Y	26	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	18		
20050217	DCAI	DIALYSIS CORP OF AMERICA	S	Y	27	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	19		
20050218	DCAI	DIALYSIS CORP OF AMERICA	S	Y	28	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	20		
20050222	DCAI	DIALYSIS CORP OF AMERICA	S	Y	29	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	21		
20050223	DCAI	DIALYSIS CORP OF AMERICA	S	Y	30	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	22		
20050224	DCAI	DIALYSIS CORP OF AMERICA	S	Y	31	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	23		
20050225	DCAI	DIALYSIS CORP OF AMERICA	S	Y	32	252529102	DIALYSIS CORP OF AMERICA	22366	0740A	5000	22366	24		
20050228	DCAI	DIALYSIS CORP OF AMERICA	S	Y	33	252529102	DIALYSIS CORP OF AMERICA	9700	0740A	-12666	9700	25		
20050301	DCAI	DIALYSIS CORP OF AMERICA	S	Y	34	252529102	DIALYSIS CORP OF AMERICA	9700	0740A	0	9700	26		
20050107	OTT	Otelco Inc	Amex	Y	1	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	2500	0	0		
20050110	OTT	Otelco Inc	Amex	Y	2	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	0	0	0		
20050111	OTT	Otelco Inc	Amex	Y	3	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	0	0	0		
20050112	OTT	Otelco Inc	Amex	Y	4	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	0	0	0		
20050113	OTT	Otelco Inc	Amex	Y	5	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	0	0	0		
20050114	OTT	Otelco Inc	Amex	Y	6	688823202	OTELCO, INC INCM DEPO SEC	5000	0771A	2500	2500	1		
20050118	OTT	Otelco Inc	Amex	Y	7	688823202	OTELCO, INC INCM DEPO SEC	5000	0771A	0	2500	2		
20050119	OTT	Otelco Inc	Amex	Y	8	688823202	OTELCO, INC INCM DEPO SEC	5000	0771A	0	2500	3		
20050120	OTT	Otelco Inc	Amex	Y	9	688823202	OTELCO, INC INCM DEPO SEC	5000	0771A	0	2500	4		
20050121	OTT	Otelco Inc	Amex	Y	10	688823202	OTELCO, INC INCM DEPO SEC	6000	0771A	1000	3500	5		
20050124	OTT	Otelco Inc	Amex	Y	11	688823202	OTELCO, INC INCM DEPO SEC	6000	0771A	0	3500	6		
20050125	OTT	Otelco Inc	Amex	Y	12	688823202	OTELCO, INC INCM DEPO SEC	6000	0771A	0	3500	7		
20050126	OTT	Otelco Inc	Amex	Y	13	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	300	3800	8		
20050127	OTT	Otelco Inc	Amex	Y	14	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	9		
20050128	OTT	Otelco Inc	Amex	Y	15	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	10		
20050131	OTT	Otelco Inc	Amex	Y	16	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	11		
20050201	OTT	Otelco Inc	Amex	Y	17	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	12		
20050202	OTT	Otelco Inc	Amex	Y	18	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	13		
20050203	OTT	Otelco Inc	Amex	Y	19	688823202	OTELCO, INC INCM DEPO SEC	7300	0771A	1000	4800	14		
20050204	OTT	Otelco Inc	Amex	Y	20	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	700	5500	15		
20050207	OTT	Otelco Inc	Amex	Y	21	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	16		
20050208	OTT	Otelco Inc	Amex	Y	22	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	17		
20050209	OTT	Otelco Inc	Amex	Y	23	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	18		
20050210	OTT	Otelco Inc	Amex	Y	24	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	19		
20050211	OTT	Otelco Inc	Amex	Y	25	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	20		
20050126	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	1	03823Y104	APPLIED NEUROSOLUTIONS INC	27000	0773A	27000	0	0		
20050127	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	2	03823Y104	APPLIED NEUROSOLUTIONS INC	42000	0773A	15000	0	0		
20050203	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	7	03823Y104	APPLIED NEUROSOLUTIONS INC	30000	0773A	30000	30000	1		
20050308	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	1	03823Y104	APPLIED NEUROSOLUTIONS INC	20000	0773A	20000	0	0		
20050309	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	2	03823Y104	APPLIED NEUROSOLUTIONS INC	50000	0773A	30000	0	0		
20050310	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	3	03823Y104	APPLIED NEUROSOLUTIONS INC	70000	0773A	20000	0	0		
20050311	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	4	03823Y104	APPLIED NEUROSOLUTIONS INC	90000	0773A	20000	20000	1		
20050314	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	5	03823Y104	APPLIED NEUROSOLUTIONS INC	10000	0773A	-80000	0	0		
20050315	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	6	03823Y104	APPLIED NEUROSOLUTIONS INC	30000	0773A	20000	20000	1		
20050316	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	7	03823Y104	APPLIED NEUROSOLUTIONS INC	30000	0773A	0	20000	2		
20050317	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	8	03823Y104	APPLIED NEUROSOLUTIONS INC	30000	0773A	0	20000	3		
20050318	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	9	03823Y104	APPLIED NEUROSOLUTIONS INC	110000	0773A	80000	100000	4		
20050321	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	10	03823Y104	APPLIED NEUROSOLUTIONS INC	150000	0773A	40000	140000	5		
20050322	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	11	03823Y104	APPLIED NEUROSOLUTIONS INC	195000	0773A	45000	185000	6		
20050323	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	12	03823Y104	APPLIED NEUROSOLUTIONS INC	195000	0773A	0	185000	7		
20050324	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	13	03823Y104	APPLIED NEUROSOLUTIONS INC	90000	0773A	-105000	80000	8		
20050328	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	14	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	80000	160000	9		
20050329	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	15	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	10		
20050330	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	16	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	11		
20050331	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	17	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	12		
20050401	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	18	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	13		
20050404	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	19	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	14		
20050405	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	20	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	15		
20050124	HTI	Halozyme Therapeutics, Inc	Amex	Y	2	40637H109	HALOZYME THERAPEUTICS INC	2000	0773A	2000	0	0		
20050125	HTI	Halozyme Therapeutics, Inc	Amex	Y	3	40637H109	HALOZYME THERAPEUTICS INC	2000	0773A	0	0	0		
20050126	HTI	Halozyme Therapeutics, Inc	Amex	Y	4	40637H109	HALOZYME THERAPEUTICS INC	2000	0773A	0	0	0		
20050127	HTI	Halozyme Therapeutics, Inc	Amex	Y	5	40637H109	HALOZYME THERAPEUTICS INC	2000	0773A	0	0	0		
20050128	HTI	Halozyme Therapeutics, Inc	Amex	Y	6	40637H109	HALOZYME THERAPEUTICS INC	4600	0773A	2600	2600	1		
20050131	HTI	Halozyme Therapeutics, Inc	Amex	Y	7	40637H109	HALOZYME THERAPEUTICS INC	5500	0773A	900	3500	2		
20050201	HTI	Halozyme Therapeutics, Inc	Amex	Y	8	40637H109	HALOZYME THERAPEUTICS INC	7300	0773A	1800	5300	3		
20050202	HTI	Halozyme Therapeutics, Inc	Amex	Y	9	40637H109	HALOZYME THERAPEUTICS INC	7000	0773A	-300	5000	4		
20050203	HTI	Halozyme Therapeutics, Inc	Amex	Y	10	40637H109	HALOZYME THERAPEUTICS INC	7000	0773A	0	5000	5		
20050210	HTI	Halozyme Therapeutics, Inc	Amex	Y	15	40637H109	HALOZYME THERAPEUTICS INC	400	0773A	400	400	1		
20050210	HTI	Halozyme Therapeutics, Inc	Amex	Y	15	40637H109	HALOZYME THERAPEUTICS INC	5000	0773A	5000	5000	1		
20050211	HTI	Halozyme Therapeutics, Inc	Amex	Y	16	40637H109	HALOZYME THERAPEUTICS INC	11400	0773A	6400	11400	2		
20050222	HTI	Halozyme Therapeutics, Inc	Amex	Y	1	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	60029	0	0		
20050223	HTI	Halozyme Therapeutics, Inc	Amex	Y	2	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	0	0	0		
20050224	HTI	Halozyme Therapeutics, Inc	Amex	Y	3	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	0	0	0		
20050225	HTI	Halozyme Therapeutics, Inc	Amex	Y	4	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	0	0	0		
20050228	HTI	Halozyme Therapeutics, Inc	Amex	Y	5	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	0	0	0		
20050301	HTI	Halozyme Therapeutics, Inc	Amex	Y	6	40637H109	HALOZYME THERAPEUTICS INC	78929	0773A	18900	18900	1		
20050302	HTI	Halozyme Therapeutics, Inc	Amex	Y	7	40637H109	HALOZYME THERAPEUTICS INC	78929	0773A	0	18900	2		
20050303	HTI	Halozyme Therapeutics, Inc	Amex	Y	8	40637H109	HALOZYME THERAPEUTICS INC	78929	0773A	0	18900	3		
20050304	HTI	Halozyme Therapeutics, Inc	Amex	Y	9	40637H109	HALOZYME THERAPEUTICS INC	2429	0773A	-76500	0	0		
20050308	HTI	Halozyme Therapeutics, Inc	Amex	Y	11	40637H109	HALOZYME THERAPEUTICS INC	58247	0773A	58247	58247	1		
20050309	HTI	Halozyme Therapeutics, Inc	Amex	Y	12	40637H109	HALOZYME THERAPEUTICS INC	50347	0773A	-7900	50347	2		
20050310	HTI	Halozyme Therapeutics, Inc	Amex	Y	13	40637H109	HALOZYME THERAPEUTICS INC	50347	0773A	0	50347	3		
20050311	HTI	Halozyme Therapeutics, Inc	Amex	Y	14	40637H109	HALOZYME THERAPEUTICS INC	50347	0773A	0	50347	4		
20050314	HTI	Halozyme Therapeutics, Inc	Amex	Y	15	40637H109	HALOZYME THERAPEUTICS INC	53547	0773A	3200	53547	5		

20050315	HTI	Halozyme Therapeutics, Inc	Amex	Y	16	40637H109	HALOZYME THERAPEUTICS INC	53547	0773A	0	53547	6
20050316	HTI	Halozyme Therapeutics, Inc	Amex	Y	17	40637H109	HALOZYME THERAPEUTICS INC	53547	0773A	0	53547	7
20050317	HTI	Halozyme Therapeutics, Inc	Amex	Y	18	40637H109	HALOZYME THERAPEUTICS INC	53547	0773A	0	53547	8
20050318	HTI	Halozyme Therapeutics, Inc	Amex	Y	19	40637H109	HALOZYME THERAPEUTICS INC	29480	0773A	-24067	29480	9
20050321	HTI	Halozyme Therapeutics, Inc	Amex	Y	20	40637H109	HALOZYME THERAPEUTICS INC	24680	0773A	-4800	24680	10
20050322	HTI	Halozyme Therapeutics, Inc	Amex	Y	21	40637H109	HALOZYME THERAPEUTICS INC	24680	0773A	0	24680	11
20050323	HTI	Halozyme Therapeutics, Inc	Amex	Y	22	40637H109	HALOZYME THERAPEUTICS INC	24680	0773A	0	24680	12
20050324	HTI	Halozyme Therapeutics, Inc	Amex	Y	23	40637H109	HALOZYME THERAPEUTICS INC	11980	0773A	-12700	11980	13
20050328	HTI	Halozyme Therapeutics, Inc	Amex	Y	24	40637H109	HALOZYME THERAPEUTICS INC	10200	0773A	-1780	10200	14
20050204	IMM	Immtech International, Inc	Amex	Y	20	452519101	IMMTECH INT'L INC	6970	0773A	6970	6970	1
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	13970	0773A	7000	13970	2
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	10000	0773A	10000	10000	1
20050208	IMM	Immtech International, Inc	Amex	Y	22	452519101	IMMTECH INT'L INC	22870	0773A	12870	22870	2
20050209	IMM	Immtech International, Inc	Amex	Y	23	452519101	IMMTECH INT'L INC	32870	0773A	10000	32870	3
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	32770	0773A	-100	32770	4
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	32270	0773A	-500	32270	5
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	38531	0773A	6261	38531	6
20050215	IMM	Immtech International, Inc	Amex	Y	27	452519101	IMMTECH INT'L INC	35931	0773A	-2600	35931	7
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	35235	0773A	-696	35235	8
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	35235	0773A	0	35235	9
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	27131	0773A	-8104	27131	10
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	34131	0773A	7000	34131	11
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	14531	0773A	-19600	14531	12
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	16331	0773A	1800	16331	13
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	2000	0773A	-14331	2000	14
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	15631	0773A	15631	15631	1
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	14031	0773A	-1600	14031	2
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	12831	0773A	-1200	12831	3
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	8731	0773A	-4100	8731	4
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	2031	0773A	-6700	2031	5
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	4031	0773A	4031	4031	1
20050217	TKER	TASKER CAPITAL CORPORATION	U	Y	20	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	6250	6250	1
20050218	TKER	TASKER CAPITAL CORPORATION	U	Y	21	87652D109	TASKER CAPITAL CORPORATION	4750	0793A	-1500	4750	2
20050222	TKER	TASKER CAPITAL CORPORATION	U	Y	22	87652D109	TASKER CAPITAL CORPORATION	4750	0793A	0	4750	3
20050223	TKER	TASKER CAPITAL CORPORATION	U	Y	23	87652D109	TASKER CAPITAL CORPORATION	4750	0793A	0	4750	4
20050224	TKER	TASKER CAPITAL CORPORATION	U	Y	24	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	1500	6250	5
20050225	TKER	TASKER CAPITAL CORPORATION	U	Y	25	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	6
20050228	TKER	TASKER CAPITAL CORPORATION	U	Y	26	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	7
20050301	TKER	TASKER CAPITAL CORPORATION	U	Y	27	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	8
20050302	TKER	TASKER CAPITAL CORPORATION	U	Y	28	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	9
20050303	TKER	TASKER CAPITAL CORPORATION	U	Y	29	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	10
20050304	TKER	TASKER CAPITAL CORPORATION	U	Y	30	87652D109	TASKER CAPITAL CORPORATION	5650	0793A	-600	5650	11
20050307	TKER	TASKER CAPITAL CORPORATION	U	Y	31	87652D109	TASKER CAPITAL CORPORATION	5650	0793A	0	5650	12
20050308	TKER	TASKER CAPITAL CORPORATION	U	Y	32	87652D109	TASKER CAPITAL CORPORATION	5650	0793A	0	5650	13
20050309	TKER	TASKER CAPITAL CORPORATION	U	Y	33	87652D109	TASKER CAPITAL CORPORATION	5450	0793A	-200	5450	14
20050310	TKER	TASKER CAPITAL CORPORATION	U	Y	34	87652D109	TASKER CAPITAL CORPORATION	5450	0793A	0	5450	15
20050311	TKER	TASKER CAPITAL CORPORATION	U	Y	35	87652D109	TASKER CAPITAL CORPORATION	5450	0793A	0	5450	16
20050107	INCX	INTERCHANGE CORPORATION	S	Y	1	45845K109	INTERCHANGE CORPORATION	1600	0816A	1600	0	0
20050110	INCX	INTERCHANGE CORPORATION	S	Y	2	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050111	INCX	INTERCHANGE CORPORATION	S	Y	3	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050112	INCX	INTERCHANGE CORPORATION	S	Y	4	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050113	INCX	INTERCHANGE CORPORATION	S	Y	5	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050114	INCX	INTERCHANGE CORPORATION	S	Y	6	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050118	INCX	INTERCHANGE CORPORATION	S	Y	7	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050119	INCX	INTERCHANGE CORPORATION	S	Y	8	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050120	INCX	INTERCHANGE CORPORATION	S	Y	9	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050121	INCX	INTERCHANGE CORPORATION	S	Y	10	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050124	INCX	INTERCHANGE CORPORATION	S	Y	11	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050125	INCX	INTERCHANGE CORPORATION	S	Y	12	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050126	INCX	INTERCHANGE CORPORATION	S	Y	13	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050127	INCX	INTERCHANGE CORPORATION	S	Y	14	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050128	INCX	INTERCHANGE CORPORATION	S	Y	15	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050131	INCX	INTERCHANGE CORPORATION	S	Y	16	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050201	INCX	INTERCHANGE CORPORATION	S	Y	17	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050202	INCX	INTERCHANGE CORPORATION	S	Y	18	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050203	INCX	INTERCHANGE CORPORATION	S	Y	19	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050204	INCX	INTERCHANGE CORPORATION	S	Y	20	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050207	INCX	INTERCHANGE CORPORATION	S	Y	21	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050208	INCX	INTERCHANGE CORPORATION	S	Y	22	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050209	INCX	INTERCHANGE CORPORATION	S	Y	23	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050210	INCX	INTERCHANGE CORPORATION	S	Y	24	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050211	INCX	INTERCHANGE CORPORATION	S	Y	25	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050214	INCX	INTERCHANGE CORPORATION	S	Y	26	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050215	INCX	INTERCHANGE CORPORATION	S	Y	27	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050216	INCX	INTERCHANGE CORPORATION	S	Y	28	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050217	INCX	INTERCHANGE CORPORATION	S	Y	29	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050218	INCX	INTERCHANGE CORPORATION	S	Y	30	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050222	INCX	INTERCHANGE CORPORATION	S	Y	31	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050223	INCX	INTERCHANGE CORPORATION	S	Y	32	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050224	INCX	INTERCHANGE CORPORATION	S	Y	33	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050225	INCX	INTERCHANGE CORPORATION	S	Y	34	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050228	INCX	INTERCHANGE CORPORATION	S	Y	35	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050301	INCX	INTERCHANGE CORPORATION	S	Y	36	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050304	INCX	INTERCHANGE CORPORATION	S	Y	39	45845K109	INTERCHANGE CORPORATION	1600	0816A	1600	1600	1
20050307	INCX	INTERCHANGE CORPORATION	S	Y	40	45845K109	INTERCHANGE CORPORATION	800	0816A	-800	800	2
20050308	INCX	INTERCHANGE CORPORATION	S	Y	41	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	3
20050309	INCX	INTERCHANGE CORPORATION	S	Y	42	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	4
20050310	INCX	INTERCHANGE CORPORATION	S	Y	43	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	5
20050314	INCX	INTERCHANGE CORPORATION	S	Y	45	45845K109	INTERCHANGE CORPORATION	800	0816A	800	800	1
20050315	INCX	INTERCHANGE CORPORATION	S	Y	46	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	2
20050316	INCX	INTERCHANGE CORPORATION	S	Y	47	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	3
20050317	INCX	INTERCHANGE CORPORATION	S	Y	48	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	4
20050318	INCX	INTERCHANGE CORPORATION	S	Y	49	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	5
20050321	INCX	INTERCHANGE CORPORATION	S	Y	50	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	6
20050322	INCX	INTERCHANGE CORPORATION	S	Y	51	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	7
20050323	INCX	INTERCHANGE CORPORATION	S	Y	52	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	8
20050324	INCX	INTERCHANGE CORPORATION	S	Y	53	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	9
20050328	INCX	INTERCHANGE CORPORATION	S	Y	54	45845K109	INTERCHANGE CORPORATION	200	0816A	-600	200	10
20050329	INCX	INTERCHANGE CORPORATION	S	Y	55	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	11
20050330	INCX	INTERCHANGE CORPORATION	S	Y	56	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	12
20050331	INCX	INTERCHANGE CORPORATION	S	Y	57	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	13
20050401	INCX	INTERCHANGE CORPORATION	S	Y	58	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	14
20050404	INCX	INTERCHANGE CORPORATION	S	Y	59	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	15
20050405	INCX	INTERCHANGE CORPORATION	S	Y	60	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	16
20050125	ECST	ECOST.COM INC	Q	Y	12	27922W107	ECOST.COM INC	4400	2424A	4400	4400	1
20050126	ECST	ECOST.COM INC	Q	Y	13	27922W107	ECOST.COM INC	4900	2424A	500	4900	2
20050127	ECST	ECOST.COM INC	Q	Y	14	27922W107	ECOST.COM INC	4900	2424A	0	4900	3
20050128	ECST	ECOST.COM INC	Q	Y	15	27922W107	ECOST.COM INC	4900	2424A	0	4900	4
20050203	ECST	ECOST.COM INC	Q	Y	19	27922W107	ECOST.COM INC	7300	2424A	7300	7300	1
20050204	ECST	ECOST.COM INC	Q	Y	20	27922W107	ECOST.COM INC	13303	2424A	6003	13303	2
20050207	ECST	ECOST.COM INC	Q	Y	21	27922W107	ECOST.COM INC	13303	2424A	0	13303	3
20050208	ECST	ECOST.COM INC	Q	Y	22	27922W107	ECOST.COM INC	20603	2424A	7300	20603	4
20050209	ECST	ECOST.COM INC	Q	Y	23	27922W107	ECOST.COM INC	28903	2424A	8300	28903	5
20050210	ECST	ECOST.COM INC	Q	Y	24	27922W107	ECOST.COM INC	37950	2424A	9047	37950	6
20050211	ECST	ECOST.COM INC	Q	Y	25	27922W107	ECOST.COM INC	37987	2424A	37	37987	7
20050214	ECST	ECOST.COM INC	Q	Y	26	27922W107	ECOST.COM INC	37987	2424A	0	37987	8
20050215	ECST	ECOST.COM INC	Q	Y	27	27922W107	ECOST.COM INC	37987	2424A	0	37987	9
20050216	ECST	ECOST.COM INC	Q	Y	28	27922W107	ECOST.COM INC	37987	2424A	0	37987	10
20050217	ECST	ECOST.COM INC	Q	Y	29	27922W107	ECOST.COM INC	37987	2424A	0	37987	11
20050218	ECST	ECOST.COM INC	Q	Y	30	27922W107	ECOST.COM INC	37987	2424A	0	37987	12
20050222	ECST	ECOST.COM INC	Q	Y	31	27922W107	ECOST.COM INC	37987	2424A	0	37987	13
20050223	ECST	ECOST.COM INC	Q	Y	32	27922W107	ECOST.COM INC	37987	2424A	0	37987	14
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	37987	2424A	0	37987	15
20050225	ECST	ECOST.COM INC	Q	Y	34	27922W107	ECOST.COM INC	37987	2424A	0	37987	16
20050228	ECST	ECOST.COM INC	Q	Y	35	27922W107	ECOST.COM INC	37987	2424A	0	37987	17
20050301	ECST	ECOST.COM INC	Q	Y	36	27922W107	ECOST.COM INC	37987	2424A	0	37987	18
20050302	ECST	ECOST.COM INC	Q	Y	37	27922W107	ECOST.COM INC	37987	2424A	0	37987	19
20050303	ECST	ECOST.COM INC	Q	Y	38	27922W107	ECOST.COM INC	37987	2424A	0	37987	20
20050304	ECST	ECOST.COM INC	Q	Y	39	27922W107	ECOST.COM INC	13303	2424A	-24684	13303	21
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	6763	2767A	6763	6763	1
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	5281	2767A	-1482	5281	2
20050119	AGEN	ANTIGENICS INC. (DEL)	Q	Y	8	37032109	ANTIGENICS INC. (DEL)	6381	2767A	1100	6381	3
20050120	AGEN	ANTIGENICS INC. (DEL)	Q	Y	9	37032109	ANTIGENICS INC. (DEL)	30880	2767A	24499	30880	4
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	27980	2767A	-2900	27980	5
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	27980	2767A	0	27980	6
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	32040	2767A	4060	32040	7
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	32040	2767A	0	32040	8
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	48870	2767A	16830	48870	9
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	27110	2767A	-21760	27110	10
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	31465	2767A	4355	31465	11
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	25661	2767A	-5804	25661	12

20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	17729	2767A	-7932	17729	13	
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	14249	2767A	-3480	14249	14	
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	6129	2767A	-8120	6129	15	
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	6129	2767A	0	6129	16	
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	11440	2767A	11440	11440	1	
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	15935	2767A	4495	15935	2	
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	3160	2767A	3160	3160	1	
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	3160	2767A	0	3160	2	
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	2565	2767A	2565	2565	1	
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	5689	2767A	3124	5689	2	
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	37299	2767A	37299	37299	1	
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	48899	2767A	11600	48899	2	
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	48899	2767A	0	48899	3	
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	48899	2767A	0	48899	4	
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	81669	2767A	32770	81669	5	
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	73223	2767A	-8446	73223	6	
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	58723	2767A	-14500	58723	7	
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	67423	2767A	8700	67423	8	
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	85001	2767A	17578	85001	9	
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	116901	2767A	31900	116901	10	
20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	119851	2767A	2950	119851	11	
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	1270	2767A	-118581	1270	12	
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	124781	2767A	124781	124781	1	
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	128951	2767A	4170	128951	2	
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	96761	2767A	-32190	96761	3	
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	102561	2767A	5800	102561	4	
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	48911	2767A	-53650	48911	5	
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	54856	2767A	5945	54856	6	
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	100451	2767A	45595	100451	7	
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	84501	2767A	-15950	84501	8	
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	10355	2767A	-74146	10355	9	
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	75720	2767A	75720	75720	1	
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	6555	2767A	-69165	6555	2	
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	74620	2767A	74620	74620	1	
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	69720	2767A	-4900	69720	2	
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	7105	2767A	7105	7105	1	
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	65225	2767A	58120	65225	2	
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	51790	2767A	-13435	51790	3	
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	45766	2767A	-6024	45766	4	
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	45760	2767A	-6	45760	5	
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	45760	2767A	0	45760	6	
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	134136	2767A	134136	0	0	
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	133944	2767A	-192	0	0	
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	180600	2767A	46656	0	0	
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	168312	2767A	-12288	0	0	
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	150397	2767A	-17915	0	0	
20050114	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	6	35710409	ANNALY MORTGAGE MANAGEMENT	155973	2767A	5576	5576	1	
20050118	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	7	35710409	ANNALY MORTGAGE MANAGEMENT	156967	2767A	994	6570	2	
20050119	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	8	35710409	ANNALY MORTGAGE MANAGEMENT	137270	2767A	-19697	0	0	
20050120	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	9	35710409	ANNALY MORTGAGE MANAGEMENT	142256	2767A	4986	4986	1	
20050121	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	10	35710409	ANNALY MORTGAGE MANAGEMENT	168499	2767A	26243	31229	2	
20050124	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	11	35710409	ANNALY MORTGAGE MANAGEMENT	181880	2767A	13381	44610	3	
20050125	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	12	35710409	ANNALY MORTGAGE MANAGEMENT	186990	2767A	5110	49720	4	
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	13	35710409	ANNALY MORTGAGE MANAGEMENT	155044	2767A	-31946	17774	5	
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	14	35710409	ANNALY MORTGAGE MANAGEMENT	134527	2767A	-20517	0	0	
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	15	35710409	ANNALY MORTGAGE MANAGEMENT	176367	2767A	41840	41840	1	
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	16	35710409	ANNALY MORTGAGE MANAGEMENT	161020	2767A	-15347	26493	2	
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	17	35710409	ANNALY MORTGAGE MANAGEMENT	155144	2767A	-5876	20617	3	
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	24438	2767A	24438	24438	1	
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	50212	2767A	25774	50212	2	
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	20024	2767A	20024	20024	1	
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	4008	2767A	-16016	4008	2	
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	110010	2767A	110010	110010	1	
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	100813	2767A	-9197	100813	2	
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	100813	2767A	0	100813	3	
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	98611	2767A	-2202	98811	4	
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	69051	2767A	-29560	69051	5	
20050225	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	34	35710409	ANNALY MORTGAGE MANAGEMENT	101567	2767A	32516	101567	6	
20050228	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	35	35710409	ANNALY MORTGAGE MANAGEMENT	101231	2767A	-336	101231	7	
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	36	35710409	ANNALY MORTGAGE MANAGEMENT	98642	2767A	-2589	98642	8	
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	37	35710409	ANNALY MORTGAGE MANAGEMENT	107528	2767A	8886	107528	9	
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	38	35710409	ANNALY MORTGAGE MANAGEMENT	108342	2767A	814	108342	10	
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	39	35710409	ANNALY MORTGAGE MANAGEMENT	153746	2767A	45404	153746	11	
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	160503	2767A	6757	160503	12	
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	1481	2767A	1481	1481	1	
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	177606	2767A	176125	177606	2	
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	546	2767A	546	546	1	
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	102803	2767A	102257	102803	2	
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	71859	2767A	71859	71859	1	
20050310	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	43	35710409	ANNALY MORTGAGE MANAGEMENT	148067	2767A	76208	148067	2	
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	141108	2767A	-6959	141108	3	
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	11444	2767A	11444	11444	1	
20050314	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	45	35710409	ANNALY MORTGAGE MANAGEMENT	151541	2767A	140097	151541	2	
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	164849	2767A	13308	164849	3	
20050316	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	47	35710409	ANNALY MORTGAGE MANAGEMENT	164636	2767A	-213	164636	4	
20050317	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	48	35710409	ANNALY MORTGAGE MANAGEMENT	158726	2767A	-5910	158726	5	
20050318	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	49	35710409	ANNALY MORTGAGE MANAGEMENT	167378	2767A	8652	167378	6	
20050321	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	50	35710409	ANNALY MORTGAGE MANAGEMENT	167165	2767A	-213	167165	7	
20050322	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	51	35710409	ANNALY MORTGAGE MANAGEMENT	166893	2767A	-272	166893	8	
20050323	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	52	35710409	ANNALY MORTGAGE MANAGEMENT	166680	2767A	-213	166680	9	
20050324	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	53	35710409	ANNALY MORTGAGE MANAGEMENT	184570	2767A	17890	184570	10	
20050328	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	54	35710409	ANNALY MORTGAGE MANAGEMENT	213907	2767A	29337	213907	11	
20050329	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	55	35710409	ANNALY MORTGAGE MANAGEMENT	197081	2767A	-16826	197081	12	
20050330	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	56	35710409	ANNALY MORTGAGE MANAGEMENT	212995	2767A	15914	212995	13	
20050331	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	57	35710409	ANNALY MORTGAGE MANAGEMENT	212782	2767A	-213	212782	14	
20050401	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	58	35710409	ANNALY MORTGAGE MANAGEMENT	211084	2767A	-1698	211084	15	
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	182955	2767A	-28129	182955	16	
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	172045	2767A	-10910	172045	17	
20050121	SGI	Silicon Graphics, Inc.	NYSE	Y	1	827056102	SILICON GRAPHICS INC	128986	2767A	128986	0	0	
20050124	SGI	Silicon Graphics, Inc.	NYSE	Y	2	827056102	SILICON GRAPHICS INC	128986	2767A	0	0	0	
20050125	SGI	Silicon Graphics, Inc.	NYSE	Y	3	827056102	SILICON GRAPHICS INC	183115	2767A	54129	0	0	
20050126	SGI	Silicon Graphics, Inc.	NYSE	Y	4	827056102	SILICON GRAPHICS INC	183115	2767A	0	0	0	
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	206795	2767A	23680	23680	1	
20050128	SGI	Silicon Graphics, Inc.	NYSE	Y	6	827056102	SILICON GRAPHICS INC	132845	2767A	-73950	0	0	
20050131	SGI	Silicon Graphics, Inc.	NYSE	Y	7	827056102	SILICON GRAPHICS INC	103265	2767A	-29580	0	0	
20050201	SGI	Silicon Graphics, Inc.	NYSE	Y	8	827056102	SILICON GRAPHICS INC	103265	2767A	0	0	0	
20050202	SGI	Silicon Graphics, Inc.	NYSE	Y	9	827056102	SILICON GRAPHICS INC	35231	2767A	-68034	0	0	
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	55628	2767A	55628	55628	1	
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	26048	2767A	-29580	26048	2	
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	26048	2767A	0	26048	3	
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	70418	2767A	44370	70418	4	
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	70418	2767A	0	70418	5	
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	116267	2767A	45849	116267	6	
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	115567	2767A	-700	115567	7	
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	159937	2767A	44370	159937	8	
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	159937	2767A	0	159937	9	
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	136574	2767A	-23363	136574	10	
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	136574	2767A	0	136574	11	
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	281516	2767A	144942	281516	12	
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	281516	2767A	0	281516	13	
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	281516	2767A	0	281516	14	
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	281516	2767A	0	281516	15	
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	319996	2767A	38480	319996	16	
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	218936	2767A	-101060	218936	17	
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	70936	2767A	-148000	70936	18	
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	30040	2767A	30040	30040	1	
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	72096	2767A	42056	72096	2	
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	72096	2767A	0	72096	3	
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	63618	2767A	-8478	63618	4	
20050112	EMT	Embratel Participacoes S.A.	NYSE	Y	1	29081N209	EMBRATEL PARTICIPACOES S.A. (N	100	3511A	100	0	0	
20050113	EMT	Embratel Participacoes S.A.	NYSE	Y	2	29081N209	EMBRATEL PARTICIPACOES S.A. (N	100	3511A	0	0	0	
20050114	EMT	Embratel Participacoes S.A.	NYSE	Y	3	29081N209	EMBRATEL PARTICIPACOES S.A. (N	100	3511A	0	0	0	
20050119	EMT	Embratel Participacoes S.A.	NYSE	Y	5	29081N209	EMBRATEL PARTICIPACOES S.A. (N	440	3511A	440	440	1	
20050120	EMT	Embratel Participacoes S.A.	NYSE	Y	6	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	180	620	2	
20050121	EMT	Embratel Participacoes S.A.	NYSE	Y	7	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	3	
20050124	EMT	Embratel Participacoes S.A.	NYSE	Y	8	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	4	
20050125	EMT	Embratel Participacoes S.A.	NYSE	Y	9	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	5	
20050126	EMT	Embratel Participacoes S.A.	NYSE	Y	10	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	6	
20050127	EMT	Embratel Participacoes S.A.	NYSE	Y	11	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	7	
20050128	EMT	Embratel Participacoes S.A.	NYSE	Y	12	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	8	
20050131	EMT	Embratel Participacoes S.A.	NYSE	Y	13	29081N209	EMBRATEL PARTICIPACOES S.A. (N	440	3511A	-180	440	9	

20050201	EMT	Embratel Participacoes S.A.	NYSE	Y	14	29081N209	EMBRATEL PARTICIPACOES S.A. (N	20	3511A	-420	20	10		
20050202	EMT	Embratel Participacoes S.A.	NYSE	Y	15	29081N209	EMBRATEL PARTICIPACOES S.A. (N	1040	3511A	1020	1040	11		
20050203	EMT	Embratel Participacoes S.A.	NYSE	Y	16	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2180	3511A	1140	2180	12		
20050204	EMT	Embratel Participacoes S.A.	NYSE	Y	17	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2540	3511A	360	2540	13		
20050207	EMT	Embratel Participacoes S.A.	NYSE	Y	18	29081N209	EMBRATEL PARTICIPACOES S.A. (N	3560	3511A	1020	3560	14		
20050210	EMT	Embratel Participacoes S.A.	NYSE	Y	21	29081N209	EMBRATEL PARTICIPACOES S.A. (N	1320	3511A	1320	1320	1		
20050211	EMT	Embratel Participacoes S.A.	NYSE	Y	22	29081N209	EMBRATEL PARTICIPACOES S.A. (N	1320	3511A	0	1320	2		
20050214	EMT	Embratel Participacoes S.A.	NYSE	Y	23	29081N209	EMBRATEL PARTICIPACOES S.A. (N	1320	3511A	0	1320	3		
20050215	EMT	Embratel Participacoes S.A.	NYSE	Y	24	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2460	3511A	1140	2460	4		
20050216	EMT	Embratel Participacoes S.A.	NYSE	Y	25	29081N209	EMBRATEL PARTICIPACOES S.A. (N	3180	3511A	720	3180	5		
20050217	EMT	Embratel Participacoes S.A.	NYSE	Y	26	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2160	3511A	-1020	2160	6		
20050218	EMT	Embratel Participacoes S.A.	NYSE	Y	27	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2160	3511A	0	2160	7		
20050222	EMT	Embratel Participacoes S.A.	NYSE	Y	28	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2340	3511A	180	2340	8		
20050223	EMT	Embratel Participacoes S.A.	NYSE	Y	29	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2340	3511A	0	2340	9		
20050224	EMT	Embratel Participacoes S.A.	NYSE	Y	30	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	-2260	80	10		
20050225	EMT	Embratel Participacoes S.A.	NYSE	Y	31	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	0	80	11		
20050301	EMT	Embratel Participacoes S.A.	NYSE	Y	33	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	80	80	1		
20050302	EMT	Embratel Participacoes S.A.	NYSE	Y	34	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	0	80	2		
20050303	EMT	Embratel Participacoes S.A.	NYSE	Y	35	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	0	80	3		
20050309	EMT	Embratel Participacoes S.A.	NYSE	Y	39	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	80	80	1		
20050323	EMT	Embratel Participacoes S.A.	NYSE	Y	1	29081N209	EMBRATEL PARTICIPACOES S.A. (N	4520	3511A	4520	0	0		
20050128	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	15	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	5500	5500	1		
20050131	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	16	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	2		
20050201	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	17	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	3		
20050202	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	18	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	4		
20050203	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	19	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	5		
20050204	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	20	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	6		
20050207	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	21	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	7		
20050208	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	22	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	8		
20050209	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	23	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	9		
20050210	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	24	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	10		
20050211	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	25	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	11		
20050214	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	26	32683401	ANALYTICAL SURVEYS INC-NEW	5200	5008A	-300	5200	12		
20050215	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	27	32683401	ANALYTICAL SURVEYS INC-NEW	5200	5008A	0	5200	13		
20050216	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	28	32683401	ANALYTICAL SURVEYS INC-NEW	5200	5008A	0	5200	14		
20050309	MNEAF	MINERA ANDES INC	U	Y	11	602910101	MINERA ANDES INC	50000	5025A	50000	50000	1		
20050310	MNEAF	MINERA ANDES INC	U	Y	12	602910101	MINERA ANDES INC	50000	5025A	0	50000	2		
20050311	MNEAF	MINERA ANDES INC	U	Y	13	602910101	MINERA ANDES INC	46500	5025A	-3500	46500	3		
20050314	MNEAF	MINERA ANDES INC	U	Y	14	602910101	MINERA ANDES INC	46500	5025A	0	46500	4		
20050315	MNEAF	MINERA ANDES INC	U	Y	15	602910101	MINERA ANDES INC	28386	5025A	-18114	28386	5		
20050316	MNEAF	MINERA ANDES INC	U	Y	16	602910101	MINERA ANDES INC	28386	5025A	0	28386	6		
20050317	MNEAF	MINERA ANDES INC	U	Y	17	602910101	MINERA ANDES INC	28386	5025A	0	28386	7		
20050318	MNEAF	MINERA ANDES INC	U	Y	18	602910101	MINERA ANDES INC	28386	5025A	0	28386	8		
20050321	MNEAF	MINERA ANDES INC	U	Y	19	602910101	MINERA ANDES INC	28386	5025A	0	28386	9		
20050322	MNEAF	MINERA ANDES INC	U	Y	20	602910101	MINERA ANDES INC	28386	5025A	0	28386	10		
20050323	MNEAF	MINERA ANDES INC	U	Y	21	602910101	MINERA ANDES INC	28386	5025A	0	28386	11		
20050324	MNEAF	MINERA ANDES INC	U	Y	22	602910101	MINERA ANDES INC	28386	5025A	0	28386	12		
20050328	MNEAF	MINERA ANDES INC	U	Y	23	602910101	MINERA ANDES INC	28386	5025A	0	28386	13		
20050329	MNEAF	MINERA ANDES INC	U	Y	24	602910101	MINERA ANDES INC	28386	5025A	0	28386	14		
20050330	MNEAF	MINERA ANDES INC	U	Y	25	602910101	MINERA ANDES INC	28386	5025A	0	28386	15		
20050331	MNEAF	MINERA ANDES INC	U	Y	26	602910101	MINERA ANDES INC	28386	5025A	0	28386	16		
20050401	MNEAF	MINERA ANDES INC	U	Y	27	602910101	MINERA ANDES INC	28386	5025A	0	28386	17		
20050404	MNEAF	MINERA ANDES INC	U	Y	28	602910101	MINERA ANDES INC	28386	5025A	0	28386	18		
20050405	MNEAF	MINERA ANDES INC	U	Y	29	602910101	MINERA ANDES INC	28386	5025A	0	28386	19		
20050216	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	1	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5025A	125000	0	0		
20050217	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	2	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5025A	0	0	0		
20050218	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	3	977427103	WITS BASIN PRECIOUS MINERALS I	66000	5025A	-59000	0	0		
20050222	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	4	977427103	WITS BASIN PRECIOUS MINERALS I	76000	5025A	10000	10000	1		
20050223	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	5	977427103	WITS BASIN PRECIOUS MINERALS I	86000	5025A	10000	20000	2		
20050224	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	6	977427103	WITS BASIN PRECIOUS MINERALS I	106000	5025A	20000	40000	3		
20050225	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	7	977427103	WITS BASIN PRECIOUS MINERALS I	116000	5025A	10000	50000	4		
20050228	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	8	977427103	WITS BASIN PRECIOUS MINERALS I	40000	5025A	-76000	0	0		
20050301	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	9	977427103	WITS BASIN PRECIOUS MINERALS I	50000	5025A	10000	10000	1		
20050302	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	10	977427103	WITS BASIN PRECIOUS MINERALS I	60000	5025A	10000	20000	2		
20050303	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	11	977427103	WITS BASIN PRECIOUS MINERALS I	70000	5025A	10000	30000	3		
20050304	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	12	977427103	WITS BASIN PRECIOUS MINERALS I	80000	5025A	10000	40000	4		
20050307	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	13	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	10000	50000	5		
20050308	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	14	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	6		
20050309	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	15	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	7		
20050310	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	16	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	8		
20050311	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	17	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	9		
20050314	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	18	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	10		
20050315	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	19	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	10000	60000	11		
20050316	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	20	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	0	60000	12		
20050317	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	21	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	0	60000	13		
20050318	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	22	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	0	60000	14		
20050321	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	23	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	0	60000	15		
20050322	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	24	977427103	WITS BASIN PRECIOUS MINERALS I	110000	5025A	10000	70000	16		
20050323	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	25	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5025A	-90000	0	0		
20050324	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	26	977427103	WITS BASIN PRECIOUS MINERALS I	30000	5025A	10000	10000	1		
20050328	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	27	977427103	WITS BASIN PRECIOUS MINERALS I	30000	5025A	0	10000	2		
20050329	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	28	977427103	WITS BASIN PRECIOUS MINERALS I	40000	5025A	10000	20000	3		
20050330	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	29	977427103	WITS BASIN PRECIOUS MINERALS I	50000	5025A	10000	30000	4		
20050331	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	30	977427103	WITS BASIN PRECIOUS MINERALS I	60000	5025A	10000	40000	5		
20050401	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	31	977427103	WITS BASIN PRECIOUS MINERALS I	70000	5025A	10000	50000	6		
20050404	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	32	977427103	WITS BASIN PRECIOUS MINERALS I	80000	5025A	10000	60000	7		
20050405	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	33	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	10000	70000	8		
20050111	HOFF	HORIZON OFFSHORE INC	Q	Y	3	44043J105	HORIZON OFFSHORE INC	130670	5028A	130670	0	0		
20050112	HOFF	HORIZON OFFSHORE INC	Q	Y	4	44043J105	HORIZON OFFSHORE INC	110670	5028A	-20000	0	0		
20050131	HOFF	HORIZON OFFSHORE INC	Q	Y	16	44043J105	HORIZON OFFSHORE INC	134066	5028A	134066	134066	1		
20050201	HOFF	HORIZON OFFSHORE INC	Q	Y	17	44043J105	HORIZON OFFSHORE INC	134066	5028A	0	134066	2		
20050202	HOFF	HORIZON OFFSHORE INC	Q	Y	18	44043J105	HORIZON OFFSHORE INC	94066	5028A	-40000	94066	3		
20050203	HOFF	HORIZON OFFSHORE INC	Q	Y	19	44043J105	HORIZON OFFSHORE INC	75566	5028A	-18500	75566	4		
20050204	HOFF	HORIZON OFFSHORE INC	Q	Y	20	44043J105	HORIZON OFFSHORE INC	35566	5028A	-40000	35566	5		
20050207	HOFF	HORIZON OFFSHORE INC	Q	Y	21	44043J105	HORIZON OFFSHORE INC	35566	5028A	0	35566	6		
20050208	HOFF	HORIZON OFFSHORE INC	Q	Y	22	44043J105	HORIZON OFFSHORE INC	41566	5028A	6000	41566	7		
20050209	HOFF	HORIZON OFFSHORE INC	Q	Y	23	44043J105	HORIZON OFFSHORE INC	39866	5028A	-1700	39866	8		
20050210	HOFF	HORIZON OFFSHORE INC	Q	Y	24	44043J105	HORIZON OFFSHORE INC	39866	5028A	0	39866	9		
20050211	HOFF	HORIZON OFFSHORE INC	Q	Y	25	44043J105	HORIZON OFFSHORE INC	39786	5028A	-80	39786	10		
20050214	HOFF	HORIZON OFFSHORE INC	Q	Y	26	44043J105	HORIZON OFFSHORE INC	39786	5028A	0	39786	11		
20050215	HOFF	HORIZON OFFSHORE INC	Q	Y	27	44043J105	HORIZON OFFSHORE INC	39786	5028A	0	39786	12		
20050216	HOFF	HORIZON OFFSHORE INC	Q	Y	28	44043J105	HORIZON OFFSHORE INC	38786	5028A	-1000	38786	13		
20050217	HOFF	HORIZON OFFSHORE INC	Q	Y	29	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	14		
20050218	HOFF	HORIZON OFFSHORE INC	Q	Y	30	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	15		
20050222	HOFF	HORIZON OFFSHORE INC	Q	Y	31	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	16		
20050223	HOFF	HORIZON OFFSHORE INC	Q	Y	32	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	17		
20050224	HOFF	HORIZON OFFSHORE INC	Q	Y	33	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	18		
20050225	HOFF	HORIZON OFFSHORE INC	Q	Y	34	44043J105	HORIZON OFFSHORE INC	39186	5028A	400	39186	19		
20050223	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	5	977427103	WITS BASIN PRECIOUS MINERALS I	38184	5028A	38184	38184	1		
20050224	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	6	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	200000	238184	2		
20050225	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	7	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	3		
20050228	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	8	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	4		
20050301	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	9	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	5		
20050302	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	10	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	6		
20050303	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	11	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	7		
20050304	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	12	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	8		
20050307	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	13	977427103	WITS BASIN PRECIOUS MINERALS I	243184	5028A	5000	243184	9		
20050308	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	14	977427103	WITS BASIN PRECIOUS MINERALS I	243184	5028A	0	243184	10		
20050309	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	15	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	-17000	226184	11		
20050310	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	16	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	12		
20050311	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	17	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	13		
20050314	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	18	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	14		
20050315	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	19	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	15		
20050316	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	20	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	16		
20050317	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	21	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	17		
20050318	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	22	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	18		
20050321	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	23	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	19		
20050322	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	24	977427103	WITS BASIN PRECIOUS MINERALS I	321184	5028A	95000	321184	20		
20050323	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	25	977427103	WITS BASIN PRECIOUS MINERALS I	396184	5028A	75000	396184	21		
20050324	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	26	977427103	WITS BASIN PRECIOUS MINERALS I	396184	5028A	0	396184	22		
20050328	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	27	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	20000	416184	23		
20050329	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	28	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	0	416184	24		
20050330	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	29	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	0	416184	25		
20050331	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	30	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	0	416184	26		
20050401	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	31	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	0	416184	27		
20050404	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	32	977427103	WITS BASIN PRECIOUS MINERALS I	426184	5028A	10000	426184	28		
20050405	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	33	977427103	WITS BASIN PRECIOUS MINERALS I	456184	5028A	30000	456184	29		
20050223	MNEAF	MINERA ANDES INC	U	Y	1	602910101	MINERA ANDES INC	4500	5030A	4500	0	0		
20050224	MNEAF	MINERA ANDES INC	U	Y	2	602910101	MINERA ANDES INC	4500	5030A	0	0	0		
20050225	MNEAF	MINERA ANDES INC	U	Y	3	602910101	MINERA ANDES INC	6500	5030A	2000	0	0		
20050228	MNEAF	MINERA ANDES INC	U	Y	4	602910101	MINERA ANDES INC	6500	5030A	0	0	0		

20050301	MNEAF	MINERA ANDES INC	U	Y	5	602910101	MINERA ANDES INC	6500	5030A	0	0	0		
20050302	MNEAF	MINERA ANDES INC	U	Y	6	602910101	MINERA ANDES INC	6500	5030A	0	0	0		
20050303	MNEAF	MINERA ANDES INC	U	Y	7	602910101	MINERA ANDES INC	9000	5030A	2500	2500	1		
20050304	MNEAF	MINERA ANDES INC	U	Y	8	602910101	MINERA ANDES INC	9000	5030A	0	2500	2		
20050307	MNEAF	MINERA ANDES INC	U	Y	9	602910101	MINERA ANDES INC	9000	5030A	0	2500	3		
20050308	MNEAF	MINERA ANDES INC	U	Y	10	602910101	MINERA ANDES INC	9000	5030A	0	2500	4		
20050309	MNEAF	MINERA ANDES INC	U	Y	11	602910101	MINERA ANDES INC	9000	5030A	0	2500	5		
20050310	MNEAF	MINERA ANDES INC	U	Y	12	602910101	MINERA ANDES INC	18000	5030A	9000	11500	6		
20050311	MNEAF	MINERA ANDES INC	U	Y	13	602910101	MINERA ANDES INC	18000	5030A	0	11500	7		
20050314	MNEAF	MINERA ANDES INC	U	Y	14	602910101	MINERA ANDES INC	22500	5030A	4500	16000	8		
20050315	MNEAF	MINERA ANDES INC	U	Y	15	602910101	MINERA ANDES INC	22500	5030A	0	16000	9		
20050316	MNEAF	MINERA ANDES INC	U	Y	16	602910101	MINERA ANDES INC	22500	5030A	0	16000	10		
20050317	MNEAF	MINERA ANDES INC	U	Y	17	602910101	MINERA ANDES INC	22500	5030A	0	16000	11		
20050318	MNEAF	MINERA ANDES INC	U	Y	18	602910101	MINERA ANDES INC	22500	5030A	0	16000	12		
20050321	MNEAF	MINERA ANDES INC	U	Y	19	602910101	MINERA ANDES INC	28500	5030A	6000	22000	13		
20050322	MNEAF	MINERA ANDES INC	U	Y	20	602910101	MINERA ANDES INC	28500	5030A	0	22000	14		
20050323	MNEAF	MINERA ANDES INC	U	Y	21	602910101	MINERA ANDES INC	27900	5030A	-600	21400	15		
20050329	MNEAF	MINERA ANDES INC	U	Y	24	602910101	MINERA ANDES INC	5000	5030A	5000	5000	1		
20050330	MNEAF	MINERA ANDES INC	U	Y	25	602910101	MINERA ANDES INC	5000	5030A	0	5000	2		
20050331	MNEAF	MINERA ANDES INC	U	Y	26	602910101	MINERA ANDES INC	5000	5030A	0	5000	3		
20050401	MNEAF	MINERA ANDES INC	U	Y	27	602910101	MINERA ANDES INC	5000	5030A	0	5000	4		
20050404	MNEAF	MINERA ANDES INC	U	Y	28	602910101	MINERA ANDES INC	7500	5030A	2500	7500	5		
20050405	MNEAF	MINERA ANDES INC	U	Y	29	602910101	MINERA ANDES INC	13500	5030A	6000	13500	6		
20050131	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	7	943570408	WAVERIDER COMMUNICATIONS INC N	85	5043A	85	85	1		
20050209	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	14	943570408	WAVERIDER COMMUNICATIONS INC N	36028	5043A	36028	36028	1		
20050210	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	15	943570408	WAVERIDER COMMUNICATIONS INC N	64120	5043A	28092	64120	2		
20050211	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	16	943570408	WAVERIDER COMMUNICATIONS INC N	64120	5043A	0	64120	3		
20050214	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	17	943570408	WAVERIDER COMMUNICATIONS INC N	87950	5043A	23830	87950	4		
20050215	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	18	943570408	WAVERIDER COMMUNICATIONS INC N	87960	5043A	10	87960	5		
20050216	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	19	943570408	WAVERIDER COMMUNICATIONS INC N	87960	5043A	0	87960	6		
20050217	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	20	943570408	WAVERIDER COMMUNICATIONS INC N	87960	5043A	0	87960	7		
20050218	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	21	943570408	WAVERIDER COMMUNICATIONS INC N	87960	5043A	0	87960	8		
20050222	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	22	943570408	WAVERIDER COMMUNICATIONS INC N	88035	5043A	75	88035	9		
20050223	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	23	943570408	WAVERIDER COMMUNICATIONS INC N	88181	5043A	146	88181	10		
20050224	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	24	943570408	WAVERIDER COMMUNICATIONS INC N	88181	5043A	0	88181	11		
20050225	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	25	943570408	WAVERIDER COMMUNICATIONS INC N	38350	5043A	-49831	38350	12		
20050228	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	26	943570408	WAVERIDER COMMUNICATIONS INC N	37900	5043A	-450	37900	13		
20050301	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	27	943570408	WAVERIDER COMMUNICATIONS INC N	38160	5043A	260	38160	14		
20050302	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	28	943570408	WAVERIDER COMMUNICATIONS INC N	36750	5043A	-1410	36750	15		
20050303	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	29	943570408	WAVERIDER COMMUNICATIONS INC N	38300	5043A	1550	38300	16		
20050311	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	35	943570408	WAVERIDER COMMUNICATIONS INC N	19900	5043A	19900	19900	1		
20050314	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	36	943570408	WAVERIDER COMMUNICATIONS INC N	80538	5043A	60638	80538	2		
20050315	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	37	943570408	WAVERIDER COMMUNICATIONS INC N	94340	5043A	13802	94340	3		
20050316	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	38	943570408	WAVERIDER COMMUNICATIONS INC N	154055	5043A	59715	154055	4		
20050317	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	39	943570408	WAVERIDER COMMUNICATIONS INC N	175690	5043A	21635	175690	5		
20050318	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	40	943570408	WAVERIDER COMMUNICATIONS INC N	175800	5043A	110	175800	6		
20050321	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	41	943570408	WAVERIDER COMMUNICATIONS INC N	175800	5043A	0	175800	7		
20050330	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	47	943570408	WAVERIDER COMMUNICATIONS INC N	1000	5043A	1000	1000	1		
20050401	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	49	943570408	WAVERIDER COMMUNICATIONS INC N	149244	5043A	149244	149244	1		
20050404	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	50	943570408	WAVERIDER COMMUNICATIONS INC N	149234	5043A	-10	149234	2		
20050225	ACTY	ACCESSITY CORP NEW	S	Y	34	00433F202	ACCESSITY CORP NEW	1100	5058A	1100	1100	1		
20050228	ACTY	ACCESSITY CORP NEW	S	Y	35	00433F202	ACCESSITY CORP NEW	6100	5058A	5000	6100	2		
20050301	ACTY	ACCESSITY CORP NEW	S	Y	36	00433F202	ACCESSITY CORP NEW	10200	5058A	4100	10200	3		
20050302	ACTY	ACCESSITY CORP NEW	S	Y	37	00433F202	ACCESSITY CORP NEW	10200	5058A	0	10200	4		
20050303	ACTY	ACCESSITY CORP NEW	S	Y	38	00433F202	ACCESSITY CORP NEW	10200	5058A	0	10200	5		
20050304	ACTY	ACCESSITY CORP NEW	S	Y	39	00433F202	ACCESSITY CORP NEW	10200	5058A	0	10200	6		
20050307	ACTY	ACCESSITY CORP NEW	S	Y	40	00433F202	ACCESSITY CORP NEW	9200	5058A	-1000	9200	7		
20050308	ACTY	ACCESSITY CORP NEW	S	Y	41	00433F202	ACCESSITY CORP NEW	10200	5058A	1000	10200	8		
20050309	ACTY	ACCESSITY CORP NEW	S	Y	42	00433F202	ACCESSITY CORP NEW	10500	5058A	300	10500	9		
20050310	ACTY	ACCESSITY CORP NEW	S	Y	43	00433F202	ACCESSITY CORP NEW	10500	5058A	0	10500	10		
20050311	ACTY	ACCESSITY CORP NEW	S	Y	44	00433F202	ACCESSITY CORP NEW	22400	5058A	11900	22400	11		
20050314	ACTY	ACCESSITY CORP NEW	S	Y	45	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	12		
20050315	ACTY	ACCESSITY CORP NEW	S	Y	46	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	13		
20050316	ACTY	ACCESSITY CORP NEW	S	Y	47	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	14		
20050317	ACTY	ACCESSITY CORP NEW	S	Y	48	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	15		
20050318	ACTY	ACCESSITY CORP NEW	S	Y	49	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	16		
20050321	ACTY	ACCESSITY CORP NEW	S	Y	50	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	17		
20050322	ACTY	ACCESSITY CORP NEW	S	Y	51	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	18		
20050323	ACTY	ACCESSITY CORP NEW	S	Y	52	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	19		
20050324	ACTY	ACCESSITY CORP NEW	S	Y	53	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	20		
20050311	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	35	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	15000	15000	1		
20050314	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	36	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	2		
20050315	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	37	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	3		
20050316	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	38	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	4		
20050317	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	39	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	5		
20050318	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	40	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	6		
20050321	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	41	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	7		
20050322	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	42	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	8		
20050323	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	43	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	9		
20050324	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	44	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	10		
20050328	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	45	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	11		
20050329	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	46	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	12		
20050330	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	47	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	13		
20050331	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	48	28731107	AMERICAN ORIENTAL BIOENGR INC	343450	5058A	328450	343450	14		
20050401	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	49	28731107	AMERICAN ORIENTAL BIOENGR INC	354650	5058A	11200	354650	15		
20050404	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	50	28731107	AMERICAN ORIENTAL BIOENGR INC	358250	5058A	3600	358250	16		
20050405	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	51	28731107	AMERICAN ORIENTAL BIOENGR INC	358250	5058A	0	358250	17		
20050311	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	35	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	150000	150000	1		
20050314	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	36	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	2		
20050315	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	37	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	3		
20050316	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	38	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	4		
20050317	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	39	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	5		
20050318	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	40	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	6		
20050321	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	41	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	7		
20050322	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	42	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	8		
20050323	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	43	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	9		
20050324	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	44	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	10		
20050328	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	45	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	11		
20050329	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	46	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	12		
20050330	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	47	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	13		
20050331	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	48	42952V101	HIENERGY TECHNOLOGIES, INC. (D	807408	5058A	657408	807408	14		
20050401	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	49	42952V101	HIENERGY TECHNOLOGIES, INC. (D	807408	5058A	0	807408	15		
20050404	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	50	42952V101	HIENERGY TECHNOLOGIES, INC. (D	807408	5058A	0	807408	16		
20050405	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	51	42952V101	HIENERGY TECHNOLOGIES, INC. (D	807408	5058A	0	807408	17		
20050303	IFLB	INFINIUM LABS INC	U	Y	29	45665U104	INFINIUM LABS INC	25000	5058A	25000	25000	1		
20050304	IFLB	INFINIUM LABS INC	U	Y	30	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	2		
20050307	IFLB	INFINIUM LABS INC	U	Y	31	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	3		
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	4		
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	5		
20050310	IFLB	INFINIUM LABS INC	U	Y	34	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	6		
20050311	IFLB	INFINIUM LABS INC	U	Y	35	45665U104	INFINIUM LABS INC	68980	5058A	43980	68980	7		
20050314	IFLB	INFINIUM LABS INC	U	Y	36	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	8		
20050315	IFLB	INFINIUM LABS INC	U	Y	37	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	9		
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	10		
20050317	IFLB	INFINIUM LABS INC	U	Y	39	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	11		
20050318	IFLB	INFINIUM LABS INC	U	Y	40	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	12		
20050321	IFLB	INFINIUM LABS INC	U	Y	41	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	13		
20050322	IFLB	INFINIUM LABS INC	U	Y	42	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	14		
20050323	IFLB	INFINIUM LABS INC	U	Y	43	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	15		
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	16		
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	17		
20050329	IFLB	INFINIUM LABS INC	U	Y	46	45665U104	INFINIUM LABS INC	109000	5058A	40020	109000	18		
20050330	IFLB	INFINIUM LABS INC	U	Y	47	45665U104	INFINIUM LABS INC	113000	5058A	4000	113000	19		
20050331	IFLB	INFINIUM LABS INC	U	Y	48	45665U104	INFINIUM LABS INC	1441959	5058A	1328959	1441959	20		
20050401	IFLB	INFINIUM LABS INC	U	Y	49	45665U104	INFINIUM LABS INC	1441959	5058A	0	1441959	21		
20050404	IFLB	INFINIUM LABS INC	U	Y	50	45665U104	INFINIUM LABS INC	1441959	5058A	0	1441959	22		
20050405	IFLB	INFINIUM LABS INC	U	Y	51	45665U104	INFINIUM LABS INC	1441959	5058A	0	1441959	23		
20050302	MNEAF	MINERA ANDES INC	U	Y	6	602910101	MINERA ANDES INC	125000	5058A	125000	125000	1		
20050303	MNEAF	MINERA ANDES INC	U	Y	7	602910101	MINERA ANDES INC	155000	5058A	30000	155000	2		
20050309	MNEAF	MINERA ANDES INC	U	Y	11	602910101	MINERA ANDES INC	6500	5058A	6500	6500	1		
20050310	MNEAF	MINERA ANDES INC	U	Y	12	602910101	MINERA ANDES INC	3033	5058A	-3467	3033	2		
20050311	MNEAF	MINERA ANDES INC	U	Y	13	602910101	MINERA ANDES INC	3033	5058A	0	3033	3		
20050314	MNEAF	MINERA ANDES INC	U	Y	14	602910101	MINERA ANDES INC	3033	5058A	0	3033	4		
20050315	MNEAF	MINERA ANDES INC	U	Y	15	602910101	MINERA ANDES INC	33033	5058A	30000	33033	5		
20050316	MNEAF	MINERA ANDES INC	U	Y	16	602910101	MINERA ANDES INC	33033	5058A	0	33033	6		
20050317	MNEAF	MINERA ANDES INC	U	Y	17	602910101	MINERA ANDES INC	33033	5058A	0	33033	7		
20050318	MNEAF	MINERA ANDES INC	U	Y	18	602910101	MINERA ANDES INC	33033	5058A	0	33033	8		
20050321	MNEAF	MINERA ANDES INC	U	Y	19	602910101	MINERA ANDES INC	33033	5058A	0	33033	9		
20050322	MNEAF	MINERA ANDES INC	U	Y	20	602910101	MINERA ANDES INC	23033	5058A	-10000	23033	10		
20050323	MNEAF	MINERA ANDES INC	U	Y	21	602910101	MINERA ANDES INC	5333	5058A	-17700	5333	11		
20050324	MNEAF	MINERA ANDES INC	U	Y	22	602910101	MINERA ANDES INC	5333	5058A	0	5333	12		

20050328	MNEAF	MINERA ANDES INC	U	Y	23	602910101	MINERA ANDES INC	5333	5058A	0	5333	13		
20050329	MNEAF	MINERA ANDES INC	U	Y	24	602910101	MINERA ANDES INC	5333	5058A	0	5333	14		
20050330	MNEAF	MINERA ANDES INC	U	Y	25	602910101	MINERA ANDES INC	5333	5058A	0	5333	15		
20050331	MNEAF	MINERA ANDES INC	U	Y	26	602910101	MINERA ANDES INC	333	5058A	-5000	333	16		
20050311	MVOG	MAVERICK OIL AND GAS INC	U	Y	18	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	229000	229000	1		
20050314	MVOG	MAVERICK OIL AND GAS INC	U	Y	19	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	2		
20050315	MVOG	MAVERICK OIL AND GAS INC	U	Y	20	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	3		
20050316	MVOG	MAVERICK OIL AND GAS INC	U	Y	21	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	4		
20050317	MVOG	MAVERICK OIL AND GAS INC	U	Y	22	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	5		
20050318	MVOG	MAVERICK OIL AND GAS INC	U	Y	23	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	6		
20050321	MVOG	MAVERICK OIL AND GAS INC	U	Y	24	57774W103	MAVERICK OIL AND GAS INC	209000	5058A	-20000	209000	7		
20050322	MVOG	MAVERICK OIL AND GAS INC	U	Y	25	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	20000	229000	8		
20050323	MVOG	MAVERICK OIL AND GAS INC	U	Y	26	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	9		
20050324	MVOG	MAVERICK OIL AND GAS INC	U	Y	27	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	10		
20050328	MVOG	MAVERICK OIL AND GAS INC	U	Y	28	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	11		
20050329	MVOG	MAVERICK OIL AND GAS INC	U	Y	29	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	12		
20050330	MVOG	MAVERICK OIL AND GAS INC	U	Y	30	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	13		
20050331	MVOG	MAVERICK OIL AND GAS INC	U	Y	31	57774W103	MAVERICK OIL AND GAS INC	310000	5058A	81000	310000	14		
20050401	MVOG	MAVERICK OIL AND GAS INC	U	Y	32	57774W103	MAVERICK OIL AND GAS INC	310000	5058A	0	310000	15		
20050404	MVOG	MAVERICK OIL AND GAS INC	U	Y	33	57774W103	MAVERICK OIL AND GAS INC	310000	5058A	0	310000	16		
20050405	MVOG	MAVERICK OIL AND GAS INC	U	Y	34	57774W103	MAVERICK OIL AND GAS INC	310000	5058A	0	310000	17		
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	27016	5058A	27016	27016	1		
20050314	ONSM	ONSTREAM MEDIA CORP	S	Y	42	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	2		
20050315	ONSM	ONSTREAM MEDIA CORP	S	Y	43	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	3		
20050316	ONSM	ONSTREAM MEDIA CORP	S	Y	44	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	4		
20050317	ONSM	ONSTREAM MEDIA CORP	S	Y	45	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	5		
20050318	ONSM	ONSTREAM MEDIA CORP	S	Y	46	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	6		
20050321	ONSM	ONSTREAM MEDIA CORP	S	Y	47	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	7		
20050322	ONSM	ONSTREAM MEDIA CORP	S	Y	48	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	8		
20050323	ONSM	ONSTREAM MEDIA CORP	S	Y	49	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	9		
20050324	ONSM	ONSTREAM MEDIA CORP	S	Y	50	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	10		
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	11		
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	12		
20050330	ONSM	ONSTREAM MEDIA CORP	S	Y	53	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	13		
20050331	ONSM	ONSTREAM MEDIA CORP	S	Y	54	682875109	ONSTREAM MEDIA CORP	30000	5058A	2984	30000	14		
20050401	ONSM	ONSTREAM MEDIA CORP	S	Y	55	682875109	ONSTREAM MEDIA CORP	30000	5058A	0	30000	15		
20050404	ONSM	ONSTREAM MEDIA CORP	S	Y	56	682875109	ONSTREAM MEDIA CORP	30000	5058A	0	30000	16		
20050405	ONSM	ONSTREAM MEDIA CORP	S	Y	57	682875109	ONSTREAM MEDIA CORP	30000	5058A	0	30000	17		
20050311	SEVI	SYSTEMS EVOLUTION INC	U	Y	18	872012109	SYSTEMS EVOLUTION INC	24000	5058A	24000	24000	1		
20050314	SEVI	SYSTEMS EVOLUTION INC	U	Y	19	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	2		
20050315	SEVI	SYSTEMS EVOLUTION INC	U	Y	20	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	3		
20050316	SEVI	SYSTEMS EVOLUTION INC	U	Y	21	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	4		
20050317	SEVI	SYSTEMS EVOLUTION INC	U	Y	22	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	5		
20050318	SEVI	SYSTEMS EVOLUTION INC	U	Y	23	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	6		
20050321	SEVI	SYSTEMS EVOLUTION INC	U	Y	24	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	7		
20050322	SEVI	SYSTEMS EVOLUTION INC	U	Y	25	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	8		
20050323	SEVI	SYSTEMS EVOLUTION INC	U	Y	26	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	9		
20050324	SEVI	SYSTEMS EVOLUTION INC	U	Y	27	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	10		
20050328	SEVI	SYSTEMS EVOLUTION INC	U	Y	28	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	11		
20050329	SEVI	SYSTEMS EVOLUTION INC	U	Y	29	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	12		
20050330	SEVI	SYSTEMS EVOLUTION INC	U	Y	30	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	13		
20050331	SEVI	SYSTEMS EVOLUTION INC	U	Y	31	872012109	SYSTEMS EVOLUTION INC	1090376	5058A	1066376	1090376	14		
20050401	SEVI	SYSTEMS EVOLUTION INC	U	Y	32	872012109	SYSTEMS EVOLUTION INC	1090376	5058A	0	1090376	15		
20050404	SEVI	SYSTEMS EVOLUTION INC	U	Y	33	872012109	SYSTEMS EVOLUTION INC	1090376	5058A	0	1090376	16		
20050405	SEVI	SYSTEMS EVOLUTION INC	U	Y	34	872012109	SYSTEMS EVOLUTION INC	1090376	5058A	0	1090376	17		
20050309	SPCK	SUPERCLICK INC	U	Y	33	86804U100	SUPERCLICK INC	5500	5058A	5500	5500	1		
20050310	SPCK	SUPERCLICK INC	U	Y	34	86804U100	SUPERCLICK INC	9500	5058A	4000	9500	2		
20050311	SPCK	SUPERCLICK INC	U	Y	35	86804U100	SUPERCLICK INC	12834	5058A	3334	12834	3		
20050314	SPCK	SUPERCLICK INC	U	Y	36	86804U100	SUPERCLICK INC	22834	5058A	10000	22834	4		
20050315	SPCK	SUPERCLICK INC	U	Y	37	86804U100	SUPERCLICK INC	37834	5058A	15000	37834	5		
20050316	SPCK	SUPERCLICK INC	U	Y	38	86804U100	SUPERCLICK INC	37834	5058A	0	37834	6		
20050317	SPCK	SUPERCLICK INC	U	Y	39	86804U100	SUPERCLICK INC	37834	5058A	0	37834	7		
20050318	SPCK	SUPERCLICK INC	U	Y	40	86804U100	SUPERCLICK INC	37834	5058A	0	37834	8		
20050321	SPCK	SUPERCLICK INC	U	Y	41	86804U100	SUPERCLICK INC	37834	5058A	0	37834	9		
20050322	SPCK	SUPERCLICK INC	U	Y	42	86804U100	SUPERCLICK INC	37834	5058A	0	37834	10		
20050323	SPCK	SUPERCLICK INC	U	Y	43	86804U100	SUPERCLICK INC	37834	5058A	0	37834	11		
20050324	SPCK	SUPERCLICK INC	U	Y	44	86804U100	SUPERCLICK INC	32668	5058A	-5166	32668	12		
20050328	SPCK	SUPERCLICK INC	U	Y	45	86804U100	SUPERCLICK INC	32668	5058A	0	32668	13		
20050329	SPCK	SUPERCLICK INC	U	Y	46	86804U100	SUPERCLICK INC	38967	5058A	6299	38967	14		
20050330	SPCK	SUPERCLICK INC	U	Y	47	86804U100	SUPERCLICK INC	38967	5058A	0	38967	15		
20050331	SPCK	SUPERCLICK INC	U	Y	48	86804U100	SUPERCLICK INC	126669	5058A	87702	126669	16		
20050401	SPCK	SUPERCLICK INC	U	Y	49	86804U100	SUPERCLICK INC	126669	5058A	0	126669	17		
20050404	SPCK	SUPERCLICK INC	U	Y	50	86804U100	SUPERCLICK INC	126669	5058A	0	126669	18		
20050405	SPCK	SUPERCLICK INC	U	Y	51	86804U100	SUPERCLICK INC	126669	5058A	0	126669	19		
20050222	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	4	977427103	WITS BASIN PRECIOUS MINERALS I	5000	5058A	5000	5000	1		
20050223	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	5	977427103	WITS BASIN PRECIOUS MINERALS I	15000	5058A	10000	15000	2		
20050224	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	6	977427103	WITS BASIN PRECIOUS MINERALS I	65000	5058A	50000	65000	3		
20050225	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	7	977427103	WITS BASIN PRECIOUS MINERALS I	116000	5058A	51000	116000	4		
20050228	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	8	977427103	WITS BASIN PRECIOUS MINERALS I	145000	5058A	29000	145000	5		
20050301	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	9	977427103	WITS BASIN PRECIOUS MINERALS I	175000	5058A	30000	175000	6		
20050302	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	10	977427103	WITS BASIN PRECIOUS MINERALS I	180000	5058A	5000	180000	7		
20050303	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	11	977427103	WITS BASIN PRECIOUS MINERALS I	197500	5058A	17500	197500	8		
20050304	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	12	977427103	WITS BASIN PRECIOUS MINERALS I	207500	5058A	10000	207500	9		
20050307	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	13	977427103	WITS BASIN PRECIOUS MINERALS I	217500	5058A	10000	217500	10		
20050308	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	14	977427103	WITS BASIN PRECIOUS MINERALS I	237500	5058A	20000	237500	11		
20050309	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	15	977427103	WITS BASIN PRECIOUS MINERALS I	83800	5058A	-153700	83800	12		
20050310	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	16	977427103	WITS BASIN PRECIOUS MINERALS I	93800	5058A	10000	93800	13		
20050311	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	17	977427103	WITS BASIN PRECIOUS MINERALS I	98800	5058A	5000	98800	14		
20050314	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	18	977427103	WITS BASIN PRECIOUS MINERALS I	25000	5058A	-73800	25000	15		
20050315	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	19	977427103	WITS BASIN PRECIOUS MINERALS I	52500	5058A	27500	52500	16		
20050316	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	20	977427103	WITS BASIN PRECIOUS MINERALS I	67500	5058A	15000	67500	17		
20050317	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	21	977427103	WITS BASIN PRECIOUS MINERALS I	110000	5058A	42500	110000	18		
20050318	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	22	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5058A	15000	125000	19		
20050321	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	23	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5058A	0	125000	20		
20050322	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	24	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5058A	0	125000	21		
20050323	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	25	977427103	WITS BASIN PRECIOUS MINERALS I	135000	5058A	10000	135000	22		
20050324	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	26	977427103	WITS BASIN PRECIOUS MINERALS I	135000	5058A	0	135000	23		
20050328	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	27	977427103	WITS BASIN PRECIOUS MINERALS I	31417	5058A	-103583	31417	24		
20050329	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	28	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	-11417	20000	25		
20050330	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	29	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	26		
20050331	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	30	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	27		
20050401	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	31	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	28		
20050404	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	32	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	29		
20050405	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	33	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	30		
20050107	ACTY	ACCESSITY CORP NEW	S	Y	1	00433F202	ACCESSITY CORP NEW	70386	5065A	70386	0	0		
20050110	ACTY	ACCESSITY CORP NEW	S	Y	2	00433F202	ACCESSITY CORP NEW	70386	5065A	0	0	0		
20050111	ACTY	ACCESSITY CORP NEW	S	Y	3	00433F202	ACCESSITY CORP NEW	70386	5065A	0	0	0		
20050112	ACTY	ACCESSITY CORP NEW	S	Y	4	00433F202	ACCESSITY CORP NEW	68886	5065A	-1500	0	0		
20050113	ACTY	ACCESSITY CORP NEW	S	Y	5	00433F202	ACCESSITY CORP NEW	69486	5065A	600	600	1		
20050114	ACTY	ACCESSITY CORP NEW	S	Y	6	00433F202	ACCESSITY CORP NEW	69486	5065A	0	600	2		
20050118	ACTY	ACCESSITY CORP NEW	S	Y	7	00433F202	ACCESSITY CORP NEW	69486	5065A	0	600	3		
20050119	ACTY	ACCESSITY CORP NEW	S	Y	8	00433F202	ACCESSITY CORP NEW	69486	5065A	0	600	4		
20050120	ACTY	ACCESSITY CORP NEW	S	Y	9	00433F202	ACCESSITY CORP NEW	70386	5065A	900	1500	5		
20050121	ACTY	ACCESSITY CORP NEW	S	Y	10	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	6		
20050124	ACTY	ACCESSITY CORP NEW	S	Y	11	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	7		
20050125	ACTY	ACCESSITY CORP NEW	S	Y	12	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	8		
20050126	ACTY	ACCESSITY CORP NEW	S	Y	13	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	9		
20050127	ACTY	ACCESSITY CORP NEW	S	Y	14	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	10		
20050128	ACTY	ACCESSITY CORP NEW	S	Y	15	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	11		
20050131	ACTY	ACCESSITY CORP NEW	S	Y	16	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	12		
20050201	ACTY	ACCESSITY CORP NEW	S	Y	17	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	13		
20050202	ACTY	ACCESSITY CORP NEW	S	Y	18	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	14		
20050203	ACTY	ACCESSITY CORP NEW	S	Y	19	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	15		
20050204	ACTY	ACCESSITY CORP NEW	S	Y	20	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	16		
20050207	ACTY	ACCESSITY CORP NEW	S	Y	21	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	17		
20050208	ACTY	ACCESSITY CORP NEW	S	Y	22	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	18		
20050209	ACTY	ACCESSITY CORP NEW	S	Y	23	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	19		
20050210	ACTY	ACCESSITY CORP NEW	S	Y	24	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	20		
20050211	ACTY	ACCESSITY CORP NEW	S	Y	25	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	21		
20050214	ACTY	ACCESSITY CORP NEW	S	Y	26	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	22		
20050215	ACTY	ACCESSITY CORP NEW	S	Y	27	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	23		
20050216	ACTY	ACCESSITY CORP NEW	S	Y	28	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	24		
20050217	ACTY	ACCESSITY CORP NEW	S	Y	29	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	25		
20050218	ACTY	ACCESSITY CORP NEW	S	Y	30	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	26		
20050222	ACTY	ACCESSITY CORP NEW	S	Y	31	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	27		
20050223	ACTY	ACCESSITY CORP NEW	S	Y	32	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	28		
20050224	ACTY	ACCESSITY CORP NEW	S	Y	33	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	29		
20050225	ACTY	ACCESSITY CORP NEW	S	Y	34	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	30		
20050228	ACTY	ACCESSITY CORP NEW	S	Y	35	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	31		
20050301	ACTY	ACCESSITY CORP NEW	S	Y	36	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	32		
20050302	ACTY	ACCESSITY CORP NEW	S	Y	37	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	33		

20050303	ACTY	ACCESSITY CORP NEW	S	Y	38	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	34			
20050304	ACTY	ACCESSITY CORP NEW	S	Y	39	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	35			
20050307	ACTY	ACCESSITY CORP NEW	S	Y	40	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	36			
20050308	ACTY	ACCESSITY CORP NEW	S	Y	41	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	37			
20050309	ACTY	ACCESSITY CORP NEW	S	Y	42	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	38			
20050310	ACTY	ACCESSITY CORP NEW	S	Y	43	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	39			
20050311	ACTY	ACCESSITY CORP NEW	S	Y	44	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	40			
20050314	ACTY	ACCESSITY CORP NEW	S	Y	45	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	41			
20050315	ACTY	ACCESSITY CORP NEW	S	Y	46	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	42			
20050316	ACTY	ACCESSITY CORP NEW	S	Y	47	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	43			
20050317	ACTY	ACCESSITY CORP NEW	S	Y	48	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	44			
20050318	ACTY	ACCESSITY CORP NEW	S	Y	49	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	45			
20050321	ACTY	ACCESSITY CORP NEW	S	Y	50	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	46			
20050322	ACTY	ACCESSITY CORP NEW	S	Y	51	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	47			
20050323	ACTY	ACCESSITY CORP NEW	S	Y	52	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	48			
20050324	ACTY	ACCESSITY CORP NEW	S	Y	53	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	49			
20050121	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	1	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	802318	0	0			
20050124	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	2	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	0	0	0			
20050125	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	3	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	0	0	0			
20050126	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	4	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	0	0	0			
20050127	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	5	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	0	0	0			
20050128	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	6	42952V101	HIENERGY TECHNOLOGIES, INC. (D	762828	5065A	-39490	0	0			
20050131	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	7	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	5090	5090	1			
20050201	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	8	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	2			
20050202	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	9	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	3			
20050203	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	10	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	4			
20050204	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	11	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	5			
20050207	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	12	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	6			
20050208	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	13	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	7			
20050209	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	14	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	8			
20050210	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	15	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	9			
20050211	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	16	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	10			
20050214	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	17	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	11			
20050215	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	18	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	12			
20050216	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	19	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	13			
20050217	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	20	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	14			
20050218	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	21	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	15			
20050222	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	22	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	16			
20050223	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	23	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	17			
20050224	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	24	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	18			
20050225	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	25	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	19			
20050228	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	26	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	20			
20050301	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	27	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	21			
20050302	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	28	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	22			
20050303	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	29	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	23			
20050304	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	30	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	24			
20050307	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	31	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	-110510	0	0			
20050308	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	32	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050309	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	33	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050310	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	34	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050311	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	35	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050314	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	36	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050315	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	37	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050316	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	38	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050317	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	39	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050318	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	40	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050321	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	41	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050322	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	42	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050323	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	43	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050324	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	44	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050328	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	45	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050329	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	46	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050330	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	47	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0			
20050121	IFLB	INFINIUM LABS INC	U	Y	1	45665U104	INFINIUM LABS INC	1263959	5065A	1263959	0	0			
20050124	IFLB	INFINIUM LABS INC	U	Y	2	45665U104	INFINIUM LABS INC	1263959	5065A	0	0	0			
20050125	IFLB	INFINIUM LABS INC	U	Y	3	45665U104	INFINIUM LABS INC	1273959	5065A	10000	0	0			
20050126	IFLB	INFINIUM LABS INC	U	Y	4	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0			
20050127	IFLB	INFINIUM LABS INC	U	Y	5	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0			
20050128	IFLB	INFINIUM LABS INC	U	Y	6	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0			
20050131	IFLB	INFINIUM LABS INC	U	Y	7	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0			
20050201	IFLB	INFINIUM LABS INC	U	Y	8	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0			
20050202	IFLB	INFINIUM LABS INC	U	Y	9	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0			
20050203	IFLB	INFINIUM LABS INC	U	Y	10	45665U104	INFINIUM LABS INC	1293959	5065A	20000	20000	1			
20050204	IFLB	INFINIUM LABS INC	U	Y	11	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	2			
20050207	IFLB	INFINIUM LABS INC	U	Y	12	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	3			
20050208	IFLB	INFINIUM LABS INC	U	Y	13	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	4			
20050209	IFLB	INFINIUM LABS INC	U	Y	14	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	5			
20050210	IFLB	INFINIUM LABS INC	U	Y	15	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	6			
20050211	IFLB	INFINIUM LABS INC	U	Y	16	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	7			
20050214	IFLB	INFINIUM LABS INC	U	Y	17	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	8			
20050215	IFLB	INFINIUM LABS INC	U	Y	18	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	9			
20050216	IFLB	INFINIUM LABS INC	U	Y	19	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	10			
20050217	IFLB	INFINIUM LABS INC	U	Y	20	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	11			
20050218	IFLB	INFINIUM LABS INC	U	Y	21	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	12			
20050222	IFLB	INFINIUM LABS INC	U	Y	22	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	13			
20050223	IFLB	INFINIUM LABS INC	U	Y	23	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	14			
20050224	IFLB	INFINIUM LABS INC	U	Y	24	45665U104	INFINIUM LABS INC	1328959	5065A	35000	55000	15			
20050225	IFLB	INFINIUM LABS INC	U	Y	25	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	16			
20050228	IFLB	INFINIUM LABS INC	U	Y	26	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	17			
20050301	IFLB	INFINIUM LABS INC	U	Y	27	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	18			
20050302	IFLB	INFINIUM LABS INC	U	Y	28	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	19			
20050303	IFLB	INFINIUM LABS INC	U	Y	29	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	20			
20050304	IFLB	INFINIUM LABS INC	U	Y	30	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	21			
20050307	IFLB	INFINIUM LABS INC	U	Y	31	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	22			
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	23			
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	24			
20050310	IFLB	INFINIUM LABS INC	U	Y	34	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	25			
20050311	IFLB	INFINIUM LABS INC	U	Y	35	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	26			
20050314	IFLB	INFINIUM LABS INC	U	Y	36	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	27			
20050315	IFLB	INFINIUM LABS INC	U	Y	37	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	28			
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	29			
20050317	IFLB	INFINIUM LABS INC	U	Y	39	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	30			
20050318	IFLB	INFINIUM LABS INC	U	Y	40	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	31			
20050321	IFLB	INFINIUM LABS INC	U	Y	41	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	32			
20050322	IFLB	INFINIUM LABS INC	U	Y	42	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	33			
20050323	IFLB	INFINIUM LABS INC	U	Y	43	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	34			
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	35			
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	36			
20050329	IFLB	INFINIUM LABS INC	U	Y	46	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	37			
20050330	IFLB	INFINIUM LABS INC	U	Y	47	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	38			
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	2984	5065A	2984	2984	1			
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	2			
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	3			
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	4			
20050223	ONSM	ONSTREAM MEDIA CORP	S	Y	29	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	5			
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	6			
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	7			
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	8			
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	9			
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	10			
20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	11			
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	12			
20050307	ONSM	ONSTREAM MEDIA CORP	S	Y	37	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	13			
20050308	ONSM	ONSTREAM MEDIA CORP	S	Y	38	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	14			
20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	15			
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	16			
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	17			
20050314	ONSM	ONSTREAM MEDIA CORP	S	Y	42	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	18			
20050315	ONSM	ONSTREAM MEDIA CORP	S	Y	43	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	19			
20050316	ONSM	ONSTREAM MEDIA CORP	S	Y	44	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	20			
20050317	ONSM	ONSTREAM MEDIA CORP	S	Y	45	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	21			
20050318	ONSM	ONSTREAM MEDIA CORP	S	Y	46	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	22			
20050321	ONSM	ONSTREAM MEDIA CORP	S	Y	47	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	23			
20050322	ONSM	ONSTREAM MEDIA CORP	S	Y	48	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	24			
20050323	ONSM	ONSTREAM MEDIA CORP	S	Y	49	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	25			
20050324	ONSM	ONSTREAM MEDIA CORP	S	Y	50	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	26			
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	27			
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	28			
20050330	ONSM	ONSTREAM MEDIA CORP	S	Y	53	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	29			
20050107	RCO	Ramp Corp	Amex	Y	1	75156P207	RAMP CORPORATION (NEW)	126577	5065A	126577	0	0			
20050110	RCO	Ramp Corp	Amex	Y	2	75156P207	RAMP CORPORATION (NEW)	126577	5065A	0	0	0			

20050111	RCO	Ramp Corp	Amex	Y	3	75156P207	RAMP CORPORATION (NEW)	129577	5065A	3000	0	0
20050112	RCO	Ramp Corp	Amex	Y	4	75156P207	RAMP CORPORATION (NEW)	129577	5065A	0	0	0
20050113	RCO	Ramp Corp	Amex	Y	5	75156P207	RAMP CORPORATION (NEW)	129577	5065A	0	0	0
20050114	RCO	Ramp Corp	Amex	Y	6	75156P207	RAMP CORPORATION (NEW)	129577	5065A	0	0	0
20050118	RCO	Ramp Corp	Amex	Y	7	75156P207	RAMP CORPORATION (NEW)	130577	5065A	1000	1000	1
20050119	RCO	Ramp Corp	Amex	Y	8	75156P207	RAMP CORPORATION (NEW)	164677	5065A	34100	35100	2
20050120	RCO	Ramp Corp	Amex	Y	9	75156P207	RAMP CORPORATION (NEW)	164677	5065A	0	35100	3
20050121	RCO	Ramp Corp	Amex	Y	10	75156P207	RAMP CORPORATION (NEW)	164677	5065A	0	35100	4
20050124	RCO	Ramp Corp	Amex	Y	11	75156P207	RAMP CORPORATION (NEW)	164677	5065A	0	35100	5
20050125	RCO	Ramp Corp	Amex	Y	12	75156P207	RAMP CORPORATION (NEW)	143677	5065A	-21000	14100	6
20050126	RCO	Ramp Corp	Amex	Y	13	75156P207	RAMP CORPORATION (NEW)	143977	5065A	300	14400	7
20050127	RCO	Ramp Corp	Amex	Y	14	75156P207	RAMP CORPORATION (NEW)	137994	5065A	-5983	8417	8
20050128	RCO	Ramp Corp	Amex	Y	15	75156P207	RAMP CORPORATION (NEW)	189894	5065A	51900	60317	9
20050131	RCO	Ramp Corp	Amex	Y	16	75156P207	RAMP CORPORATION (NEW)	189894	5065A	0	60317	10
20050201	RCO	Ramp Corp	Amex	Y	17	75156P207	RAMP CORPORATION (NEW)	189894	5065A	0	60317	11
20050202	RCO	Ramp Corp	Amex	Y	18	75156P207	RAMP CORPORATION (NEW)	189894	5065A	0	60317	12
20050203	RCO	Ramp Corp	Amex	Y	19	75156P207	RAMP CORPORATION (NEW)	189894	5065A	0	60317	13
20050204	RCO	Ramp Corp	Amex	Y	20	75156P207	RAMP CORPORATION (NEW)	215794	5065A	25900	86217	14
20050207	RCO	Ramp Corp	Amex	Y	21	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	15
20050208	RCO	Ramp Corp	Amex	Y	22	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	16
20050209	RCO	Ramp Corp	Amex	Y	23	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	17
20050210	RCO	Ramp Corp	Amex	Y	24	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	18
20050211	RCO	Ramp Corp	Amex	Y	25	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	19
20050214	RCO	Ramp Corp	Amex	Y	26	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	20
20050215	RCO	Ramp Corp	Amex	Y	27	75156P207	RAMP CORPORATION (NEW)	225794	5065A	10000	96217	21
20050216	RCO	Ramp Corp	Amex	Y	28	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	96217	22
20050217	RCO	Ramp Corp	Amex	Y	29	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	96217	23
20050218	RCO	Ramp Corp	Amex	Y	30	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	96217	24
20050301	RCO	Ramp Corp	Amex	Y	1	75156P207	RAMP CORPORATION (NEW)	225794	5065A	225794	0	0
20050302	RCO	Ramp Corp	Amex	Y	2	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050303	RCO	Ramp Corp	Amex	Y	3	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050304	RCO	Ramp Corp	Amex	Y	4	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050307	RCO	Ramp Corp	Amex	Y	5	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050308	RCO	Ramp Corp	Amex	Y	6	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050309	RCO	Ramp Corp	Amex	Y	7	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050310	RCO	Ramp Corp	Amex	Y	8	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050311	RCO	Ramp Corp	Amex	Y	9	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050314	RCO	Ramp Corp	Amex	Y	10	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050315	RCO	Ramp Corp	Amex	Y	11	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050316	RCO	Ramp Corp	Amex	Y	12	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050317	RCO	Ramp Corp	Amex	Y	13	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050318	RCO	Ramp Corp	Amex	Y	14	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050321	RCO	Ramp Corp	Amex	Y	15	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050322	RCO	Ramp Corp	Amex	Y	16	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050323	RCO	Ramp Corp	Amex	Y	17	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050324	RCO	Ramp Corp	Amex	Y	18	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050328	RCO	Ramp Corp	Amex	Y	19	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050329	RCO	Ramp Corp	Amex	Y	20	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050330	RCO	Ramp Corp	Amex	Y	21	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050331	RCO	Ramp Corp	Amex	Y	22	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050401	RCO	Ramp Corp	Amex	Y	23	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050404	RCO	Ramp Corp	Amex	Y	24	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050405	RCO	Ramp Corp	Amex	Y	25	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0
20050121	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	1	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	63000	0	0
20050124	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	2	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	-1000	0	0
20050125	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	3	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0
20050126	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	4	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0
20050127	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	5	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0
20050128	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	6	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0
20050131	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	7	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0
20050201	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	8	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0
20050202	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	9	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0
20050203	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	10	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0
20050204	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	11	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0
20050207	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	12	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	1000	1000	1
20050208	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	13	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	2
20050209	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	14	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	3
20050210	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	15	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	4
20050211	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	16	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	5
20050214	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	17	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	6
20050215	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	18	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	7
20050216	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	19	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	8
20050217	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	20	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	9
20050218	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	21	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	10
20050222	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	22	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	11
20050223	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	23	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	12
20050224	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	24	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	13
20050225	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	25	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	14
20050228	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	26	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	15
20050301	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	27	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	16
20050302	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	28	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	17
20050303	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	29	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	18
20050304	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	30	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	19
20050307	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	31	913586103	UNIVERSAL GUARDIAN HLDGS INC	40370	5065A	-22630	0	0
20050308	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	32	913586103	UNIVERSAL GUARDIAN HLDGS INC	3300	5065A	-37070	0	0
20050309	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	33	913586103	UNIVERSAL GUARDIAN HLDGS INC	2200	5065A	-1100	0	0
20050107	ACTY	ACCESSITY CORP NEW	S	Y	1	00433F202	ACCESSITY CORP NEW	3900	5099A	3900	0	0
20050110	ACTY	ACCESSITY CORP NEW	S	Y	2	00433F202	ACCESSITY CORP NEW	3900	5099A	0	0	0
20050111	ACTY	ACCESSITY CORP NEW	S	Y	3	00433F202	ACCESSITY CORP NEW	3900	5099A	0	0	0
20050112	ACTY	ACCESSITY CORP NEW	S	Y	4	00433F202	ACCESSITY CORP NEW	3900	5099A	0	0	0
20050113	ACTY	ACCESSITY CORP NEW	S	Y	5	00433F202	ACCESSITY CORP NEW	3900	5099A	0	0	0
20050114	ACTY	ACCESSITY CORP NEW	S	Y	6	00433F202	ACCESSITY CORP NEW	4200	5099A	300	300	1
20050118	ACTY	ACCESSITY CORP NEW	S	Y	7	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	2
20050119	ACTY	ACCESSITY CORP NEW	S	Y	8	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	3
20050120	ACTY	ACCESSITY CORP NEW	S	Y	9	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	4
20050121	ACTY	ACCESSITY CORP NEW	S	Y	10	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	5
20050124	ACTY	ACCESSITY CORP NEW	S	Y	11	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	6
20050125	ACTY	ACCESSITY CORP NEW	S	Y	12	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	7
20050126	ACTY	ACCESSITY CORP NEW	S	Y	13	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	8
20050127	ACTY	ACCESSITY CORP NEW	S	Y	14	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	9
20050128	ACTY	ACCESSITY CORP NEW	S	Y	15	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	10
20050131	ACTY	ACCESSITY CORP NEW	S	Y	16	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	11
20050201	ACTY	ACCESSITY CORP NEW	S	Y	17	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	12
20050202	ACTY	ACCESSITY CORP NEW	S	Y	18	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	13
20050203	ACTY	ACCESSITY CORP NEW	S	Y	19	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	14
20050204	ACTY	ACCESSITY CORP NEW	S	Y	20	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	15
20050207	ACTY	ACCESSITY CORP NEW	S	Y	21	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	16
20050208	ACTY	ACCESSITY CORP NEW	S	Y	22	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	17
20050209	ACTY	ACCESSITY CORP NEW	S	Y	23	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	18
20050210	ACTY	ACCESSITY CORP NEW	S	Y	24	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	19
20050211	ACTY	ACCESSITY CORP NEW	S	Y	25	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	20
20050214	ACTY	ACCESSITY CORP NEW	S	Y	26	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	21
20050215	ACTY	ACCESSITY CORP NEW	S	Y	27	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	22
20050216	ACTY	ACCESSITY CORP NEW	S	Y	28	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	23
20050217	ACTY	ACCESSITY CORP NEW	S	Y	29	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	24
20050218	ACTY	ACCESSITY CORP NEW	S	Y	30	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	25
20050222	ACTY	ACCESSITY CORP NEW	S	Y	31	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	26
20050223	ACTY	ACCESSITY CORP NEW	S	Y	32	00433F202	ACCESSITY CORP NEW	9200	5099A	5000	5300	27
20050224	ACTY	ACCESSITY CORP NEW	S	Y	33	00433F202	ACCESSITY CORP NEW	12200	5099A	3000	8300	28
20050225	ACTY	ACCESSITY CORP NEW	S	Y	34	00433F202	ACCESSITY CORP NEW	12200	5099A	0	8300	29
20050228	ACTY	ACCESSITY CORP NEW	S	Y	35	00433F202	ACCESSITY CORP NEW	12200	5099A	0	8300	30
20050301	ACTY	ACCESSITY CORP NEW	S	Y	36	00433F202	ACCESSITY CORP NEW	11900	5099A	-300	8000	31
20050302	ACTY	ACCESSITY CORP NEW	S	Y	37	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	32
20050303	ACTY	ACCESSITY CORP NEW	S	Y	38	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	33
20050304	ACTY	ACCESSITY CORP NEW	S	Y	39	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	34
20050307	ACTY	ACCESSITY CORP NEW	S	Y	40	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	35
20050308	ACTY	ACCESSITY CORP NEW	S	Y	41	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	36
20050309	ACTY	ACCESSITY CORP NEW	S	Y	42	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	37
20050310	ACTY	ACCESSITY CORP NEW	S	Y	43	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	38
20050111	ANTP	PHAZAR CORP	S	Y	3	71722R108	PHAZAR CORP	2300	5099A	2300	0	0
20050112	ANTP	PHAZAR CORP	S	Y	4	71722R108	PHAZAR CORP	2800	5099A	500	500	1
20050113	ANTP	PHAZAR CORP	S	Y	5	71722R108	PHAZAR CORP	2800	5099A	0	500	2
20050114	ANTP	PHAZAR CORP	S	Y	6	71722R108	PHAZAR CORP	600	5099A	-2200	0	0
20050118	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	800	5099A	200	200	1
20050119	ANTP	PHAZAR CORP	S	Y	8	71722R108	PHAZAR CORP	800	5099A	0	200	2
20050120	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	300	5099A	-500	0	0
20050121	ANTP	PHAZAR CORP	S	Y	10	71722R108	PHAZAR CORP	1000	5099A	700	700	1
20050124	ANTP	PHAZAR CORP	S	Y	11	71722R108	PHAZAR CORP	500	5099A	-500	200	2
20050125	ANTP	PHAZAR CORP	S	Y	12	71722R108	PHAZAR CORP	500	5099A	0	200	3
20050126	ANTP	PHAZAR CORP	S	Y	13	71722R108	PHAZAR CORP	300	5099A	-200	0	0
20050127	ANTP	PHAZAR CORP	S	Y	14	71722R108	PHAZAR CORP	700	5099A	400	400	1

20050131	ANTP	PHAZAR CORP	S	Y	16	71722R108	PHAZAR CORP	500	5099A	500	500	1		
20050201	ANTP	PHAZAR CORP	S	Y	17	71722R108	PHAZAR CORP	500	5099A	0	500	2		
20050202	ANTP	PHAZAR CORP	S	Y	18	71722R108	PHAZAR CORP	1800	5099A	1300	1800	3		
20050203	ANTP	PHAZAR CORP	S	Y	19	71722R108	PHAZAR CORP	500	5099A	-1300	500	4		
20050204	ANTP	PHAZAR CORP	S	Y	20	71722R108	PHAZAR CORP	1300	5099A	800	1300	5		
20050207	ANTP	PHAZAR CORP	S	Y	21	71722R108	PHAZAR CORP	500	5099A	-800	500	6		
20050208	ANTP	PHAZAR CORP	S	Y	22	71722R108	PHAZAR CORP	500	5099A	0	500	7		
20050209	ANTP	PHAZAR CORP	S	Y	23	71722R108	PHAZAR CORP	500	5099A	0	500	8		
20050210	ANTP	PHAZAR CORP	S	Y	24	71722R108	PHAZAR CORP	500	5099A	0	500	9		
20050211	ANTP	PHAZAR CORP	S	Y	25	71722R108	PHAZAR CORP	500	5099A	0	500	10		
20050214	ANTP	PHAZAR CORP	S	Y	26	71722R108	PHAZAR CORP	500	5099A	0	500	11		
20050215	ANTP	PHAZAR CORP	S	Y	27	71722R108	PHAZAR CORP	500	5099A	0	500	12		
20050216	ANTP	PHAZAR CORP	S	Y	28	71722R108	PHAZAR CORP	300	5099A	-200	300	13		
20050217	ANTP	PHAZAR CORP	S	Y	29	71722R108	PHAZAR CORP	300	5099A	0	300	14		
20050218	ANTP	PHAZAR CORP	S	Y	30	71722R108	PHAZAR CORP	300	5099A	0	300	15		
20050222	ANTP	PHAZAR CORP	S	Y	31	71722R108	PHAZAR CORP	300	5099A	0	300	16		
20050331	ANTP	PHAZAR CORP	S	Y	6	71722R108	PHAZAR CORP	2000	5099A	2000	2000	1		
20050401	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	2000	5099A	0	2000	2		
20050404	ANTP	PHAZAR CORP	S	Y	8	71722R108	PHAZAR CORP	2300	5099A	300	2300	3		
20050405	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	4000	5099A	1700	4000	4		
20050110	ECST	ECOST.COM INC	Q	Y	2	27922W107	ECOST.COM INC	1000	5099A	1000	0	0		
20050111	ECST	ECOST.COM INC	Q	Y	3	27922W107	ECOST.COM INC	1000	5099A	0	0	0		
20050112	ECST	ECOST.COM INC	Q	Y	4	27922W107	ECOST.COM INC	1000	5099A	0	0	0		
20050119	ECST	ECOST.COM INC	Q	Y	8	27922W107	ECOST.COM INC	1000	5099A	1000	1000	1		
20050126	ECST	ECOST.COM INC	Q	Y	13	27922W107	ECOST.COM INC	500	5099A	500	500	1		
20050127	ECST	ECOST.COM INC	Q	Y	14	27922W107	ECOST.COM INC	500	5099A	0	500	2		
20050128	ECST	ECOST.COM INC	Q	Y	15	27922W107	ECOST.COM INC	500	5099A	0	500	3		
20050131	ECST	ECOST.COM INC	Q	Y	16	27922W107	ECOST.COM INC	500	5099A	0	500	4		
20050204	ECST	ECOST.COM INC	Q	Y	20	27922W107	ECOST.COM INC	1000	5099A	1000	1000	1		
20050207	ECST	ECOST.COM INC	Q	Y	21	27922W107	ECOST.COM INC	1000	5099A	0	1000	2		
20050208	ECST	ECOST.COM INC	Q	Y	22	27922W107	ECOST.COM INC	1000	5099A	0	1000	3		
20050223	ECST	ECOST.COM INC	Q	Y	32	27922W107	ECOST.COM INC	1000	5099A	1000	1000	1		
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	1000	5099A	0	1000	2		
20050225	ECST	ECOST.COM INC	Q	Y	34	27922W107	ECOST.COM INC	1000	5099A	0	1000	3		
20050228	ECST	ECOST.COM INC	Q	Y	35	27922W107	ECOST.COM INC	1000	5099A	0	1000	4		
20050301	ECST	ECOST.COM INC	Q	Y	36	27922W107	ECOST.COM INC	1000	5099A	0	1000	5		
20050302	ECST	ECOST.COM INC	Q	Y	37	27922W107	ECOST.COM INC	1000	5099A	0	1000	6		
20050303	ECST	ECOST.COM INC	Q	Y	38	27922W107	ECOST.COM INC	1000	5099A	0	1000	7		
20050304	ECST	ECOST.COM INC	Q	Y	39	27922W107	ECOST.COM INC	1000	5099A	0	1000	8		
20050307	ECST	ECOST.COM INC	Q	Y	40	27922W107	ECOST.COM INC	1000	5099A	0	1000	9		
20050308	ECST	ECOST.COM INC	Q	Y	41	27922W107	ECOST.COM INC	1000	5099A	0	1000	10		
20050309	ECST	ECOST.COM INC	Q	Y	42	27922W107	ECOST.COM INC	1000	5099A	0	1000	11		
20050310	ECST	ECOST.COM INC	Q	Y	43	27922W107	ECOST.COM INC	1000	5099A	0	1000	12		
20050311	ECST	ECOST.COM INC	Q	Y	44	27922W107	ECOST.COM INC	1000	5099A	0	1000	13		
20050314	ECST	ECOST.COM INC	Q	Y	45	27922W107	ECOST.COM INC	1000	5099A	0	1000	14		
20050315	ECST	ECOST.COM INC	Q	Y	46	27922W107	ECOST.COM INC	1000	5099A	0	1000	15		
20050316	ECST	ECOST.COM INC	Q	Y	47	27922W107	ECOST.COM INC	1000	5099A	0	1000	16		
20050317	ECST	ECOST.COM INC	Q	Y	48	27922W107	ECOST.COM INC	1000	5099A	0	1000	17		
20050318	ECST	ECOST.COM INC	Q	Y	49	27922W107	ECOST.COM INC	1000	5099A	0	1000	18		
20050321	ECST	ECOST.COM INC	Q	Y	50	27922W107	ECOST.COM INC	1000	5099A	0	1000	19		
20050322	ECST	ECOST.COM INC	Q	Y	51	27922W107	ECOST.COM INC	1000	5099A	0	1000	20		
20050323	ECST	ECOST.COM INC	Q	Y	52	27922W107	ECOST.COM INC	1000	5099A	0	1000	21		
20050324	ECST	ECOST.COM INC	Q	Y	53	27922W107	ECOST.COM INC	1000	5099A	0	1000	22		
20050328	ECST	ECOST.COM INC	Q	Y	54	27922W107	ECOST.COM INC	1000	5099A	0	1000	23		
20050329	ECST	ECOST.COM INC	Q	Y	55	27922W107	ECOST.COM INC	1000	5099A	0	1000	24		
20050107	EEEI	ELECTRO ENERGY INC	S	Y	1	285106100	ELECTRO ENERGY INC	184585	5099A	184585	0	0		
20050110	EEEI	ELECTRO ENERGY INC	S	Y	2	285106100	ELECTRO ENERGY INC	184585	5099A	0	0	0		
20050111	EEEI	ELECTRO ENERGY INC	S	Y	3	285106100	ELECTRO ENERGY INC	184585	5099A	0	0	0		
20050112	EEEI	ELECTRO ENERGY INC	S	Y	4	285106100	ELECTRO ENERGY INC	184085	5099A	-500	0	0		
20050113	EEEI	ELECTRO ENERGY INC	S	Y	5	285106100	ELECTRO ENERGY INC	183885	5099A	-200	0	0		
20050114	EEEI	ELECTRO ENERGY INC	S	Y	6	285106100	ELECTRO ENERGY INC	182785	5099A	-1100	0	0		
20050118	EEEI	ELECTRO ENERGY INC	S	Y	7	285106100	ELECTRO ENERGY INC	183585	5099A	800	800	1		
20050119	EEEI	ELECTRO ENERGY INC	S	Y	8	285106100	ELECTRO ENERGY INC	185880	5099A	2295	3095	2		
20050120	EEEI	ELECTRO ENERGY INC	S	Y	9	285106100	ELECTRO ENERGY INC	181155	5099A	-4725	0	0		
20050121	EEEI	ELECTRO ENERGY INC	S	Y	10	285106100	ELECTRO ENERGY INC	186955	5099A	5800	5800	1		
20050124	EEEI	ELECTRO ENERGY INC	S	Y	11	285106100	ELECTRO ENERGY INC	188455	5099A	1500	7300	2		
20050125	EEEI	ELECTRO ENERGY INC	S	Y	12	285106100	ELECTRO ENERGY INC	188455	5099A	0	7300	3		
20050126	EEEI	ELECTRO ENERGY INC	S	Y	13	285106100	ELECTRO ENERGY INC	188455	5099A	0	7300	4		
20050127	EEEI	ELECTRO ENERGY INC	S	Y	14	285106100	ELECTRO ENERGY INC	188455	5099A	0	7300	5		
20050128	EEEI	ELECTRO ENERGY INC	S	Y	15	285106100	ELECTRO ENERGY INC	188455	5099A	0	7300	6		
20050131	EEEI	ELECTRO ENERGY INC	S	Y	16	285106100	ELECTRO ENERGY INC	187855	5099A	-600	6700	7		
20050201	EEEI	ELECTRO ENERGY INC	S	Y	17	285106100	ELECTRO ENERGY INC	188455	5099A	600	7300	8		
20050202	EEEI	ELECTRO ENERGY INC	S	Y	18	285106100	ELECTRO ENERGY INC	186455	5099A	-2000	5300	9		
20050203	EEEI	ELECTRO ENERGY INC	S	Y	19	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	10		
20050204	EEEI	ELECTRO ENERGY INC	S	Y	20	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	11		
20050207	EEEI	ELECTRO ENERGY INC	S	Y	21	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	12		
20050208	EEEI	ELECTRO ENERGY INC	S	Y	22	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	13		
20050209	EEEI	ELECTRO ENERGY INC	S	Y	23	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	14		
20050210	EEEI	ELECTRO ENERGY INC	S	Y	24	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	15		
20050211	EEEI	ELECTRO ENERGY INC	S	Y	25	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	16		
20050214	EEEI	ELECTRO ENERGY INC	S	Y	26	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	17		
20050215	EEEI	ELECTRO ENERGY INC	S	Y	27	285106100	ELECTRO ENERGY INC	190455	5099A	4000	9300	18		
20050216	EEEI	ELECTRO ENERGY INC	S	Y	28	285106100	ELECTRO ENERGY INC	192455	5099A	2000	11300	19		
20050217	EEEI	ELECTRO ENERGY INC	S	Y	29	285106100	ELECTRO ENERGY INC	192085	5099A	-370	10930	20		
20050218	EEEI	ELECTRO ENERGY INC	S	Y	30	285106100	ELECTRO ENERGY INC	192085	5099A	0	10930	21		
20050222	EEEI	ELECTRO ENERGY INC	S	Y	31	285106100	ELECTRO ENERGY INC	192085	5099A	0	10930	22		
20050223	EEEI	ELECTRO ENERGY INC	S	Y	32	285106100	ELECTRO ENERGY INC	192085	5099A	0	10930	23		
20050224	EEEI	ELECTRO ENERGY INC	S	Y	33	285106100	ELECTRO ENERGY INC	191885	5099A	-200	10730	24		
20050225	EEEI	ELECTRO ENERGY INC	S	Y	34	285106100	ELECTRO ENERGY INC	187985	5099A	-3900	6830	25		
20050228	EEEI	ELECTRO ENERGY INC	S	Y	35	285106100	ELECTRO ENERGY INC	186566	5099A	-1419	5411	26		
20050301	EEEI	ELECTRO ENERGY INC	S	Y	36	285106100	ELECTRO ENERGY INC	186666	5099A	100	5511	27		
20050302	EEEI	ELECTRO ENERGY INC	S	Y	37	285106100	ELECTRO ENERGY INC	185166	5099A	-1500	4011	28		
20050303	EEEI	ELECTRO ENERGY INC	S	Y	38	285106100	ELECTRO ENERGY INC	183085	5099A	-2081	1930	29		
20050304	EEEI	ELECTRO ENERGY INC	S	Y	39	285106100	ELECTRO ENERGY INC	183085	5099A	0	1930	30		
20050307	EEEI	ELECTRO ENERGY INC	S	Y	40	285106100	ELECTRO ENERGY INC	183085	5099A	0	1930	31		
20050308	EEEI	ELECTRO ENERGY INC	S	Y	41	285106100	ELECTRO ENERGY INC	193105	5099A	10020	11950	32		
20050309	EEEI	ELECTRO ENERGY INC	S	Y	42	285106100	ELECTRO ENERGY INC	189905	5099A	-3200	8750	33		
20050310	EEEI	ELECTRO ENERGY INC	S	Y	43	285106100	ELECTRO ENERGY INC	185205	5099A	-4700	4050	34		
20050311	EEEI	ELECTRO ENERGY INC	S	Y	44	285106100	ELECTRO ENERGY INC	180205	5099A	-5000	0	0		
20050314	EEEI	ELECTRO ENERGY INC	S	Y	45	285106100	ELECTRO ENERGY INC	180205	5099A	0	0	0		
20050315	EEEI	ELECTRO ENERGY INC	S	Y	46	285106100	ELECTRO ENERGY INC	187255	5099A	7050	7050	1		
20050316	EEEI	ELECTRO ENERGY INC	S	Y	47	285106100	ELECTRO ENERGY INC	182855	5099A	-4400	2650	2		
20050317	EEEI	ELECTRO ENERGY INC	S	Y	48	285106100	ELECTRO ENERGY INC	187255	5099A	4400	7050	3		
20050318	EEEI	ELECTRO ENERGY INC	S	Y	49	285106100	ELECTRO ENERGY INC	182255	5099A	-5000	2050	4		
20050321	EEEI	ELECTRO ENERGY INC	S	Y	50	285106100	ELECTRO ENERGY INC	192255	5099A	10000	12050	5		
20050322	EEEI	ELECTRO ENERGY INC	S	Y	51	285106100	ELECTRO ENERGY INC	186655	5099A	-5600	6450	6		
20050323	EEEI	ELECTRO ENERGY INC	S	Y	52	285106100	ELECTRO ENERGY INC	183955	5099A	-2700	3750	7		
20050324	EEEI	ELECTRO ENERGY INC	S	Y	53	285106100	ELECTRO ENERGY INC	182755	5099A	-1200	2550	8		
20050328	EEEI	ELECTRO ENERGY INC	S	Y	54	285106100	ELECTRO ENERGY INC	180755	5099A	-2000	550	9		
20050329	EEEI	ELECTRO ENERGY INC	S	Y	55	285106100	ELECTRO ENERGY INC	180329	5099A	-426	124	10		
20050330	EEEI	ELECTRO ENERGY INC	S	Y	56	285106100	ELECTRO ENERGY INC	183229	5099A	2900	3024	11		
20050331	EEEI	ELECTRO ENERGY INC	S	Y	57	285106100	ELECTRO ENERGY INC	185229	5099A	2000	5024	12		
20050401	EEEI	ELECTRO ENERGY INC	S	Y	58	285106100	ELECTRO ENERGY INC	185229	5099A	0	5024	13		
20050404	EEEI	ELECTRO ENERGY INC	S	Y	59	285106100	ELECTRO ENERGY INC	185229	5099A	0	5024	14		
20050405	EEEI	ELECTRO ENERGY INC	S	Y	60	285106100	ELECTRO ENERGY INC	185229	5099A	0	5024	15		
20050107	GOAM	GO AMERICA INC NEW	S	Y	1	38020R304	GO AMERICA INC NEW	107000	5099A	107000	0	0		
20050110	GOAM	GO AMERICA INC NEW	S	Y	2	38020R304	GO AMERICA INC NEW	109500	5099A	2500	0	0		
20050111	GOAM	GO AMERICA INC NEW	S	Y	3	38020R304	GO AMERICA INC NEW	107000	5099A	-2500	0	0		
20050112	GOAM	GO AMERICA INC NEW	S	Y	4	38020R304	GO AMERICA INC NEW	107000	5099A	0	0	0		
20050113	GOAM	GO AMERICA INC NEW	S	Y	5	38020R304	GO AMERICA INC NEW	107000	5099A	0	0	0		
20050114	GOAM	GO AMERICA INC NEW	S	Y	6	38020R304	GO AMERICA INC NEW	96000	5099A	-11000	0	0		
20050118	GOAM	GO AMERICA INC NEW	S	Y	7	38020R304	GO AMERICA INC NEW	90000	5099A	-6000	0	0		
20050119	GOAM	GO AMERICA INC NEW	S	Y	8	38020R304	GO AMERICA INC NEW	91000	5099A	1000	1000	1		
20050120	GOAM	GO AMERICA INC NEW	S	Y	9	38020R304	GO AMERICA INC NEW	21000	5099A	-70000	0	0		
20050121	GOAM	GO AMERICA INC NEW	S	Y	10	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0		
20050124	GOAM	GO AMERICA INC NEW	S	Y	11	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0		
20050125	GOAM	GO AMERICA INC NEW	S	Y	12	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0		
20050126	GOAM	GO AMERICA INC NEW	S	Y	13	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0		
20050127	GOAM	GO AMERICA INC NEW	S	Y	14	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0		
20050128	GOAM	GO AMERICA INC NEW	S	Y	15	38020R304	GO AMERICA INC NEW	16000	5099A	-5000	0	0		
20050131	GOAM	GO AMERICA INC NEW	S	Y	16	38020R304	GO AMERICA INC NEW	16000	5099A	0	0	0		
20050201	GOAM	GO AMERICA INC NEW	S	Y	17	38020R304	GO AMERICA INC NEW	16000	5099A	0	0	0		
20050202	GOAM	GO AMERICA INC NEW	S	Y	18	38020R304	GO AMERICA INC NEW	16000	5099A	0	0	0		
20050203	GOAM	GO AMERICA INC NEW	S	Y	19	38020R304	GO AMERICA INC NEW	16000	5099A	0	0	0		
20050204	GOAM	GO AMERICA INC NEW	S	Y	20	38020R304	GO AMERICA INC NEW	19000	5099A	3000	3000	1		
20050207	GOAM	GO AMERICA INC NEW	S	Y	21	38020R304	GO AMERICA INC NEW	17500	5099A	-1500	1500	2		
20050208	GOAM	GO AMERICA INC NEW	S	Y	22	38020R304	GO AMERICA INC NEW	17500	5099A	0	1500	3		
20050209	GOAM	GO AMERICA INC NEW	S	Y	23	38020R304	GO AMERICA INC NEW	17500	5099A	0	1500	4		
20050210	GOAM	GO AMERICA INC NEW	S	Y	24	38020R304	GO AMERICA INC NEW	17500	5099A	0	1500	5		
20050211	GOAM	GO AMERICA INC NEW	S	Y	25	38020R304	GO AMERICA INC NEW	16500	5099A	-1000	500	6		
20050214	GOAM	GO AMERICA INC NEW	S	Y	26	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	7		

20050215	GOAM	GO AMERICA INC NEW	S	Y	27	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	8
20050216	GOAM	GO AMERICA INC NEW	S	Y	28	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	9
20050217	GOAM	GO AMERICA INC NEW	S	Y	29	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	10
20050218	GOAM	GO AMERICA INC NEW	S	Y	30	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	11
20050222	GOAM	GO AMERICA INC NEW	S	Y	31	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	12
20050223	GOAM	GO AMERICA INC NEW	S	Y	32	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	13
20050224	GOAM	GO AMERICA INC NEW	S	Y	33	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	14
20050225	GOAM	GO AMERICA INC NEW	S	Y	34	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	15
20050228	GOAM	GO AMERICA INC NEW	S	Y	35	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	16
20050301	GOAM	GO AMERICA INC NEW	S	Y	36	38020R304	GO AMERICA INC NEW	15500	5099A	-1000	0	0
20050302	GOAM	GO AMERICA INC NEW	S	Y	37	38020R304	GO AMERICA INC NEW	15500	5099A	0	0	0
20050303	GOAM	GO AMERICA INC NEW	S	Y	38	38020R304	GO AMERICA INC NEW	15500	5099A	0	0	0
20050304	GOAM	GO AMERICA INC NEW	S	Y	39	38020R304	GO AMERICA INC NEW	15500	5099A	0	0	0
20050307	GOAM	GO AMERICA INC NEW	S	Y	40	38020R304	GO AMERICA INC NEW	15500	5099A	0	0	0
20050308	GOAM	GO AMERICA INC NEW	S	Y	41	38020R304	GO AMERICA INC NEW	9500	5099A	-6000	0	0
20050309	GOAM	GO AMERICA INC NEW	S	Y	42	38020R304	GO AMERICA INC NEW	9500	5099A	0	0	0
20050311	GOAM	GO AMERICA INC NEW	S	Y	44	38020R304	GO AMERICA INC NEW	15500	5099A	15500	15500	1
20050314	GOAM	GO AMERICA INC NEW	S	Y	45	38020R304	GO AMERICA INC NEW	12500	5099A	-3000	12500	2
20050315	GOAM	GO AMERICA INC NEW	S	Y	46	38020R304	GO AMERICA INC NEW	13000	5099A	500	13000	3
20050316	GOAM	GO AMERICA INC NEW	S	Y	47	38020R304	GO AMERICA INC NEW	16000	5099A	3000	16000	4
20050317	GOAM	GO AMERICA INC NEW	S	Y	48	38020R304	GO AMERICA INC NEW	13000	5099A	-3000	13000	5
20050318	GOAM	GO AMERICA INC NEW	S	Y	49	38020R304	GO AMERICA INC NEW	21000	5099A	8000	21000	6
20050321	GOAM	GO AMERICA INC NEW	S	Y	50	38020R304	GO AMERICA INC NEW	22300	5099A	1300	22300	7
20050322	GOAM	GO AMERICA INC NEW	S	Y	51	38020R304	GO AMERICA INC NEW	24300	5099A	2000	24300	8
20050323	GOAM	GO AMERICA INC NEW	S	Y	52	38020R304	GO AMERICA INC NEW	24300	5099A	0	24300	9
20050324	GOAM	GO AMERICA INC NEW	S	Y	53	38020R304	GO AMERICA INC NEW	24300	5099A	0	24300	10
20050328	GOAM	GO AMERICA INC NEW	S	Y	54	38020R304	GO AMERICA INC NEW	25300	5099A	1000	25300	11
20050329	GOAM	GO AMERICA INC NEW	S	Y	55	38020R304	GO AMERICA INC NEW	25300	5099A	0	25300	12
20050330	GOAM	GO AMERICA INC NEW	S	Y	56	38020R304	GO AMERICA INC NEW	28600	5099A	3300	28600	13
20050331	GOAM	GO AMERICA INC NEW	S	Y	57	38020R304	GO AMERICA INC NEW	26500	5099A	-2100	26500	14
20050401	GOAM	GO AMERICA INC NEW	S	Y	58	38020R304	GO AMERICA INC NEW	25500	5099A	-1000	25500	15
20050404	GOAM	GO AMERICA INC NEW	S	Y	59	38020R304	GO AMERICA INC NEW	25500	5099A	0	25500	16
20050405	GOAM	GO AMERICA INC NEW	S	Y	60	38020R304	GO AMERICA INC NEW	22000	5099A	-3500	22000	17
20050202	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	9	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25300	5099A	25300	25300	1
20050203	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	10	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25300	5099A	0	25300	2
20050204	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	11	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25300	5099A	0	25300	3
20050207	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	12	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25300	5099A	0	25300	4
20050208	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	13	42952V101	HIENERGY TECHNOLOGIES, INC. (D	37490	5099A	12190	37490	5
20050209	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	14	42952V101	HIENERGY TECHNOLOGIES, INC. (D	37490	5099A	0	37490	6
20050210	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	15	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	2000	39490	7
20050211	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	16	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	8
20050214	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	17	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	9
20050215	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	18	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	10
20050216	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	19	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	11
20050217	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	20	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	12
20050218	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	21	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	13
20050222	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	22	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	14
20050223	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	23	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	15
20050224	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	24	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	16
20050225	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	25	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	17
20050228	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	26	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	18
20050301	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	27	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	19
20050302	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	28	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	20
20050303	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	29	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	21
20050304	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	30	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	22
20050107	HOFF	HORIZON OFFSHORE INC	Q	Y	1	44043J105	HORIZON OFFSHORE INC	60500	5099A	60500	0	0
20050110	HOFF	HORIZON OFFSHORE INC	Q	Y	2	44043J105	HORIZON OFFSHORE INC	11000	5099A	-49500	0	0
20050111	HOFF	HORIZON OFFSHORE INC	Q	Y	3	44043J105	HORIZON OFFSHORE INC	3000	5099A	-8000	0	0
20050112	HOFF	HORIZON OFFSHORE INC	Q	Y	4	44043J105	HORIZON OFFSHORE INC	3000	5099A	0	0	0
20050120	HOFF	HORIZON OFFSHORE INC	Q	Y	9	44043J105	HORIZON OFFSHORE INC	6500	5099A	6500	6500	1
20050121	HOFF	HORIZON OFFSHORE INC	Q	Y	10	44043J105	HORIZON OFFSHORE INC	9000	5099A	2500	9000	2
20050124	HOFF	HORIZON OFFSHORE INC	Q	Y	11	44043J105	HORIZON OFFSHORE INC	6500	5099A	-2500	6500	3
20050125	HOFF	HORIZON OFFSHORE INC	Q	Y	12	44043J105	HORIZON OFFSHORE INC	2000	5099A	-4500	2000	4
20050126	HOFF	HORIZON OFFSHORE INC	Q	Y	13	44043J105	HORIZON OFFSHORE INC	6808	5099A	4808	6808	5
20050127	HOFF	HORIZON OFFSHORE INC	Q	Y	14	44043J105	HORIZON OFFSHORE INC	6808	5099A	0	6808	6
20050128	HOFF	HORIZON OFFSHORE INC	Q	Y	15	44043J105	HORIZON OFFSHORE INC	6808	5099A	0	6808	7
20050131	HOFF	HORIZON OFFSHORE INC	Q	Y	16	44043J105	HORIZON OFFSHORE INC	3808	5099A	-3000	3808	8
20050201	HOFF	HORIZON OFFSHORE INC	Q	Y	17	44043J105	HORIZON OFFSHORE INC	2808	5099A	-1000	2808	9
20050202	HOFF	HORIZON OFFSHORE INC	Q	Y	18	44043J105	HORIZON OFFSHORE INC	2808	5099A	0	2808	10
20050203	HOFF	HORIZON OFFSHORE INC	Q	Y	19	44043J105	HORIZON OFFSHORE INC	2808	5099A	0	2808	11
20050204	HOFF	HORIZON OFFSHORE INC	Q	Y	20	44043J105	HORIZON OFFSHORE INC	6808	5099A	4000	6808	12
20050207	HOFF	HORIZON OFFSHORE INC	Q	Y	21	44043J105	HORIZON OFFSHORE INC	2808	5099A	-4000	2808	13
20050208	HOFF	HORIZON OFFSHORE INC	Q	Y	22	44043J105	HORIZON OFFSHORE INC	43500	5099A	40692	43500	14
20050209	HOFF	HORIZON OFFSHORE INC	Q	Y	23	44043J105	HORIZON OFFSHORE INC	83500	5099A	40000	83500	15
20050210	HOFF	HORIZON OFFSHORE INC	Q	Y	24	44043J105	HORIZON OFFSHORE INC	83500	5099A	0	83500	16
20050211	HOFF	HORIZON OFFSHORE INC	Q	Y	25	44043J105	HORIZON OFFSHORE INC	73500	5099A	-10000	73500	17
20050214	HOFF	HORIZON OFFSHORE INC	Q	Y	26	44043J105	HORIZON OFFSHORE INC	73500	5099A	0	73500	18
20050215	HOFF	HORIZON OFFSHORE INC	Q	Y	27	44043J105	HORIZON OFFSHORE INC	73500	5099A	0	73500	19
20050216	HOFF	HORIZON OFFSHORE INC	Q	Y	28	44043J105	HORIZON OFFSHORE INC	73500	5099A	0	73500	20
20050217	HOFF	HORIZON OFFSHORE INC	Q	Y	29	44043J105	HORIZON OFFSHORE INC	103500	5099A	30000	103500	21
20050218	HOFF	HORIZON OFFSHORE INC	Q	Y	30	44043J105	HORIZON OFFSHORE INC	103500	5099A	0	103500	22
20050222	HOFF	HORIZON OFFSHORE INC	Q	Y	31	44043J105	HORIZON OFFSHORE INC	203500	5099A	100000	203500	23
20050223	HOFF	HORIZON OFFSHORE INC	Q	Y	32	44043J105	HORIZON OFFSHORE INC	203500	5099A	0	203500	24
20050224	HOFF	HORIZON OFFSHORE INC	Q	Y	33	44043J105	HORIZON OFFSHORE INC	207500	5099A	4000	207500	25
20050225	HOFF	HORIZON OFFSHORE INC	Q	Y	34	44043J105	HORIZON OFFSHORE INC	207500	5099A	0	207500	26
20050228	HOFF	HORIZON OFFSHORE INC	Q	Y	35	44043J105	HORIZON OFFSHORE INC	207500	5099A	0	207500	27
20050301	HOFF	HORIZON OFFSHORE INC	Q	Y	36	44043J105	HORIZON OFFSHORE INC	207500	5099A	0	207500	28
20050302	HOFF	HORIZON OFFSHORE INC	Q	Y	37	44043J105	HORIZON OFFSHORE INC	197500	5099A	-10000	197500	29
20050303	HOFF	HORIZON OFFSHORE INC	Q	Y	38	44043J105	HORIZON OFFSHORE INC	150000	5099A	-47500	150000	30
20050304	HOFF	HORIZON OFFSHORE INC	Q	Y	39	44043J105	HORIZON OFFSHORE INC	108900	5099A	-41100	108900	31
20050307	HOFF	HORIZON OFFSHORE INC	Q	Y	40	44043J105	HORIZON OFFSHORE INC	108900	5099A	0	108900	32
20050308	HOFF	HORIZON OFFSHORE INC	Q	Y	41	44043J105	HORIZON OFFSHORE INC	108900	5099A	0	108900	33
20050309	HOFF	HORIZON OFFSHORE INC	Q	Y	42	44043J105	HORIZON OFFSHORE INC	108900	5099A	0	108900	34
20050310	HOFF	HORIZON OFFSHORE INC	Q	Y	43	44043J105	HORIZON OFFSHORE INC	118400	5099A	9500	118400	35
20050311	HOFF	HORIZON OFFSHORE INC	Q	Y	44	44043J105	HORIZON OFFSHORE INC	115400	5099A	-3000	115400	36
20050314	HOFF	HORIZON OFFSHORE INC	Q	Y	45	44043J105	HORIZON OFFSHORE INC	118400	5099A	3000	118400	37
20050315	HOFF	HORIZON OFFSHORE INC	Q	Y	46	44043J105	HORIZON OFFSHORE INC	118400	5099A	0	118400	38
20050316	HOFF	HORIZON OFFSHORE INC	Q	Y	47	44043J105	HORIZON OFFSHORE INC	118400	5099A	0	118400	39
20050317	HOFF	HORIZON OFFSHORE INC	Q	Y	48	44043J105	HORIZON OFFSHORE INC	108400	5099A	-10000	108400	40
20050318	HOFF	HORIZON OFFSHORE INC	Q	Y	49	44043J105	HORIZON OFFSHORE INC	74595	5099A	-33805	74595	41
20050321	HOFF	HORIZON OFFSHORE INC	Q	Y	50	44043J105	HORIZON OFFSHORE INC	45000	5099A	-29595	45000	42
20050322	HOFF	HORIZON OFFSHORE INC	Q	Y	51	44043J105	HORIZON OFFSHORE INC	45000	5099A	0	45000	43
20050323	HOFF	HORIZON OFFSHORE INC	Q	Y	52	44043J105	HORIZON OFFSHORE INC	15000	5099A	-30000	15000	44
20050324	HOFF	HORIZON OFFSHORE INC	Q	Y	53	44043J105	HORIZON OFFSHORE INC	15000	5099A	0	15000	45
20050328	HOFF	HORIZON OFFSHORE INC	Q	Y	54	44043J105	HORIZON OFFSHORE INC	25000	5099A	10000	25000	46
20050329	HOFF	HORIZON OFFSHORE INC	Q	Y	55	44043J105	HORIZON OFFSHORE INC	10000	5099A	-15000	10000	47
20050330	HOFF	HORIZON OFFSHORE INC	Q	Y	56	44043J105	HORIZON OFFSHORE INC	10000	5099A	0	10000	48
20050331	HOFF	HORIZON OFFSHORE INC	Q	Y	57	44043J105	HORIZON OFFSHORE INC	10000	5099A	0	10000	49
20050401	HOFF	HORIZON OFFSHORE INC	u	Y	58	44043J105	HORIZON OFFSHORE INC	10000	5099A	0	10000	50
20050405	HOFF	HORIZON OFFSHORE INC	u	Y	60	44043J105	HORIZON OFFSHORE INC	10000	5099A	10000	10000	1
20050121	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	1	519485106	LAW ENFORCEMENT ASSOC CORP	287040	5099A	287040	0	0
20050124	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	2	519485106	LAW ENFORCEMENT ASSOC CORP	308740	5099A	21700	0	0
20050125	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	3	519485106	LAW ENFORCEMENT ASSOC CORP	305240	5099A	-3500	0	0
20050126	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	4	519485106	LAW ENFORCEMENT ASSOC CORP	314440	5099A	9200	9200	1
20050127	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	5	519485106	LAW ENFORCEMENT ASSOC CORP	306240	5099A	-8200	1000	2
20050128	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	6	519485106	LAW ENFORCEMENT ASSOC CORP	233240	5099A	-73000	0	0
20050131	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	7	519485106	LAW ENFORCEMENT ASSOC CORP	243740	5099A	10500	10500	1
20050201	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	8	519485106	LAW ENFORCEMENT ASSOC CORP	258740	5099A	15000	25500	2
20050202	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	9	519485106	LAW ENFORCEMENT ASSOC CORP	258740	5099A	0	25500	3
20050203	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	10	519485106	LAW ENFORCEMENT ASSOC CORP	248740	5099A	-10000	15500	4
20050204	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	11	519485106	LAW ENFORCEMENT ASSOC CORP	248740	5099A	0	15500	5
20050207	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	12	519485106	LAW ENFORCEMENT ASSOC CORP	248740	5099A	0	15500	6
20050208	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	13	519485106	LAW ENFORCEMENT ASSOC CORP	251740	5099A	3000	18500	7
20050209	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	14	519485106	LAW ENFORCEMENT ASSOC CORP	251740	5099A	0	18500	8
20050210	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	15	519485106	LAW ENFORCEMENT ASSOC CORP	258740	5099A	7000	25500	9
20050211	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	16	519485106	LAW ENFORCEMENT ASSOC CORP	257740	5099A	-1000	24500	10
20050214	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	17	519485106	LAW ENFORCEMENT ASSOC CORP	257740	5099A	0	24500	11
20050215	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	18	519485106	LAW ENFORCEMENT ASSOC CORP	255740	5099A	-2000	22500	12
20050216	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	19	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	-1000	21500	13
20050217	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	20	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	0	21500	14
20050218	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	21	519485106	LAW ENFORCEMENT ASSOC CORP	256440	5099A	1700	23200	15
20050222	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	22	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	-1700	21500	16
20050223	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	23	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	0	21500	17
20050224	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	24	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	0	21500	18
20050225	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	25	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	0	21500	19
20050228	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	26	519485106	LAW ENFORCEMENT ASSOC CORP	230940	5099A	-23800	0	0
20050301	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	27	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	1700	1700	1
20050302	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	28	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	0	1700	2
20050303	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	29	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	0	1700	3
20050304	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	30	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	0	1700	4
20050307	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	31	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	0	1700	5

20050308	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	32	519485106	LAW ENFORCEMENT ASSOC CORP	232140	5099A	-500	1200	6
20050309	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	33	519485106	LAW ENFORCEMENT ASSOC CORP	232140	5099A	0	1200	7
20050310	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	34	519485106	LAW ENFORCEMENT ASSOC CORP	217140	5099A	-15000	0	0
20050311	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	35	519485106	LAW ENFORCEMENT ASSOC CORP	217140	5099A	0	0	0
20050314	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	36	519485106	LAW ENFORCEMENT ASSOC CORP	208340	5099A	-8800	0	0
20050315	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	37	519485106	LAW ENFORCEMENT ASSOC CORP	205640	5099A	-2700	0	0
20050316	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	38	519485106	LAW ENFORCEMENT ASSOC CORP	205640	5099A	0	0	0
20050317	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	39	519485106	LAW ENFORCEMENT ASSOC CORP	195640	5099A	-10000	0	0
20050318	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	40	519485106	LAW ENFORCEMENT ASSOC CORP	185640	5099A	-10000	0	0
20050321	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	41	519485106	LAW ENFORCEMENT ASSOC CORP	175640	5099A	-10000	0	0
20050322	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	42	519485106	LAW ENFORCEMENT ASSOC CORP	161140	5099A	-14500	0	0
20050323	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	43	519485106	LAW ENFORCEMENT ASSOC CORP	151140	5099A	-10000	0	0
20050324	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	44	519485106	LAW ENFORCEMENT ASSOC CORP	141140	5099A	-10000	0	0
20050328	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	45	519485106	LAW ENFORCEMENT ASSOC CORP	132640	5099A	-8500	0	0
20050329	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	46	519485106	LAW ENFORCEMENT ASSOC CORP	114940	5099A	-17700	0	0
20050330	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	47	519485106	LAW ENFORCEMENT ASSOC CORP	104940	5099A	-10000	0	0
20050331	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	48	519485106	LAW ENFORCEMENT ASSOC CORP	65940	5099A	-39000	0	0
20050401	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	49	519485106	LAW ENFORCEMENT ASSOC CORP	65940	5099A	0	0	0
20050404	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	50	519485106	LAW ENFORCEMENT ASSOC CORP	65940	5099A	0	0	0
20050405	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	51	519485106	LAW ENFORCEMENT ASSOC CORP	59400	5099A	-6540	0	0
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	575	5099A	575	0	0
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	150	5099A	-425	0	0
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	150	5099A	0	0	0
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	150	5099A	0	0	0
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	50	5099A	-100	0	0
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	2500	5099A	2500	2500	1
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	2889	5099A	389	2889	2
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	1939	5099A	-950	1939	3
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	1389	5099A	-550	1389	4
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	1889	5099A	500	1889	5
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	1889	5099A	0	1889	6
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	1489	5099A	-400	1489	7
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	1304	5099A	-185	1304	8
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	1334	5099A	30	1334	9
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	1439	5099A	105	1439	10
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	1314	5099A	-125	1314	11
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	2314	5099A	1000	2314	12
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	2304	5099A	-10	2304	13
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	2294	5099A	-10	2294	14
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	2229	5099A	-65	2229	15
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	2229	5099A	0	2229	16
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	1229	5099A	-1000	1229	17
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	599	5099A	-630	599	18
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	2469	5099A	1870	2469	19
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	1552	5099A	1552	1552	1
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	740	5099A	740	740	1
20050127	SONT	SONTRA MED CORP	S	Y	14	83568W109	SONTRA MED CORP	18991	5099A	18991	18991	1
20050128	SONT	SONTRA MED CORP	S	Y	15	83568W109	SONTRA MED CORP	30491	5099A	11500	30491	2
20050131	SONT	SONTRA MED CORP	S	Y	16	83568W109	SONTRA MED CORP	67269	5099A	36778	67269	3
20050201	SONT	SONTRA MED CORP	S	Y	17	83568W109	SONTRA MED CORP	120001	5099A	52732	120001	4
20050202	SONT	SONTRA MED CORP	S	Y	18	83568W109	SONTRA MED CORP	120001	5099A	0	120001	5
20050203	SONT	SONTRA MED CORP	S	Y	19	83568W109	SONTRA MED CORP	120001	5099A	0	120001	6
20050204	SONT	SONTRA MED CORP	S	Y	20	83568W109	SONTRA MED CORP	120001	5099A	0	120001	7
20050207	SONT	SONTRA MED CORP	S	Y	21	83568W109	SONTRA MED CORP	120001	5099A	0	120001	8
20050208	SONT	SONTRA MED CORP	S	Y	22	83568W109	SONTRA MED CORP	120001	5099A	0	120001	9
20050209	SONT	SONTRA MED CORP	S	Y	23	83568W109	SONTRA MED CORP	120001	5099A	0	120001	10
20050210	SONT	SONTRA MED CORP	S	Y	24	83568W109	SONTRA MED CORP	120001	5099A	0	120001	11
20050211	SONT	SONTRA MED CORP	S	Y	25	83568W109	SONTRA MED CORP	120001	5099A	0	120001	12
20050214	SONT	SONTRA MED CORP	S	Y	26	83568W109	SONTRA MED CORP	120001	5099A	0	120001	13
20050215	SONT	SONTRA MED CORP	S	Y	27	83568W109	SONTRA MED CORP	120001	5099A	0	120001	14
20050216	SONT	SONTRA MED CORP	S	Y	28	83568W109	SONTRA MED CORP	120001	5099A	0	120001	15
20050217	SONT	SONTRA MED CORP	S	Y	29	83568W109	SONTRA MED CORP	120001	5099A	0	120001	16
20050218	SONT	SONTRA MED CORP	S	Y	30	83568W109	SONTRA MED CORP	120001	5099A	0	120001	17
20050222	SONT	SONTRA MED CORP	S	Y	31	83568W109	SONTRA MED CORP	60001	5099A	-60000	60001	18
20050223	SONT	SONTRA MED CORP	S	Y	32	83568W109	SONTRA MED CORP	60001	5099A	0	60001	19
20050224	SONT	SONTRA MED CORP	S	Y	33	83568W109	SONTRA MED CORP	60001	5099A	0	60001	20
20050225	SONT	SONTRA MED CORP	S	Y	34	83568W109	SONTRA MED CORP	60001	5099A	0	60001	21
20050228	SONT	SONTRA MED CORP	S	Y	35	83568W109	SONTRA MED CORP	60001	5099A	0	60001	22
20050301	SONT	SONTRA MED CORP	S	Y	36	83568W109	SONTRA MED CORP	1	5099A	-60000	1	23
20050302	SONT	SONTRA MED CORP	S	Y	37	83568W109	SONTRA MED CORP	1	5099A	0	1	24
20050303	SONT	SONTRA MED CORP	S	Y	38	83568W109	SONTRA MED CORP	1	5099A	0	1	25
20050121	SPCK	SUPERCLICK INC	U	Y	1	86804U100	SUPERCLICK INC	93500	5099A	93500	0	0
20050124	SPCK	SUPERCLICK INC	U	Y	2	86804U100	SUPERCLICK INC	93500	5099A	0	0	0
20050125	SPCK	SUPERCLICK INC	U	Y	3	86804U100	SUPERCLICK INC	93500	5099A	0	0	0
20050126	SPCK	SUPERCLICK INC	U	Y	4	86804U100	SUPERCLICK INC	88000	5099A	-5500	0	0
20050127	SPCK	SUPERCLICK INC	U	Y	5	86804U100	SUPERCLICK INC	78000	5099A	-10000	0	0
20050128	SPCK	SUPERCLICK INC	U	Y	6	86804U100	SUPERCLICK INC	88500	5099A	10500	10500	1
20050131	SPCK	SUPERCLICK INC	U	Y	7	86804U100	SUPERCLICK INC	88500	5099A	0	10500	2
20050201	SPCK	SUPERCLICK INC	U	Y	8	86804U100	SUPERCLICK INC	88500	5099A	0	10500	3
20050202	SPCK	SUPERCLICK INC	U	Y	9	86804U100	SUPERCLICK INC	88500	5099A	0	10500	4
20050203	SPCK	SUPERCLICK INC	U	Y	10	86804U100	SUPERCLICK INC	88500	5099A	0	10500	5
20050204	SPCK	SUPERCLICK INC	U	Y	11	86804U100	SUPERCLICK INC	88500	5099A	0	10500	6
20050207	SPCK	SUPERCLICK INC	U	Y	12	86804U100	SUPERCLICK INC	88500	5099A	0	10500	7
20050208	SPCK	SUPERCLICK INC	U	Y	13	86804U100	SUPERCLICK INC	88500	5099A	0	10500	8
20050209	SPCK	SUPERCLICK INC	U	Y	14	86804U100	SUPERCLICK INC	88500	5099A	0	10500	9
20050210	SPCK	SUPERCLICK INC	U	Y	15	86804U100	SUPERCLICK INC	70500	5099A	-18000	0	0
20050211	SPCK	SUPERCLICK INC	U	Y	16	86804U100	SUPERCLICK INC	75500	5099A	5000	5000	1
20050214	SPCK	SUPERCLICK INC	U	Y	17	86804U100	SUPERCLICK INC	73500	5099A	-2000	3000	2
20050215	SPCK	SUPERCLICK INC	U	Y	18	86804U100	SUPERCLICK INC	73500	5099A	0	3000	3
20050216	SPCK	SUPERCLICK INC	U	Y	19	86804U100	SUPERCLICK INC	78500	5099A	5000	8000	4
20050217	SPCK	SUPERCLICK INC	U	Y	20	86804U100	SUPERCLICK INC	83500	5099A	5000	13000	5
20050218	SPCK	SUPERCLICK INC	U	Y	21	86804U100	SUPERCLICK INC	83500	5099A	0	13000	6
20050222	SPCK	SUPERCLICK INC	U	Y	22	86804U100	SUPERCLICK INC	83500	5099A	0	13000	7
20050223	SPCK	SUPERCLICK INC	U	Y	23	86804U100	SUPERCLICK INC	73500	5099A	-10000	3000	8
20050224	SPCK	SUPERCLICK INC	U	Y	24	86804U100	SUPERCLICK INC	73500	5099A	0	3000	9
20050225	SPCK	SUPERCLICK INC	U	Y	25	86804U100	SUPERCLICK INC	73500	5099A	0	3000	10
20050228	SPCK	SUPERCLICK INC	U	Y	26	86804U100	SUPERCLICK INC	73500	5099A	0	3000	11
20050301	SPCK	SUPERCLICK INC	U	Y	27	86804U100	SUPERCLICK INC	73500	5099A	0	3000	12
20050302	SPCK	SUPERCLICK INC	U	Y	28	86804U100	SUPERCLICK INC	73500	5099A	0	3000	13
20050303	SPCK	SUPERCLICK INC	U	Y	29	86804U100	SUPERCLICK INC	73500	5099A	0	3000	14
20050304	SPCK	SUPERCLICK INC	U	Y	30	86804U100	SUPERCLICK INC	75500	5099A	2000	5000	15
20050307	SPCK	SUPERCLICK INC	U	Y	31	86804U100	SUPERCLICK INC	3334	5099A	-72166	0	0
20050308	SPCK	SUPERCLICK INC	U	Y	32	86804U100	SUPERCLICK INC	3334	5099A	0	0	0
20050309	SPCK	SUPERCLICK INC	U	Y	33	86804U100	SUPERCLICK INC	3334	5099A	0	0	0
20050310	SPCK	SUPERCLICK INC	U	Y	34	86804U100	SUPERCLICK INC	3334	5099A	0	0	0
20050107	TAYD	TAYLOR DEVICES INC	S	Y	1	877163105	TAYLOR DEVICES INC	144650	5099A	144650	0	0
20050110	TAYD	TAYLOR DEVICES INC	S	Y	2	877163105	TAYLOR DEVICES INC	143150	5099A	-1500	0	0
20050111	TAYD	TAYLOR DEVICES INC	S	Y	3	877163105	TAYLOR DEVICES INC	140650	5099A	-2500	0	0
20050112	TAYD	TAYLOR DEVICES INC	S	Y	4	877163105	TAYLOR DEVICES INC	132650	5099A	-8000	0	0
20050113	TAYD	TAYLOR DEVICES INC	S	Y	5	877163105	TAYLOR DEVICES INC	40500	5099A	-92150	0	0
20050114	TAYD	TAYLOR DEVICES INC	S	Y	6	877163105	TAYLOR DEVICES INC	8085	5099A	-32415	0	0
20050118	TAYD	TAYLOR DEVICES INC	S	Y	7	877163105	TAYLOR DEVICES INC	7500	5099A	-585	0	0
20050119	TAYD	TAYLOR DEVICES INC	S	Y	8	877163105	TAYLOR DEVICES INC	7500	5099A	0	0	0
20050120	TAYD	TAYLOR DEVICES INC	S	Y	9	877163105	TAYLOR DEVICES INC	14500	5099A	7000	7000	1
20050121	TAYD	TAYLOR DEVICES INC	S	Y	10	877163105	TAYLOR DEVICES INC	14500	5099A	0	7000	2
20050124	TAYD	TAYLOR DEVICES INC	S	Y	11	877163105	TAYLOR DEVICES INC	12500	5099A	-2000	5000	3
20050125	TAYD	TAYLOR DEVICES INC	S	Y	12	877163105	TAYLOR DEVICES INC	12500	5099A	0	5000	4
20050126	TAYD	TAYLOR DEVICES INC	S	Y	13	877163105	TAYLOR DEVICES INC	12500	5099A	0	5000	5
20050127	TAYD	TAYLOR DEVICES INC	S	Y	14	877163105	TAYLOR DEVICES INC	12500	5099A	0	5000	6
20050128	TAYD	TAYLOR DEVICES INC	S	Y	15	877163105	TAYLOR DEVICES INC	12500	5099A	0	5000	7
20050131	TAYD	TAYLOR DEVICES INC	S	Y	16	877163105	TAYLOR DEVICES INC	14500	5099A	2000	7000	8
20050201	TAYD	TAYLOR DEVICES INC	S	Y	17	877163105	TAYLOR DEVICES INC	14500	5099A	0	7000	9
20050202	TAYD	TAYLOR DEVICES INC	S	Y	18	877163105	TAYLOR DEVICES INC	14500	5099A	0	7000	10
20050203	TAYD	TAYLOR DEVICES INC	S	Y	19	877163105	TAYLOR DEVICES INC	14500	5099A	0	7000	11
20050204	TAYD	TAYLOR DEVICES INC	S	Y	20	877163105	TAYLOR DEVICES INC	7000	5099A	-7500	0	0
20050207	TAYD	TAYLOR DEVICES INC	S	Y	21	877163105	TAYLOR DEVICES INC	7000	5099A	0	0	0
20050208	TAYD	TAYLOR DEVICES INC	S	Y	22	877163105	TAYLOR DEVICES INC	7000	5099A	0	0	0
20050209	TAYD	TAYLOR DEVICES INC	S	Y	23	877163105	TAYLOR DEVICES INC	7000	5099A	0	0	0
20050210	TAYD	TAYLOR DEVICES INC	S	Y	24	877163105	TAYLOR DEVICES INC	6000	5099A	-1000	0	0
20050211	TAYD	TAYLOR DEVICES INC	S	Y	25	877163105	TAYLOR DEVICES INC	4000	5099A	-2000	0	0
20050214	TAYD	TAYLOR DEVICES INC	S	Y	26	877163105	TAYLOR DEVICES INC	8000	5099A	4000	4000	1
20050215	TAYD	TAYLOR DEVICES INC	S	Y	27	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	2
20050216	TAYD	TAYLOR DEVICES INC	S	Y	28	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	3
20050217	TAYD	TAYLOR DEVICES INC	S	Y	29	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	4
20050218	TAYD	TAYLOR DEVICES INC	S	Y	30	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	5
20050222	TAYD	TAYLOR DEVICES INC	S	Y	31	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	6
20050223	TAYD	TAYLOR DEVICES INC	S	Y	32	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	7
20050224	TAYD	TAYLOR DEVICES INC	S	Y	33	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	8
20050225	TAYD	TAYLOR DEVICES INC	S	Y	34	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	9
20050228	TAYD	TAYLOR DEVICES INC	S	Y	35	877163105	TAYLOR DEVICES INC	11000	5099A	3000	7000	10
20050301	TAYD	TAYLOR DEVICES INC	S	Y	36	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	11

20050302	TAYD	TAYLOR DEVICES INC	S	Y	37	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	12
20050303	TAYD	TAYLOR DEVICES INC	S	Y	38	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	13
20050304	TAYD	TAYLOR DEVICES INC	S	Y	39	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	14
20050307	TAYD	TAYLOR DEVICES INC	S	Y	40	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	15
20050308	TAYD	TAYLOR DEVICES INC	S	Y	41	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	16
20050309	TAYD	TAYLOR DEVICES INC	S	Y	42	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	17
20050310	TAYD	TAYLOR DEVICES INC	S	Y	43	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	18
20050311	TAYD	TAYLOR DEVICES INC	S	Y	44	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	19
20050314	TAYD	TAYLOR DEVICES INC	S	Y	45	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	20
20050315	TAYD	TAYLOR DEVICES INC	S	Y	46	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	21
20050316	TAYD	TAYLOR DEVICES INC	S	Y	47	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	22
20050317	TAYD	TAYLOR DEVICES INC	S	Y	48	877163105	TAYLOR DEVICES INC	11500	5099A	500	7500	23
20050331	TAYD	TAYLOR DEVICES INC	S	Y	57	877163105	TAYLOR DEVICES INC	12500	5099A	12500	12500	1
20050121	TKER	TASKER CAPITAL CORPORATION	U	Y	1	87652D109	TASKER CAPITAL CORPORATION	89800	5099A	89800	0	0
20050124	TKER	TASKER CAPITAL CORPORATION	U	Y	2	87652D109	TASKER CAPITAL CORPORATION	86300	5099A	-3500	0	0
20050125	TKER	TASKER CAPITAL CORPORATION	U	Y	3	87652D109	TASKER CAPITAL CORPORATION	69300	5099A	-17000	0	0
20050126	TKER	TASKER CAPITAL CORPORATION	U	Y	4	87652D109	TASKER CAPITAL CORPORATION	66600	5099A	-2700	0	0
20050127	TKER	TASKER CAPITAL CORPORATION	U	Y	5	87652D109	TASKER CAPITAL CORPORATION	66600	5099A	0	0	0
20050128	TKER	TASKER CAPITAL CORPORATION	U	Y	6	87652D109	TASKER CAPITAL CORPORATION	66600	5099A	0	0	0
20050131	TKER	TASKER CAPITAL CORPORATION	U	Y	7	87652D109	TASKER CAPITAL CORPORATION	66600	5099A	0	0	0
20050201	TKER	TASKER CAPITAL CORPORATION	U	Y	8	87652D109	TASKER CAPITAL CORPORATION	55700	5099A	-10900	0	0
20050202	TKER	TASKER CAPITAL CORPORATION	U	Y	9	87652D109	TASKER CAPITAL CORPORATION	61200	5099A	5500	5500	1
20050203	TKER	TASKER CAPITAL CORPORATION	U	Y	10	87652D109	TASKER CAPITAL CORPORATION	72400	5099A	11200	16700	2
20050204	TKER	TASKER CAPITAL CORPORATION	U	Y	11	87652D109	TASKER CAPITAL CORPORATION	71900	5099A	-500	16200	3
20050207	TKER	TASKER CAPITAL CORPORATION	U	Y	12	87652D109	TASKER CAPITAL CORPORATION	77400	5099A	5500	21700	4
20050208	TKER	TASKER CAPITAL CORPORATION	U	Y	13	87652D109	TASKER CAPITAL CORPORATION	63807	5099A	-13593	8107	5
20050209	TKER	TASKER CAPITAL CORPORATION	U	Y	14	87652D109	TASKER CAPITAL CORPORATION	76507	5099A	12700	20807	6
20050210	TKER	TASKER CAPITAL CORPORATION	U	Y	15	87652D109	TASKER CAPITAL CORPORATION	82870	5099A	6363	27170	7
20050211	TKER	TASKER CAPITAL CORPORATION	U	Y	16	87652D109	TASKER CAPITAL CORPORATION	84339	5099A	1469	28639	8
20050214	TKER	TASKER CAPITAL CORPORATION	U	Y	17	87652D109	TASKER CAPITAL CORPORATION	97466	5099A	13127	41766	9
20050215	TKER	TASKER CAPITAL CORPORATION	U	Y	18	87652D109	TASKER CAPITAL CORPORATION	86166	5099A	-11300	30466	10
20050216	TKER	TASKER CAPITAL CORPORATION	U	Y	19	87652D109	TASKER CAPITAL CORPORATION	74766	5099A	-11400	19066	11
20050217	TKER	TASKER CAPITAL CORPORATION	U	Y	20	87652D109	TASKER CAPITAL CORPORATION	14266	5099A	-60500	0	0
20050218	TKER	TASKER CAPITAL CORPORATION	U	Y	21	87652D109	TASKER CAPITAL CORPORATION	19266	5099A	5000	5000	1
20050222	TKER	TASKER CAPITAL CORPORATION	U	Y	22	87652D109	TASKER CAPITAL CORPORATION	25766	5099A	6500	11500	2
20050223	TKER	TASKER CAPITAL CORPORATION	U	Y	23	87652D109	TASKER CAPITAL CORPORATION	29427	5099A	3661	15161	3
20050224	TKER	TASKER CAPITAL CORPORATION	U	Y	24	87652D109	TASKER CAPITAL CORPORATION	28980	5099A	-447	14714	4
20050225	TKER	TASKER CAPITAL CORPORATION	U	Y	25	87652D109	TASKER CAPITAL CORPORATION	35053	5099A	6073	20787	5
20050228	TKER	TASKER CAPITAL CORPORATION	U	Y	26	87652D109	TASKER CAPITAL CORPORATION	44098	5099A	9045	29832	6
20050301	TKER	TASKER CAPITAL CORPORATION	U	Y	27	87652D109	TASKER CAPITAL CORPORATION	27072	5099A	-17026	12806	7
20050302	TKER	TASKER CAPITAL CORPORATION	U	Y	28	87652D109	TASKER CAPITAL CORPORATION	54572	5099A	27500	40306	8
20050303	TKER	TASKER CAPITAL CORPORATION	U	Y	29	87652D109	TASKER CAPITAL CORPORATION	75172	5099A	20600	60906	9
20050304	TKER	TASKER CAPITAL CORPORATION	U	Y	30	87652D109	TASKER CAPITAL CORPORATION	62487	5099A	-12685	48221	10
20050307	TKER	TASKER CAPITAL CORPORATION	U	Y	31	87652D109	TASKER CAPITAL CORPORATION	87987	5099A	25500	73721	11
20050308	TKER	TASKER CAPITAL CORPORATION	U	Y	32	87652D109	TASKER CAPITAL CORPORATION	101387	5099A	13400	87121	12
20050309	TKER	TASKER CAPITAL CORPORATION	U	Y	33	87652D109	TASKER CAPITAL CORPORATION	104887	5099A	3500	90621	13
20050310	TKER	TASKER CAPITAL CORPORATION	U	Y	34	87652D109	TASKER CAPITAL CORPORATION	104887	5099A	0	90621	14
20050311	TKER	TASKER CAPITAL CORPORATION	U	Y	35	87652D109	TASKER CAPITAL CORPORATION	96592	5099A	-8295	82326	15
20050314	TKER	TASKER CAPITAL CORPORATION	U	Y	36	87652D109	TASKER CAPITAL CORPORATION	97099	5099A	507	82833	16
20050315	TKER	TASKER CAPITAL CORPORATION	U	Y	37	87652D109	TASKER CAPITAL CORPORATION	100891	5099A	3792	86625	17
20050316	TKER	TASKER CAPITAL CORPORATION	U	Y	38	87652D109	TASKER CAPITAL CORPORATION	101397	5099A	506	87131	18
20050317	TKER	TASKER CAPITAL CORPORATION	U	Y	39	87652D109	TASKER CAPITAL CORPORATION	57397	5099A	-44000	43131	19
20050318	TKER	TASKER CAPITAL CORPORATION	U	Y	40	87652D109	TASKER CAPITAL CORPORATION	45063	5099A	-12334	30797	20
20050321	TKER	TASKER CAPITAL CORPORATION	U	Y	41	87652D109	TASKER CAPITAL CORPORATION	93900	5099A	48837	79634	21
20050322	TKER	TASKER CAPITAL CORPORATION	U	Y	42	87652D109	TASKER CAPITAL CORPORATION	91100	5099A	-2800	76834	22
20050323	TKER	TASKER CAPITAL CORPORATION	U	Y	43	87652D109	TASKER CAPITAL CORPORATION	83000	5099A	-8100	68734	23
20050324	TKER	TASKER CAPITAL CORPORATION	U	Y	44	87652D109	TASKER CAPITAL CORPORATION	82210	5099A	-790	67944	24
20050328	TKER	TASKER CAPITAL CORPORATION	U	Y	45	87652D109	TASKER CAPITAL CORPORATION	87710	5099A	5500	73444	25
20050216	TLHO	TRESTLE HLDGS INC	U	Y	1	89530U105	TRESTLE HLDGS INC	23500	5099A	23500	0	0
20050217	TLHO	TRESTLE HLDGS INC	U	Y	2	89530U105	TRESTLE HLDGS INC	23500	5099A	0	0	0
20050223	TLHO	TRESTLE HLDGS INC	U	Y	5	89530U105	TRESTLE HLDGS INC	18500	5099A	18500	18500	1
20050224	TLHO	TRESTLE HLDGS INC	U	Y	6	89530U105	TRESTLE HLDGS INC	18500	5099A	0	18500	2
20050225	TLHO	TRESTLE HLDGS INC	U	Y	7	89530U105	TRESTLE HLDGS INC	21500	5099A	3000	21500	3
20050228	TLHO	TRESTLE HLDGS INC	U	Y	8	89530U105	TRESTLE HLDGS INC	21500	5099A	0	21500	4
20050301	TLHO	TRESTLE HLDGS INC	U	Y	9	89530U105	TRESTLE HLDGS INC	21500	5099A	0	21500	5
20050302	TLHO	TRESTLE HLDGS INC	U	Y	10	89530U105	TRESTLE HLDGS INC	22000	5099A	500	22000	6
20050303	TLHO	TRESTLE HLDGS INC	U	Y	11	89530U105	TRESTLE HLDGS INC	22000	5099A	0	22000	7
20050304	TLHO	TRESTLE HLDGS INC	U	Y	12	89530U105	TRESTLE HLDGS INC	22000	5099A	0	22000	8
20050307	TLHO	TRESTLE HLDGS INC	U	Y	13	89530U105	TRESTLE HLDGS INC	44700	5099A	22700	44700	9
20050308	TLHO	TRESTLE HLDGS INC	U	Y	14	89530U105	TRESTLE HLDGS INC	23700	5099A	-21000	23700	10
20050309	TLHO	TRESTLE HLDGS INC	U	Y	15	89530U105	TRESTLE HLDGS INC	23700	5099A	0	23700	11
20050310	TLHO	TRESTLE HLDGS INC	U	Y	16	89530U105	TRESTLE HLDGS INC	23700	5099A	0	23700	12
20050311	TLHO	TRESTLE HLDGS INC	U	Y	17	89530U105	TRESTLE HLDGS INC	23700	5099A	0	23700	13
20050314	TLHO	TRESTLE HLDGS INC	U	Y	18	89530U105	TRESTLE HLDGS INC	23700	5099A	0	23700	14
20050316	TLHO	TRESTLE HLDGS INC	U	Y	20	89530U105	TRESTLE HLDGS INC	27800	5099A	27800	27800	1
20050317	TLHO	TRESTLE HLDGS INC	U	Y	21	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	2
20050318	TLHO	TRESTLE HLDGS INC	U	Y	22	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	3
20050321	TLHO	TRESTLE HLDGS INC	U	Y	23	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	4
20050322	TLHO	TRESTLE HLDGS INC	U	Y	24	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	5
20050323	TLHO	TRESTLE HLDGS INC	U	Y	25	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	6
20050126	TREN	TORRENT ENERGY CORP	U	Y	1	89141B108	TORRENT ENERGY CORP	100900	5099A	100900	0	0
20050127	TREN	TORRENT ENERGY CORP	U	Y	2	89141B108	TORRENT ENERGY CORP	125600	5099A	24700	0	0
20050128	TREN	TORRENT ENERGY CORP	U	Y	3	89141B108	TORRENT ENERGY CORP	160200	5099A	34600	0	0
20050131	TREN	TORRENT ENERGY CORP	U	Y	4	89141B108	TORRENT ENERGY CORP	122700	5099A	-37500	0	0
20050201	TREN	TORRENT ENERGY CORP	U	Y	5	89141B108	TORRENT ENERGY CORP	120200	5099A	-2500	0	0
20050202	TREN	TORRENT ENERGY CORP	U	Y	6	89141B108	TORRENT ENERGY CORP	153400	5099A	33200	33200	1
20050204	TREN	TORRENT ENERGY CORP	U	Y	8	89141B108	TORRENT ENERGY CORP	17000	5099A	17000	17000	1
20050207	TREN	TORRENT ENERGY CORP	U	Y	9	89141B108	TORRENT ENERGY CORP	35400	5099A	18400	35400	2
20050208	TREN	TORRENT ENERGY CORP	U	Y	10	89141B108	TORRENT ENERGY CORP	40400	5099A	5000	40400	3
20050209	TREN	TORRENT ENERGY CORP	U	Y	11	89141B108	TORRENT ENERGY CORP	71400	5099A	31000	71400	4
20050210	TREN	TORRENT ENERGY CORP	U	Y	12	89141B108	TORRENT ENERGY CORP	150400	5099A	79000	150400	5
20050211	TREN	TORRENT ENERGY CORP	U	Y	13	89141B108	TORRENT ENERGY CORP	162400	5099A	12000	162400	6
20050214	TREN	TORRENT ENERGY CORP	U	Y	14	89141B108	TORRENT ENERGY CORP	173400	5099A	11000	173400	7
20050215	TREN	TORRENT ENERGY CORP	U	Y	15	89141B108	TORRENT ENERGY CORP	197400	5099A	24000	197400	8
20050216	TREN	TORRENT ENERGY CORP	U	Y	16	89141B108	TORRENT ENERGY CORP	217400	5099A	20000	217400	9
20050217	TREN	TORRENT ENERGY CORP	U	Y	17	89141B108	TORRENT ENERGY CORP	286800	5099A	69400	286800	10
20050218	TREN	TORRENT ENERGY CORP	U	Y	18	89141B108	TORRENT ENERGY CORP	301800	5099A	15000	301800	11
20050222	TREN	TORRENT ENERGY CORP	U	Y	19	89141B108	TORRENT ENERGY CORP	367800	5099A	66000	367800	12
20050223	TREN	TORRENT ENERGY CORP	U	Y	20	89141B108	TORRENT ENERGY CORP	281300	5099A	-86500	281300	13
20050224	TREN	TORRENT ENERGY CORP	U	Y	21	89141B108	TORRENT ENERGY CORP	301300	5099A	20000	301300	14
20050225	TREN	TORRENT ENERGY CORP	U	Y	22	89141B108	TORRENT ENERGY CORP	326540	5099A	25240	326540	15
20050228	TREN	TORRENT ENERGY CORP	U	Y	23	89141B108	TORRENT ENERGY CORP	334840	5099A	8300	334840	16
20050301	TREN	TORRENT ENERGY CORP	U	Y	24	89141B108	TORRENT ENERGY CORP	340840	5099A	6000	340840	17
20050302	TREN	TORRENT ENERGY CORP	U	Y	25	89141B108	TORRENT ENERGY CORP	269840	5099A	-71000	269840	18
20050303	TREN	TORRENT ENERGY CORP	U	Y	26	89141B108	TORRENT ENERGY CORP	334840	5099A	65000	334840	19
20050307	TREN	TORRENT ENERGY CORP	U	Y	28	89141B108	TORRENT ENERGY CORP	54500	5099A	54500	54500	1
20050308	TREN	TORRENT ENERGY CORP	U	Y	29	89141B108	TORRENT ENERGY CORP	25000	5099A	-29500	25000	2
20050311	TREN	TORRENT ENERGY CORP	U	Y	32	89141B108	TORRENT ENERGY CORP	5000	5099A	5000	5000	1
20050314	TREN	TORRENT ENERGY CORP	U	Y	33	89141B108	TORRENT ENERGY CORP	6500	5099A	1500	6500	2
20050315	TREN	TORRENT ENERGY CORP	U	Y	34	89141B108	TORRENT ENERGY CORP	26111	5099A	19611	26111	3
20050316	TREN	TORRENT ENERGY CORP	U	Y	35	89141B108	TORRENT ENERGY CORP	61000	5099A	34889	61000	4
20050317	TREN	TORRENT ENERGY CORP	U	Y	36	89141B108	TORRENT ENERGY CORP	104630	5099A	43630	104630	5
20050318	TREN	TORRENT ENERGY CORP	U	Y	37	89141B108	TORRENT ENERGY CORP	98000	5099A	-6630	98000	6
20050322	TREN	TORRENT ENERGY CORP	U	Y	39	89141B108	TORRENT ENERGY CORP	20500	5099A	20500	20500	1
20050323	TREN	TORRENT ENERGY CORP	U	Y	40	89141B108	TORRENT ENERGY CORP	42500	5099A	22000	42500	2
20050324	TREN	TORRENT ENERGY CORP	U	Y	41	89141B108	TORRENT ENERGY CORP	42500	5099A	0	42500	3
20050121	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	1	913586103	UNIVERSAL GUARDIAN HLDGS INC	224800	5099A	224800	0	0
20050124	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	2	913586103	UNIVERSAL GUARDIAN HLDGS INC	219800	5099A	-5000	0	0
20050125	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	3	913586103	UNIVERSAL GUARDIAN HLDGS INC	200800	5099A	-19000	0	0
20050126	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	4	913586103	UNIVERSAL GUARDIAN HLDGS INC	209800	5099A	9000	9000	1
20050127	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	5	913586103	UNIVERSAL GUARDIAN HLDGS INC	204800	5099A	-5000	4000	2
20050128	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	6	913586103	UNIVERSAL GUARDIAN HLDGS INC	214800	5099A	10000	14000	3
20050131	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	7	913586103	UNIVERSAL GUARDIAN HLDGS INC	206800	5099A	-8000	6000	4
20050201	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	8	913586103	UNIVERSAL GUARDIAN HLDGS INC	211800	5099A	5000	11000	5
20050202	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	9	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	-100	10900	6
20050203	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	10	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	0	10900	7
20050204	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	11	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	0	10900	8
20050207	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	12	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	0	10900	9
20050208	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	13	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	0	10900	10
20050209	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	14	913586103	UNIVERSAL GUARDIAN HLDGS INC	203700	5099A	-8000	2900	11
20050210	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	15	913586103	UNIVERSAL GUARDIAN HLDGS INC	203700	5099A	0	2900	12
20050211	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	16	913586103	UNIVERSAL GUARDIAN HLDGS INC	203600	5099A	-100	2800	13
20050214	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	17	913586103	UNIVERSAL GUARDIAN HLDGS INC	203600	5099A	0	2800	14
20050215	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	18	913586103	UNIVERSAL GUARDIAN HLDGS INC	178600	5099A	-25000	0	0
20050216	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	19	913586103	UNIVERSAL GUARDIAN HLDGS INC	178600	5099A	0	0	0
20050217	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	20	913586103	UNIVERSAL GUARDIAN HLDGS INC	168100	5099A	-10500	0	0
20050218	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	21	913586103	UNIVERSAL GUARDIAN HLDGS INC	168100	5099A	0	0	0
20050222	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	22	913586103	UNIVERSAL GUARDIAN HLDGS INC	165300	5099A	-2800	0	0
20050223	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	23	913586103	UNIVERSAL GUARDIAN HLDGS INC	167900	5099A	2600	2600	1
20050224	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	24	913586103	UNIVERSAL GUARDIAN HLDGS INC	169300	5099A	1400	4000	2
20050225	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	25	913586103	UNIVERSAL GUARDIAN HLDGS INC	169300	5099A	0	4000	3

20050228	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	26	913586103	UNIVERSAL GUARDIAN HLDGS INC	166500	5099A	-2800	1200	4
20050301	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	27	913586103	UNIVERSAL GUARDIAN HLDGS INC	163700	5099A	-2800	0	0
20050302	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	28	913586103	UNIVERSAL GUARDIAN HLDGS INC	137400	5099A	-26300	0	0
20050331	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	48	913586103	UNIVERSAL GUARDIAN HLDGS INC	1300	5099A	1300	1300	1
20050121	VOII	VOIP INC	U	Y	1	928628106	VOIP INC	4300	5099A	4300	0	0
20050124	VOII	VOIP INC	U	Y	2	928628106	VOIP INC	8050	5099A	3750	0	0
20050125	VOII	VOIP INC	U	Y	3	928628106	VOIP INC	13050	5099A	5000	0	0
20050126	VOII	VOIP INC	U	Y	4	928628106	VOIP INC	17650	5099A	4600	4600	1
20050127	VOII	VOIP INC	U	Y	5	928628106	VOIP INC	23850	5099A	6200	10800	2
20050128	VOII	VOIP INC	U	Y	6	928628106	VOIP INC	34450	5099A	10600	21400	3
20050131	VOII	VOIP INC	U	Y	7	928628106	VOIP INC	47950	5099A	13500	34900	4
20050201	VOII	VOIP INC	U	Y	8	928628106	VOIP INC	63950	5099A	16000	50900	5
20050202	VOII	VOIP INC	U	Y	9	928628106	VOIP INC	67850	5099A	3900	54800	6
20050203	VOII	VOIP INC	U	Y	10	928628106	VOIP INC	90850	5099A	23000	77800	7
20050204	VOII	VOIP INC	U	Y	11	928628106	VOIP INC	105350	5099A	14500	92300	8
20050207	VOII	VOIP INC	U	Y	12	928628106	VOIP INC	113350	5099A	8000	100300	9
20050208	VOII	VOIP INC	U	Y	13	928628106	VOIP INC	122150	5099A	8800	109100	10
20050209	VOII	VOIP INC	U	Y	14	928628106	VOIP INC	104150	5099A	-18000	91100	11
20050210	VOII	VOIP INC	U	Y	15	928628106	VOIP INC	116750	5099A	12600	103700	12
20050211	VOII	VOIP INC	U	Y	16	928628106	VOIP INC	128950	5099A	12200	115900	13
20050214	VOII	VOIP INC	U	Y	17	928628106	VOIP INC	131750	5099A	2800	118700	14
20050215	VOII	VOIP INC	U	Y	18	928628106	VOIP INC	145550	5099A	13800	132500	15
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	52575	5118A	52575	52575	1
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	197297	5118A	144722	197297	2
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	228349	5118A	31052	228349	3
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	-197297	31052	4
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	0	31052	5
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	0	31052	6
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	0	31052	7
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	0	31052	8
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	43364	5118A	12312	43364	9
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	43364	5118A	0	43364	10
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	35736	79100	11
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	12
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	13
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	14
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	15
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	16
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	17
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	18
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	19
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161494	5118A	82394	161494	20
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161494	5118A	0	161494	21
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161494	5118A	0	161494	22
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161494	5118A	0	161494	23
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	27500	5118A	27500	27500	1
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	-100	27400	2
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	3
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	4
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	5
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	6
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	7
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	8
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	9
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	10
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	11
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	12
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	13
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	14
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	15
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	16
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	17
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	18
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	19
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	20
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	21
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	22
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	23
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	24
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	25
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	26
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	27
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	28
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	29
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	30
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	31
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	32
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	33
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	34
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	35
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	36
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	37
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	38
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	39
20050121	RSTG	RASER TECHNOLOGIES INC	U	Y	1	754055101	RASER TECHNOLOGIES INC	2000	8072A	2000	0	0
20050124	RSTG	RASER TECHNOLOGIES INC	U	Y	2	754055101	RASER TECHNOLOGIES INC	7000	8072A	5000	0	0
20050125	RSTG	RASER TECHNOLOGIES INC	U	Y	3	754055101	RASER TECHNOLOGIES INC	22000	8072A	15000	0	0
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	32650	8072A	10650	10650	1
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	41977	8072A	9327	19977	2
20050128	RSTG	RASER TECHNOLOGIES INC	U	Y	6	754055101	RASER TECHNOLOGIES INC	19977	8072A	-22000	0	0
20050131	RSTG	RASER TECHNOLOGIES INC	U	Y	7	754055101	RASER TECHNOLOGIES INC	19963	8072A	-14	0	0
20050201	RSTG	RASER TECHNOLOGIES INC	U	Y	8	754055101	RASER TECHNOLOGIES INC	21000	8072A	1037	1037	1
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	1000	8072A	-20000	0	0
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	4000	8072A	3000	3000	1
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	4000	8072A	0	3000	2
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	3000	8072A	-1000	2000	3
20050208	RSTG	RASER TECHNOLOGIES INC	U	Y	13	754055101	RASER TECHNOLOGIES INC	2500	8072A	-500	1500	4
20050209	RSTG	RASER TECHNOLOGIES INC	U	Y	14	754055101	RASER TECHNOLOGIES INC	1100	8072A	-1400	100	5
20050210	RSTG	RASER TECHNOLOGIES INC	U	Y	15	754055101	RASER TECHNOLOGIES INC	8100	8072A	7000	7100	6
20050211	RSTG	RASER TECHNOLOGIES INC	U	Y	16	754055101	RASER TECHNOLOGIES INC	8100	8072A	0	7100	7
20050214	RSTG	RASER TECHNOLOGIES INC	U	Y	17	754055101	RASER TECHNOLOGIES INC	12033	8072A	3933	11033	8
20050215	RSTG	RASER TECHNOLOGIES INC	U	Y	18	754055101	RASER TECHNOLOGIES INC	14433	8072A	2400	13433	9
20050216	RSTG	RASER TECHNOLOGIES INC	U	Y	19	754055101	RASER TECHNOLOGIES INC	6333	8072A	-8100	5333	10
20050217	RSTG	RASER TECHNOLOGIES INC	U	Y	20	754055101	RASER TECHNOLOGIES INC	6333	8072A	0	5333	11
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	2333	8072A	-4000	1333	12
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	5001	8072A	2668	4001	13
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	5001	8072A	0	4001	14
20050224	RSTG	RASER TECHNOLOGIES INC	U	Y	24	754055101	RASER TECHNOLOGIES INC	9002	8072A	4001	8002	15
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	6002	8072A	-3000	5002	16
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	6077	8072A	75	5077	17
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	5977	8072A	-100	4977	18
20050302	RSTG	RASER TECHNOLOGIES INC	U	Y	28	754055101	RASER TECHNOLOGIES INC	3977	8072A	-2000	2977	19
20050303	RSTG	RASER TECHNOLOGIES INC	U	Y	29	754055101	RASER TECHNOLOGIES INC	4000	8072A	23	3000	20
20050304	RSTG	RASER TECHNOLOGIES INC	U	Y	30	754055101	RASER TECHNOLOGIES INC	2000	8072A	-2000	1000	21
20050307	RSTG	RASER TECHNOLOGIES INC	U	Y	31	754055101	RASER TECHNOLOGIES INC	2132	8072A	132	1132	22
20050308	RSTG	RASER TECHNOLOGIES INC	U	Y	32	754055101	RASER TECHNOLOGIES INC	2132	8072A	0	1132	23

All Stocks with 10,000 plus Fails

ClearingID	AverageDailySharesFailed
0141A	47926225.68
0226A	39397277.28
0501A	36741937.47
0632A	36140241.95
0161A	36133176.8
0443A	32146260.23
0352A	23322213.28
0385A	20975061.17
0418A	17395616.93
0690A	13863480.8
0050A	13611174.15
0005A	12939578.27
5099A	12883984.18
0773A	12855612.73
0705A	12463869.87
0235A	11905751.47
0573A	10460776.7
0551A	10192200.63
0164A	10160072.13
0642A	9606211.55
5065A	8859006.183
0019A	7921509.567
0437A	6928360.167
0571A	6459304.633
0355A	6266661.733
0234A	5685874.467
0157A	5625411.85
0265A	5204614.533
0725A	5096850.45
0221A	4756372.6
0671A	4399952.617
0188A	4381674.6
0074A	4040889.95
0549A	3311049.15
0015A	3185717.4
5058A	3183487.583
0633A	2899681.65
0750A	2516180.617
5030A	2256480.483
0279A	2182504.6
0274A	2169050.383
0283A	1878306.85
0696A	1875226.767
5063A	1841698.333
0064A	1706658.267
0438A	1603514.9
8072A	1365703.567
0155A	1344950.633
0100A	1166428.95
0647A	1140093.4
0067A	1089396.567

All Stocks with 10,000 plus Fails

0052A	1083946.067
5028A	1053199.183
0309A	1007448.183
0060A	964552.4333
0158A	960687.1
5008A	955181.4333
5036A	939358.9167
0749A	894327
0215A	823789.4667
0116A	811156.35
0311A	807719.1333
0044A	802830.3667
0286A	786791.0833
5025A	771455.4833
0012A	736316.8167
0045A	736292.85
5043A	721092.4667
0569A	716616.3
0030A	697797.3667
0425A	685824.8833
0613A	683422.1667
2767A	678064.8333
5039A	590690.0833
0201A	588451.0667
0103A	557525.0833
5029A	553820.9833
0126A	536333.55
0651A	479732.7
0049A	452614.4167
0796A	447984.2
0312A	437897.6
0407A	417476.0333
0780A	417198.85
0785A	396120.8333
0775A	380923.75
0547A	372984.9333
0031A	335855.3833
0308A	329378.0333
0010A	323097.9167
0057A	292374.3833
5101A	289434.0667
0018A	287392.8833
0740A	285756.8167
0534A	285194.7
0715A	271330.3833
0727A	258878.1
0250A	252012.5
0623A	249152.6833
0013A	229359.8833
0210A	208300.3167
0512A	203945.1167
5118A	190938.2333

All Stocks with 10,000 plus Fails

0374A	186249.8
0771A	179713.3167
0646A	176156.15
0294A	174201.5167
5046A	169734.65
5002A	168552.65
0364A	154561.25
0306A	152364.6333
8601A	146873.5
0793A	142414.7
0055A	141543.5
0075A	141364.95
0180A	140288.4333
0733A	137111.05
5048A	135188.35
5011A	126471.25
0020A	124872.15
0446A	124371.0667
0702A	117915.9167
0799A	117177.3167
2424A	109961.55
0768A	104242.3833
0756A	103554.85
0216A	96676.66667
0574A	91165.61667
0152A	83543.6
0442A	83357.8
0133A	80986.91667
0371A	72694.96667
0213A	67644.86667
5177A	61605.93333
0688A	58131.38333
0361A	56924.4
0695A	55118.46667
5017A	52787.91667
0297A	50197.03333
8604A	47219.66667
0039A	42125.16667
0096A	41520.46667
5055A	39232.38333
0410A	35722.28333
5016A	35365.85
0608A	33726.68333
3895A	30240.15
0284A	29577.5
0816A	29420.38333
0148A	29228.8
0043A	27866.28333
0238A	26607.06667
0701A	25072.75
0370A	24568.45
0271A	22672.65

All Stocks with 10,000 plus Fails

0655A	22552.76667
0419A	22039.58333
0624A	21985.16667
5027A	21486.16667
0136A	21211.98333
3851A	19861.31667
0494A	17847.48333
0743A	17420.81667
3720A	17182.18333
8105A	16607.58333
0476A	16017.5
3650A	15387.5
3511A	13809.88333
0004A	11972.83333
3550A	11833.15
0269A	11731
0690H	11627.71667
0017A	11573.71667
3675A	8636.216667
0280A	8602.383333
0746A	8352.566667
0568A	8247.65
3502A	7736.25
0784A	6893.05
5014A	6587.75
0664A	6549.133333
0712A	6526.916667
0650A	6262.266667
0041A	5907.95
0355H	5906.783333
3653A	5892.383333
0718A	5857.5
0164H	5340.716667
0288A	5232.833333
7311A	5208.333333
0173A	5205.083333
8144A	5127.25
0380A	5025.516667
0025A	4628.333333
0493A	4250.15
7253A	4077.833333
0314A	4009.4
2357A	3844.016667
0367A	3785.75
0625A	3500
0703A	3273.9
0536A	2467.05
0491A	1848.333333
3626A	1803.25
0436A	1748.116667
0048A	1726.05
7031A	1573.8

All Stocks with 10,000 plus Fails

0445A	1466.983333
2209A	1450.4
0732A	1384.916667
0437H	1356.35
5001A	1140.4
0124A	1118.133333
3501A	1075.9
0020H	967.1
0606A	966.8333333
3735A	919.3833333
0541A	872.6833333
0022A	851.9666667
3750A	839.4
3780A	802.5333333
8273A	604.1333333
5022A	588.8333333
0074H	566.7333333
8082A	519.1666667
0119A	497.0166667
8006A	426.25
0728A	375.7666667
0141H	360.7333333
0439A	346.6666667
7014A	334.0666667
5020A	333.2333333
0376A	325
0078A	313.3333333
0581A	264.2
3730A	263.9
0428A	233.3333333
8086A	226.8666667
0064H	203.3333333
0188H	199.5833333
0049H	193.9333333
7607A	153.5333333
0052H	150.9666667
0887A	146.1833333
5036H	145.8333333
8065A	133.3333333
0129A	123.75
0740H	123.2333333
7027A	120.9666667
0449A	113.6666667
0627A	93.33333333
0549H	89.68333333
8192A	83.95
0408A	81.66666667
0786A	59.66666667
0252A	56.21666667
0362A	54.51666667
0371H	52.88333333
0435A	51.66666667

All Stocks with 10,000 plus Fails

0585A	51.66666667
0075H	50.8
0112A	50.18333333
3514A	45
8246A	33.33333333
7081A	25
0534H	23.3
0780H	22.9
8084A	19.33333333
0044H	16.88333333
0364H	16.66666667
0631A	16.66666667
5003A	15.6
0766A	10
0797A	10
8100A	10
5066A	3.333333333
0425H	2.833333333
0701H	2.45
5043H	1.983333333
5144A	1.85
0702H	1.2
0283H	0.866666667
0300A	0.133333333
0109A	0
5013A	0
8603A	0

ClearingID	NewPositic	NewPositic	ChkViolatic	ChkViolatic	ChkViolation3_Sum
0161A	24870	1.53E+09	496	285	180
0671A	10199	4.39E+08	358	293	248
0690A	12877	2.14E+08	340	225	164
0501A	20627	1.55E+09	322	217	162
0551A	5302	2.7E+08	234	179	149
0437A	7812	69063700	188	86	49
0549A	3517	73942044	135	65	49
0642A	13771	4.75E+08	102	44	27
0226A	6923	1.13E+09	96	41	29
0633A	5043	87167873	96	34	16
0418A	8937	6.63E+08	88	30	14
5099A	1401	23939756	87	69	57
0573A	6227	1.95E+08	77	43	27
0019A	5386	3.27E+08	75	40	23
0050A	7422	5.56E+08	73	37	17
0443A	7163	5.76E+08	64	28	21
0534A	2442	9484317	62	37	24
0355A	5858	7.49E+08	59	31	14
0632A	1782	1.3E+08	53	35	25
0695A	1907	1.1E+08	48	21	19
0352A	10296	5.22E+08	44	20	10
0385A	5389	1.89E+08	44	27	17
0158A	3297	8.89E+08	42	21	14
0100A	3816	56146866	40	18	10
0221A	5612	63633543	38	17	9
0005A	5186	5.58E+08	36	23	17
5063A	3291	56478494	30	19	11
0141A	3100	5.53E+08	27	11	3
0052A	1631	6.21E+08	27	14	9
0725A	1198	60671225	27	10	6
5058A	737	35030944	27	21	18
0279A	1864	29074930	26	13	8
0031A	3173	41287982	25	15	13
0234A	8634	1.15E+09	23	8	3
0705A	1855	1.43E+08	23	15	14
0696A	1327	35146966	22	14	7
0074A	4784	1.93E+08	21	13	10
5030A	1267	22127440	21	12	8
5046A	1125	42132359	21	14	7
0623A	708	4753513	21	15	8
0773A	2539	1.42E+08	20	10	5
0235A	3198	1.92E+08	19	10	5
0010A	463	32334500	19	10	4
0060A	1828	43851809	18	4	1
5029A	604	31247436	18	12	10
0044A	3297	38399167	17	11	3

0571A	2272	1.31E+08	17	10	8
2767A	1397	23603864	17	9	3
0311A	1119	14998982	17	3	0
0201A	1588	12516619	16	8	3
0015A	2906	1.33E+08	15	7	5
0064A	2513	74040622	15	2	1
0309A	541	5966286	15	5	4
0750A	2981	77747042	14	8	5
0067A	1724	35710736	13	5	1
5043A	1233	27242658	13	8	6
0012A	1187	72362321	13	11	8
5036A	863	32694915	13	7	6
0647A	327	17147895	13	3	1
0188A	8340	2.11E+08	12	5	2
0265A	638	1.28E+08	12	10	6
0283A	530	7851705	12	9	7
0103A	1370	18373639	11	7	0
5025A	544	24997749	11	6	4
0045A	254	17549286	11	8	5
0164A	4879	1.98E+08	10	2	0
0512A	325	4429326	9	9	4
0775A	5587	29543423	8	2	1
0133A	1090	13582577	8	5	3
0569A	1088	88261282	8	4	2
0780A	734	11640841	8	4	4
5011A	417	4742185	8	5	3
0018A	321	33878449	8	4	2
8072A	267	4893381	8	6	4
0816A	238	1330277	8	4	2
0126A	164	8978422	8	6	6
0574A	303	706023	7	2	1
0294A	154	2263383	7	4	2
0286A	2370	62244212	6	3	2
0180A	607	12059483	6	4	2
5077A	282	15516204	6	3	2
0650A	249	4034093	6	2	2
0099A	205	7750438	6	4	3
0727A	145	534028	6	3	2
5065A	21	453308	6	6	5
5008A	718	27143573	5	3	2
0216A	691	2034427	5	1	0
5078A	439	34923183	5	3	1
0374A	427	4419244	5	3	2
5028A	144	6208143	5	5	3
5002A	994	47316461	4	3	1
0049A	784	28730427	4	1	0
0784A	298	503267	4	4	3

0112A	290	525329	4	3	3
0771A	157	1040890	4	3	2
0312A	140	1731085	4	0	0
0887A	59	130	4	4	3
0438A	1750	32254552	3	1	0
0756A	1135	32164968	3	3	2
0646A	872	1237658	3	2	2
0364A	720	6230540	3	2	1
5048A	626	53763459	3	3	3
0688A	540	1146347	3	1	1
0338A	378	661343	3	2	1
0075A	371	8109713	3	2	1
2424A	369	7619185	3	2	1
0740A	346	2203822	3	1	1
0213A	191	4543978	3	2	2
5076A	185	2128563	3	2	1
5118A	30	954470	3	2	2
0410A	23	1723795	3	1	1
0580A	11	315600	3	2	2
0157A	11613	2.07E+08	2	1	1
0407A	2476	13018553	2	2	2
0210A	1095	7330754	2	2	1
3550A	1088	938835	2	1	0
0442A	915	2865507	2	1	1
0155A	744	17765182	2	2	1
0733A	540	4608855	2	0	0
0793A	390	3110751	2	0	0
0039A	297	853586	2	0	0
0547A	275	4018410	2	1	0
0651A	246	6145375	2	1	1
0371A	194	2648218	2	1	0
0013A	163	7122777	2	1	0
0702A	125	2402016	2	2	0
0297A	83	367299	2	1	1
0361A	75	1025352	2	2	2
2357A	48	44310	2	1	1
0148A	43	3969771	2	1	0
0284A	40	1677700	2	2	1
0425A	39	2464473	2	1	0
0306A	19	63827	2	1	1
0238A	929	8694776	1	0	0
0020A	820	1949442	1	0	0
5039A	439	6708605	1	0	0
0057A	325	692261	1	1	1
0799A	291	1100155	1	0	0
3675A	245	127768	1	1	0
0118A	205	466351	1	1	1

0215A	195	20988431	1	1	1
0785A	131	343766	1	1	1
5075A	98	12039762	1	0	0
0116A	94	862982	1	1	0
0017A	89	1997856	1	1	1
0701A	84	59880	1	1	0
0308A	82	2312797	1	1	0
5081A	64	2919928	1	1	0
0104A	54	628570	1	0	0
3653A	44	111370	1	0	0
0476A	41	645661	1	0	0
0622A	35	48955	1	0	0
3511A	23	8396	1	0	0
0732A	20	188490	1	0	0
0041A	13	61521	1	1	0
0197A	12	170600	1	0	0
0718A	7	306200	1	0	0
0712A	2	16000	1	1	0
0749A	1843	30030481	0	0	0
5101A	512	17372493	0	0	0
0271A	421	265937	0	0	0
0055A	337	1591342	0	0	0
0250A	280	7134969	0	0	0
0608A	197	3047579	0	0	0
3720A	194	113401	0	0	0
0274A	166	24775523	0	0	0
0136A	136	1222322	0	0	0
0541A	109	61134	0	0	0
0768A	91	228084	0	0	0
0269A	87	154632	0	0	0
3895A	87	222410	0	0	0
5069A	81	3276215	0	0	0
0367A	80	202661	0	0	0
0288A	76	51760	0	0	0
0728A	74	32392	0	0	0
3501A	69	61302	0	0	0
0419A	65	628225	0	0	0
0568A	64	143803	0	0	0
5016A	64	4643514	0	0	0
3502A	53	33623	0	0	0
5079A	49	1221340	0	0	0
3593A	46	29074	0	0	0
0436A	44	102728	0	0	0
0715A	43	562270	0	0	0
0743A	42	826069	0	0	0
0796A	41	23509	0	0	0
5071A	40	3395712	0	0	0

3780A	38	11024	0	0	0
0445A	34	41015	0	0	0
5055A	32	1565818	0	0	0
0613A	28	1981	0	0	0
0370A	27	581970	0	0	0
3650A	26	3589	0	0	0
3735A	26	19152	0	0	0
0746A	24	77157	0	0	0
5177A	23	695249	0	0	0
5017A	20	1386271	0	0	0
0030A	19	75755	0	0	0
3851A	19	1012	0	0	0
0280A	18	64498	0	0	0
0078A	17	101815	0	0	0
5027A	17	240985	0	0	0
0703A	16	9496	0	0	0
0025A	15	64403	0	0	0
0627A	14	31630	0	0	0
8086A	14	7051	0	0	0
5022A	13	289919	0	0	0
0124A	12	26844	0	0	0
0314A	12	23796	0	0	0
2209A	12	2208439	0	0	0
0459A	11	68400	0	0	0
0655A	11	109448	0	0	0
3750A	11	3070	0	0	0
5009A	11	153050	0	0	0
0494A	10	10879	0	0	0
2950A	10	110128	0	0	0
3626A	10	11140	0	0	0
0096A	9	1346393	0	0	0
0152A	9	558308	0	0	0
5003A	9	361302	0	0	0
0048A	8	70300	0	0	0
0581A	8	12554	0	0	0
7253A	8	426045	0	0	0
8006A	8	14100	0	0	0
0173A	7	33280	0	0	0
0207A	7	197	0	0	0
8144A	7	23501	0	0	0
0004A	6	133583	0	0	0
0386A	6	60065	0	0	0
0493A	6	404144	0	0	0
0380A	5	15838	0	0	0
5014A	5	934049	0	0	0
5073A	5	35000	0	0	0
8105A	5	11636	0	0	0

0287A	4	5489	0	0	0
0421A	4	7984	0	0	0
5001A	4	4076	0	0	0
7607A	4	1000	0	0	0
8082A	4	2414	0	0	0
0435A	3	2400	0	0	0
0446A	3	387114	0	0	0
0536A	3	26100	0	0	0
0641A	3	2448	0	0	0
5074A	3	2175	0	0	0
5144A	3	10600	0	0	0
7031A	3	48000	0	0	0
0737A	2	12600	0	0	0
5070A	2	40000	0	0	0
5117A	2	418610	0	0	0
7014A	2	2450	0	0	0
7027A	2	324	0	0	0
7311A	2	12500	0	0	0
0022A	1	7300	0	0	0
0043A	1	700	0	0	0
0362A	1	575	0	0	0
0408A	1	4400	0	0	0
0428A	1	170	0	0	0
0439A	1	5200	0	0	0
0449A	1	1	0	0	0
0472A	1	50	0	0	0
0491A	1	37800	0	0	0
0537A	1	17300	0	0	0
0606A	1	94	0	0	0
0624A	1	27500	0	0	0
0738A	1	10902	0	0	0
0783A	1	400	0	0	0
0786A	1	100	0	0	0
2756A	1	2000	0	0	0
8065A	1	2000	0	0	0
8084A	1	5000	0	0	0
8192A	1	1680	0	0	0
0015E	0	0	0	0	0
0109A	0	0	0	0	0
0178A	0	0	0	0	0
0963A	0	0	0	0	0
8052A	0	0	0	0	0
8100A	0	0	0	0	0

ClearingID	TotalSharesFailed_Mean
0501A	61809722
0161A	59370048
0226A	30055522
0158A	29235304
0385A	27696103
0234A	26428619
0443A	25170521
0642A	23088990
0418A	19588597
0019A	18534335
0141A	16297087
0052A	15435348
0671A	15151097
0352A	13373182
0157A	13342845
0005A	13311213
0355A	12449510
0050A	10955971
0632A	9048164
0551A	8443929
0188A	8248871
0705A	8139895
0573A	7827412
0690A	6874547
5046A	6274902
0633A	6096870
0773A	5805092
0235A	5437393
5048A	4690845
0074A	4667294
0437A	3934032
0571A	3857868
0221A	3755245
0164A	3626323
0012A	3463167
0015A	3429261
5099A	3403095
0725A	3401213
0569A	3070265
5063A	2869973
5058A	2730690
0750A	2503212
0549A	2272938
0031A	2258981
0274A	2193983
0064A	2149421

5030A	1971234
0100A	1883333
0010A	1862423
0696A	1748762
0044A	1730830
0756A	1708697
5008A	1620743
5043A	1586042
5002A	1508343
0279A	1473085
5077A	1352280
0438A	1247400
0695A	1238938
5036A	1226287
5029A	1207294
0155A	1140682
0265A	1117198
0286A	1099759
0060A	1055201
0067A	980534.1
0045A	973074.4
0775A	917207.7
5025A	887589.6
5065A	835002.4
5101A	803950.2
0476A	798310.8
0650A	797916.1
0201A	781247.8
0311A	769241.7
0283A	735280.9
0126A	688921.8
5078A	680548.2
0049A	667388.2
0103A	642183.5
0309A	615896.7
5039A	534204.7
8072A	465235.6
0740A	458547.6
0651A	449795.1
0733A	444637.5
0180A	443346.6
0749A	435552.2
0215A	411951.3
0534A	402876
0780A	389780.3
0018A	384381.4
5081A	374744.8

0364A	366574.5
2767A	357266.1
0250A	356295.4
2424A	344685
0512A	337170.4
0647A	321471.8
0116A	318526
0407A	307244.4
0727A	306472.5
0646A	302481.8
0210A	287961.6
0039A	254393.6
0771A	245470.1
5016A	226005.5
0793A	221316.4
0099A	216644.9
0374A	213622.2
5011A	213327.9
0308A	209836.8
0623A	206993.9
0371A	205840.5
0013A	205600.5
5028A	200825.8
0075A	198442.2
5075A	197684.9
0425A	188976.6
5069A	175970.7
0213A	168568.1
0133A	155573.7
0547A	153882.1
0442A	144778.3
0796A	141778.9
5076A	140962.2
0799A	140592.4
0702A	133830.5
0294A	133527.6
0057A	131571.3
0338A	101213.9
0701A	101006.1
0361A	100151.6
0216A	98807.25
0312A	98742.87
0816A	95521.72
0238A	95196.82
5079A	93548.22
0020A	87993.66
0148A	84937.22

0613A	82403.6
2209A	81009.89
0410A	73167.09
5071A	69890.02
0055A	68853.95
0608A	67944.59
0030A	65316.45
0136A	63235.41
0419A	62692.83
5055A	62296.91
0367A	61370.25
0715A	59088.16
0785A	58266.83
0284A	57799.13
0574A	57514.75
0306A	54393.6
5017A	54008.34
0297A	50586.4
5118A	48183.53
0370A	47905
0017A	47573.91
0768A	47078.85
3895A	45070.23
2357A	43153.37
0624A	42911.16
3550A	41380.69
0096A	36350.08
0118A	35822.9
0743A	25730.18
0271A	25655.06
0688A	24969.98
0718A	23989.8
8601A	21687.46
0048A	19321.99
0655A	18867.61
0784A	17935.72
0197A	16641
0494A	16569.87
5177A	14538.86
0112A	13820.43
0446A	12763.78
0445A	12666.61
0386A	12261.09
0712A	12238.6
5014A	11469.5
5001A	11293.48
7253A	11120.76

5027A	10872.75
0269A	10660.99
5003A	10544.15
5073A	10222.29
5117A	10042.09
3501A	9687.382
0280A	9497.846
0152A	9470.95
0025A	8724.729
8604A	8533.105
5009A	8124.217
0580A	7500.905
0104A	7469.484
8086A	7288.232
3675A	7136.953
8105A	6945.466
0746A	5753.438
0078A	5637.824
0436A	4824.259
0732A	4665.752
7031A	4652.237
0963A	4582.462
0568A	4546.134
0541A	4355.527
3720A	4033.88
0004A	3979.741
0288A	3901.538
0493A	3888.225
0537A	3719.285
5074A	3548.713
0178A	3510.991
5070A	3432.568
0173A	2970.437
5020A	2608.651
0043A	2608.388
0124A	2601.055
5022A	2561.53
0041A	2369.936
0491A	2223.956
0314A	2137.388
0536A	2045.248
3851A	1859.094
0464A	1595.944
0622A	1527.688
0362A	1510.048
3650A	1458.699
0728A	1448.076

3653A	1431.245
8144A	1430.476
3511A	1386.686
0581A	1281.089
8006A	1275.193
0421A	1144.495
7311A	1140.406
0664A	1093.278
0690H	1088.398
8607A	1055.936
0627A	1041.045
0408A	973.3479
2950A	925.1295
3626A	880.9516
3502A	787.5788
0703A	772.2465
8082A	755.9189
0435A	731.8253
0786A	708.1747
0459A	700.3619
0606A	659.4415
3593A	598.1669
0261A	564.7239
0380A	562.3744
0355H	552.897
0164H	499.9111
3730A	496.429
5144A	486.0702
0625A	475.819
8610A	405.6162
0439A	378.4711
0074E	362.7301
7014A	306.7676
0252A	284.8112
7027A	262.4665
9999A	261.014
0558A	233.1825
0528A	204.8456
0287A	190.1732
3780A	172.9314
0109A	156.0546
0428A	151.5023
9124A	140.6396
9123A	137.0515
0437H	126.9594
7607A	123.5101
8192A	115.2683

0887A	111.5476
3735A	104.1576
0129A	95.37754
0020H	90.52418
0022A	82.08736
0612A	81.12324
3750A	79.92824
7081A	75.36505
8100A	74.10452
0202A	73.12793
0737A	67.5351
0736A	62.71451
8273A	56.54914
5047A	53.32605
0074H	53.04836
9126A	52.76911
9125A	51.71607
8244A	50.53822
0449A	47.47894
8608A	46.80187
0119A	46.52262
8052A	35.76443
0738A	35.73167
0141H	33.76599
0376A	30.42122
8084A	26.60686
0709A	26.31513
0734A	25.89704
0064H	19.03276
0188H	18.68175
0049H	18.15289
8246A	16.38066
3545A	15.91264
0700A	14.66459
0052H	14.13105
5036H	13.65055
8065A	13.24493
0740H	11.5351
0641A	9.74571
0300A	9.472699
0207A	9.429017
0467A	9.141966
3514A	8.586583
0549H	8.394696
0486A	7.800312
0585A	7.020281
0783A	6.552262

0005G	6.404056
0767A	4.9922
0371H	4.950078
0075H	4.75507
5013A	4.703588
0573G	4.020281
0315A	3.900156
2756A	3.120125
0620A	2.4961
0534H	2.180967
0780H	2.143526
0472A	2.112324
0015E	1.978159
0044H	1.580343
0364H	1.560062
0631A	1.560062
0325A	1.24805
7025A	1.191888
0766A	0.936037
0797A	0.936037
8153A	0.780031
0344A	0.468019
0685A	0.312012
5066A	0.312012
0425H	0.265211
0701H	0.229329
5043H	0.185647
0711A	0.156006
0341A	0.143526
0702H	0.112324
0283H	0.081123
0074G	0.046802
8603A	0

ClearingID	NewPosition_Sum	NewPositionShares_Sum	ChkViolation1_Sum	ChkViolation2_Sum	ChkViolation3_Sum
0161A	23486	1386912053	469	273	173
0671A	9517	405251142	342	277	237
0690A	12234	204993285	330	217	158
0501A	19607	1520468594	302	202	152
0551A	4456	228892535	210	154	121
0437A	7077	63708737	178	82	49
0549A	3257	69660142	131	64	49
0642A	13158	447389501	98	44	27
0633A	4832	84971485	95	34	16
0226A	6669	1102434281	94	40	29
5099A	1401	23939756	87	69	57
0418A	8406	646047277	86	29	14
0573A	5990	186172619	74	42	27
0050A	7066	523469449	73	37	17
0019A	5150	321272968	71	39	23
0443A	6825	551790964	61	27	20
0534A	2250	8984650	56	34	21
0355A	5421	734451268	54	27	13
0632A	1782	130350336	53	35	25
0352A	9664	492725098	44	19	10
0385A	5211	187171747	42	25	16
0695A	1630	94757130	40	17	14
0221A	5398	61950178	38	17	9
0100A	3579	51180615	37	17	10
0005A	4907	523152400	36	23	17
0158A	3084	564103757	35	16	11
0052A	1556	588291002	27	14	9
5058A	715	31731412	27	21	18
5063A	3161	55291882	26	17	10
0279A	1799	28785450	26	13	8
0141A	3023	550113624	25	10	2
0031A	2977	39233407	24	15	13
0234A	8305	1136553789	23	8	3
0705A	1794	142232564	23	15	14
0725A	1135	60126851	23	10	6
0696A	1267	34558665	21	14	7
5030A	1229	21648348	20	11	7
0623A	668	4462743	20	15	6
0074A	4544	172703813	19	11	10
0235A	3081	190394441	19	9	5
5046A	1060	40802273	19	13	6
0773A	2400	135618496	18	8	4
5029A	574	30600136	18	12	10
0010A	449	31586775	18	10	4
0044A	3297	38399167	17	11	3
0571A	2212	95934582	17	10	8
0060A	1723	40488805	17	4	1
2767A	1361	23225670	17	9	3
0311A	1087	13991929	17	3	0
0201A	1529	12349450	16	8	3
0015A	2693	130682983	15	7	5
0064A	2513	74040622	15	2	1
0309A	535	5134936	15	5	4
0067A	1637	35140779	13	5	1
5043A	1169	26080277	13	7	5
0012A	1137	71856608	13	11	8

5036A	821	31816873	13	7	6
0647A	322	16954095	13	3	1
0188A	8005	208494733	12	5	2
0265A	638	128182392	12	10	6
0283A	516	7825005	12	9	7
0750A	2858	74153070	11	7	4
0103A	1328	18063102	11	7	0
5025A	522	24854299	11	6	4
0164A	4734	197205823	10	2	0
0512A	303	4374858	9	9	4
0045A	241	12197825	9	7	4
0133A	1017	11956094	8	5	3
0569A	1007	87500998	8	4	2
0780A	686	11588726	8	4	4
5011A	395	4721050	8	5	3
8072A	264	4762861	8	6	4
0126A	126	8228032	8	6	6
0775A	5127	26660556	7	2	1
0574A	293	598530	7	2	1
0018A	291	33681744	7	4	2
0816A	212	1038805	7	3	1
0294A	150	2206577	7	4	2
0180A	594	11887168	6	4	2
0650A	225	3869341	6	2	2
0727A	137	524815	6	3	2
5065A	21	453308	6	6	5
0286A	2194	55776264	5	3	2
0216A	654	2014246	5	1	0
5078A	401	34620994	5	3	1
5077A	276	15470904	5	3	2
0099A	160	6438127	5	3	3
5028A	142	6205068	5	5	3
5002A	931	44263637	4	3	1
0049A	755	27785797	4	1	0
5008A	705	26993051	4	2	1
0374A	416	4342144	4	3	2
0112A	290	525329	4	3	3
0784A	280	468343	4	4	3
0771A	147	978534	4	3	2
0312A	138	1730885	4	0	0
0887A	59	130	4	4	3
0438A	1648	32003075	3	1	0
0756A	1103	32059067	3	2	1
0364A	689	6188933	3	2	1
5048A	617	53756594	3	3	3
0688A	540	1146347	3	1	1
0740A	346	2203822	3	1	1
2424A	330	7544645	3	2	1
5076A	173	2071194	3	2	1
5118A	30	954470	3	2	2
0410A	23	1723795	3	1	1
0580A	11	315600	3	2	2
0157A	10978	196082588	2	1	1
0407A	2317	12802697	2	2	2
0210A	1080	7293140	2	2	1
3550A	960	861502	2	1	0
0442A	859	2739345	2	1	1

0646A	849	1149413	2	1	1
0155A	743	17761782	2	2	1
0733A	509	4573303	2	0	0
0793A	376	2909811	2	0	0
0075A	363	8098376	2	2	1
0338A	353	635668	2	1	1
0039A	287	835581	2	0	0
0651A	234	4750363	2	1	1
0371A	191	2647197	2	1	0
0213A	169	2857189	2	2	2
0013A	158	7050837	2	1	0
0702A	124	2402006	2	2	0
0297A	81	347591	2	1	0
0361A	75	1025352	2	2	2
2357A	48	44310	2	1	1
0148A	43	3969771	2	1	0
0284A	38	1077400	2	2	1
0425A	36	2430749	2	1	0
0306A	18	56296	2	1	1
0020A	783	1868887	1	0	0
5039A	418	3614007	1	0	0
0057A	320	668663	1	1	1
0799A	291	1100155	1	0	0
3675A	245	127768	1	1	0
0547A	239	3209290	1	1	0
0215A	195	20988431	1	1	1
0118A	162	288537	1	1	1
0785A	131	343766	1	1	1
5075A	97	11791762	1	0	0
0116A	94	862982	1	1	0
0017A	86	1802756	1	1	1
0701A	82	52278	1	1	0
0308A	81	2312297	1	1	0
5081A	64	2919928	1	1	0
3653A	44	111370	1	0	0
0104A	43	466570	1	0	0
0622A	34	41955	1	0	0
3511A	23	8396	1	0	0
0732A	20	188490	1	0	0
0041A	13	61521	1	1	0
0197A	11	165600	1	0	0
0718A	7	306200	1	0	0
0712A	2	16000	1	1	0
0749A	1654	28894466	0	0	0
0238A	819	7846452	0	0	0
5101A	450	16083316	0	0	0
0271A	399	253203	0	0	0
0055A	337	1591342	0	0	0
0250A	267	6832933	0	0	0
3720A	194	113401	0	0	0
0608A	173	2932075	0	0	0
0274A	153	23955548	0	0	0
0136A	119	1143017	0	0	0
0541A	108	61117	0	0	0
0768A	88	223317	0	0	0
3895A	81	216226	0	0	0
0367A	77	202259	0	0	0

0288A	76	51760	0	0	0
0269A	75	115137	0	0	0
5069A	74	3242175	0	0	0
0728A	72	32380	0	0	0
3501A	69	61302	0	0	0
0568A	64	143803	0	0	0
0419A	62	577451	0	0	0
5016A	58	3452514	0	0	0
3502A	53	33623	0	0	0
3593A	46	29074	0	0	0
5079A	46	1214840	0	0	0
0715A	42	562268	0	0	0
0796A	41	23509	0	0	0
0436A	40	78542	0	0	0
3780A	38	11024	0	0	0
0476A	37	555861	0	0	0
0445A	34	41015	0	0	0
0743A	32	421469	0	0	0
5055A	32	1565818	0	0	0
5071A	28	2509112	0	0	0
0370A	27	581970	0	0	0
3650A	26	3589	0	0	0
3735A	26	19152	0	0	0
0746A	24	77157	0	0	0
5177A	23	695249	0	0	0
0030A	19	75755	0	0	0
3851A	19	1012	0	0	0
0280A	18	64498	0	0	0
5017A	17	1093070	0	0	0
0078A	16	100115	0	0	0
0703A	16	9496	0	0	0
5027A	16	240885	0	0	0
0025A	15	64403	0	0	0
0627A	14	31630	0	0	0
8086A	14	7051	0	0	0
5022A	13	289919	0	0	0
0124A	12	26844	0	0	0
0314A	12	23796	0	0	0
0459A	11	68400	0	0	0
0655A	11	109448	0	0	0
2209A	11	1908439	0	0	0
3750A	11	3070	0	0	0
5009A	11	153050	0	0	0
3626A	10	11140	0	0	0
0096A	9	1346393	0	0	0
0152A	9	558308	0	0	0
0494A	9	10766	0	0	0
0048A	8	70300	0	0	0
0581A	8	12554	0	0	0
2950A	8	90196	0	0	0
5003A	8	161302	0	0	0
7253A	8	426045	0	0	0
8006A	8	14100	0	0	0
0173A	7	33280	0	0	0
0207A	7	197	0	0	0
8144A	7	23501	0	0	0
0004A	6	133583	0	0	0

0386A	6	60065	0	0	0
0493A	6	404144	0	0	0
0613A	6	573	0	0	0
0380A	5	15838	0	0	0
5014A	5	934049	0	0	0
5073A	5	35000	0	0	0
8105A	5	11636	0	0	0
0287A	4	5489	0	0	0
5001A	4	4076	0	0	0
7607A	4	1000	0	0	0
8082A	4	2414	0	0	0
0435A	3	2400	0	0	0
0446A	3	387114	0	0	0
0536A	3	26100	0	0	0
5074A	3	2175	0	0	0
5144A	3	10600	0	0	0
7031A	3	48000	0	0	0
0641A	2	2100	0	0	0
0737A	2	12600	0	0	0
5070A	2	40000	0	0	0
5117A	2	418610	0	0	0
7014A	2	2450	0	0	0
7027A	2	324	0	0	0
7311A	2	12500	0	0	0
0022A	1	7300	0	0	0
0043A	1	700	0	0	0
0362A	1	575	0	0	0
0408A	1	4400	0	0	0
0421A	1	2280	0	0	0
0428A	1	170	0	0	0
0439A	1	5200	0	0	0
0449A	1	1	0	0	0
0472A	1	50	0	0	0
0491A	1	37800	0	0	0
0537A	1	17300	0	0	0
0606A	1	94	0	0	0
0624A	1	27500	0	0	0
0738A	1	10902	0	0	0
0783A	1	400	0	0	0
0786A	1	100	0	0	0
2756A	1	2000	0	0	0
8065A	1	2000	0	0	0
8084A	1	5000	0	0	0
8192A	1	1680	0	0	0
0015E	0	0	0	0	0
0109A	0	0	0	0	0
0178A	0	0	0	0	0
0963A	0	0	0	0	0
8052A	0	0	0	0	0
8100A	0	0	0	0	0

ClearingID	TotalSharesFailed_Mean
0501A	61984349
0161A	56167957
0226A	29639245
0385A	27817168
0234A	26674384
0443A	25497797
0642A	23193340
0158A	21242917
0418A	19495919
0019A	18714650
0141A	16518704
0671A	14891148
0052A	14865424
0352A	13402558
0157A	13267878
0005A	13093588
0355A	12041514
0050A	10862444
0632A	9354634
0188A	8364488
0573A	7710114
0705A	7616433
0551A	7480114
0690A	6827671
0633A	6166843
0773A	5748702
0235A	5531943
5048A	4845733
0074A	4638003
5046A	3977897
0437A	3947658
0221A	3780059
0164A	3695848
5099A	3518361
0012A	3518007
0571A	3502598
0725A	3493086
0015A	3463029
0569A	3124957
5063A	2867147
5058A	2743417
0750A	2382609
0549A	2301321
0064A	2222224
0031A	2202370
0274A	2168339

5030A	2005083
0010A	1860652
0100A	1825289
0044A	1789455
0696A	1783693
0756A	1755737
5043A	1576269
5008A	1575032
0279A	1497227
5002A	1478990
5077A	1380761
0438A	1260872
5029A	1224024
5036A	1217318
0695A	1182894
0155A	1176816
0265A	1155039
0286A	1041529
0060A	1041032
0067A	991992
5025A	901500.8
0775A	898365.6
0045A	874290.7
5065A	863284.8
0201A	796130.8
0476A	792646.9
5101A	760355
0311A	760249
0650A	755811.8
0283A	745231.4
5078A	680892.3
0126A	672439.8
0103A	645741.7
0049A	643648.4
0309A	613049.5
5039A	516923.6
8072A	477423.3
0740A	474079.1
0180A	445132.9
0749A	437999.7
0651A	433780.5
0733A	431016.8
0215A	425904.5
0018A	391303.7
0780A	390326.4
5081A	387437.7
0534A	385361.2

0364A	372451.5
2767A	361031.1
0250A	355109.7
2424A	342489.9
0647A	330366.5
0116A	329314.8
0512A	326405.4
0727A	314764.6
0407A	313816.2
0646A	299989.6
0210A	294242.4
0039A	254724.7
0771A	233781.2
5016A	228789
0793A	220073.6
5011A	218174
0374A	217897.5
0371A	210544.7
5028A	207527.3
0013A	207277
0308A	204151.2
0075A	203556.3
5075A	201519.6
0623A	194748.1
0425A	188003.4
0099A	175427.4
5069A	172669.2
0213A	153208.9
0547A	149689.6
0133A	147806
0442A	147637.8
0796A	146576.3
0799A	144059.1
5076A	142421.7
0702A	136735.7
0294A	135846.8
0057A	135014.1
0361A	103418.3
0338A	103307
0312A	101483.2
0216A	100951.3
5079A	93175.9
0238A	89492.3
0020A	88337.83
0148A	85648.39
0613A	85060.39
2209A	82266.02

0410A	75645.33
0816A	74689.92
0055A	71186.1
0030A	67528.78
5071A	66941.23
0367A	63337.27
0608A	62145.71
5055A	61772.33
0419A	61359.03
0715A	60295.14
0785A	60240.39
0574A	57191.77
0284A	56263.2
0306A	54913.73
0701A	54827.64
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0297A	51108.3
5118A	49815.55
0136A	49135.39
0768A	48181.11
0370A	47678.07
3895A	45359.08
2357A	44613.47
0624A	44348.48
0017A	42078.98
3550A	38602.29
0096A	36328.03
0118A	34693.32
0688A	25815.74
0718A	24801.71
0271A	24501.28
0743A	22609.05
8601A	22422.04
0655A	19429.9
0048A	19282.15
0784A	17796.16
0494A	16984.61
0197A	16036.22
5177A	15031.3
0112A	14288.55
0446A	13196.1
0445A	12714.69
0386A	12676.38
0712A	12029.03
5001A	11663.73
7253A	11229.74
5027A	11118.95

5014A	10809.6
5073A	10526.27
5117A	10382.22
3501A	10015.5
0152A	9791.74
0269A	9767.953
0280A	9759.889
8604A	8822.129
0025A	8699.153
5003A	8327.419
5009A	8283.524
0580A	7742.226
8086A	7531.795
3675A	7378.689
8105A	7180.716
0104A	6202.224
0746A	5879.818
0078A	5757.868
0732A	4823.785
7031A	4809.813
0963A	4737.634
0568A	4691.485
0541A	4264.748
3720A	4170.511
0004A	4089.861
0288A	4033.687
0493A	4019.923
0436A	3956.771
0537A	3845.261
5070A	3500.445
0178A	3478.298
5074A	3127.769
0173A	3071.048
5020A	2697.008
0043A	2696.737
0124A	2624.124
5022A	2609.994
0041A	2430.95
0491A	2278.961
0314A	2209.784
0536A	1967.587
3851A	1922.063
0464A	1650
0622A	1554.916
3650A	1508.106
3653A	1479.723
8144A	1478.927

0728A	1469.577
0362A	1447.002
3511A	1433.655
0581A	1316.602
8006A	1301.934
7311A	1179.032
0690H	1125.263
0664A	1116.356
8607A	1091.702
0627A	1050.661
0408A	1005.84
3626A	903.0484
3502A	814.2548
2950A	802.6177
0703A	798.4032
8082A	752.5065
0435A	740.4839
0786A	732.1613
0459A	724.0839
0606A	681.7774
3593A	618.4274
0380A	581.4226
0355H	571.6242
0261A	567.7226
0164H	516.8435
3730A	513.2435
5144A	497.171
0625A	491.9355
0439A	388.2258
7014A	317.1581
0252A	294.0032
9999A	269.8548
0558A	241.0806
0528A	211.7839
7027A	210.0387
0287A	194.8952
3780A	178.7887
0421A	170.1242
0109A	161.3403
0428A	156.6339
9124A	145.4032
9123A	141.6935
0437H	131.2597
7607A	126.7419
0887A	112.7258
8192A	112.2371
3735A	107.6855

0129A	95.53387
0020H	93.59032
0022A	84.86774
0612A	83.87097
3750A	82.63548
8610A	80.64516
7081A	77.91774
8100A	75.80968
0202A	75.60484
0737A	69.82258
0736A	64.83871
8273A	58.46452
0074H	54.84516
9126A	54.55645
5047A	54.4871
9125A	53.46774
8244A	52.25
0449A	48.76774
8608A	48.3871
0119A	48.09839
0738A	36.94194
0141H	34.90968
0376A	31.45161
8052A	29.64516
8084A	27.50806
0709A	27.20645
0734A	26.77419
0064H	19.67742
0188H	19.31452
0049H	18.76774
8246A	16.93548
3545A	16.45161
0700A	14.83871
0052H	14.60968
5036H	14.1129
8065A	13.69355
0740H	11.92581
0207A	9.748387
0300A	9.524194
0467A	9.451613
3514A	8.877419
0549H	8.679032
0486A	8.064516
0641A	7.417742
0585A	7.258065
0783A	6.774194
0005G	6.620968

0767A	5.16129
0371H	5.117742
0075H	4.916129
5013A	4.862903
0573G	4.156452
0315A	4.032258
2756A	3.225806
0620A	2.580645
0534H	2.254839
0780H	2.216129
0472A	2.183871
0015E	2.045161
0044H	1.633871
0364H	1.612903
0631A	1.612903
0325A	1.290323
7025A	1.232258
0766A	0.967742
0797A	0.967742
8153A	0.806452
0344A	0.483871
0685A	0.322581
5066A	0.322581
0425H	0.274194
0701H	0.237097
5043H	0.191935
0711A	0.16129
0702H	0.116129
0283H	0.083871
0074G	0.048387
8603A	0

Privileged and Confidential

From: McCormick, Tim
Sent: Monday, July 11, 2005 1:11 PM
To: Magyar, Laura J.; Sollazzo, Robert A.
Cc: Edwards, Amy K.; Mayhew, Stewart
Subject: Fails data you requested

Attachments: TotalFailsUNIVERSE063005.xls; FailsInThresholdUNIVERSE063005.xls; PossibleViolationsUNIVERSE.csv

Bob and Laura,

Attached are three spreadsheets that may help you decide which clearing members you might want to target. They are based on a program that Amy wrote to identify potential fails close-out violations. I added a few columns to the spreadsheets to give you information on recent increases in fails or potential violations (Note: much of the explanation is based on Amy's earlier work). The data DTCC provides us only specifies fails by clearing id, so you will have to identify the clearing member names.

TotalFailsUNIVERSE063005.xls (...

FailsInThresholdUNIVERSE063005...

PossibleViolationsUNIVERSE.csv...

TotalFailsUNIVERSE063005.xls gives the average daily number of shares failed by each clearing id (TotalSharesFailed_Mean) for the periods from January 7, 2005 to April 5, 2005 and from January 7, 2005 to June 30, 2005. Column D shows the change in the average daily number of shares by clearing member id and is sorted by the firms that showed the biggest jumps in average daily number of shares failed since April 5, 2005. This will help you identify whether there are any new firms with large aggregate fails that were not of interest in the first go-around with Laura.

FailsInThresholdUNIVERSE063005.xls gives the frequency of clearing members' failures in threshold stocks and how often they appear to violate the close-out provision of Reg SHO. The only stocks included are stocks that were on the threshold list for at least four consecutive days. The fails are for the period of January 7, 2005 to June 30, 2005 (except where noted).

- NewPosition_sum: the number of times that a clearing member increased their fail position in stock that had been on the threshold list for at least four days.
- NewPositionShares_sum: same as NewPosition_sum but measured in total shares of fail increases.
- ChkViolation1_sum: the number of times that a clearing member had a fail position greater than their grandfathered position for at least 14 consecutive days.
- ChkViolation2_sum: the number of times that a clearing member had a fail position greater than their grandfathered position for at least 17 consecutive days.
- ChkViolation3_sum: the number of times that a clearing member had a fail position greater than their grandfathered position for at least 20 consecutive days.
- ChkViolation1_sum40505: the number of times that a clearing member had a fail position greater than their grandfathered position for at least 14 consecutive days for the period from January 7, 2005 to April 5, 2005.
- Change: the number of times that a clearing member had a fail position greater than their grandfathered position for at least 14 consecutive days for the period from April 6, 2005 to June 30, 2005. This will show you which firms had the most potential violations recently.

Grandfathered position: a clearing member's fail position on the third day that a stock is on the threshold list. If the clearing member's position is below the original grandfathered position, the

grandfathered position is reset to be the clearing member's smallest position since the 3rd day the stock was on the threshold list.
Note that ChkViolation only gives possible violations. It is based on the relatively strict "LIFO" method of clearing out the newest fails first, while the enforcement of the rule might actually be based on more of a "FIFO" approach of clearing out the oldest non-grandfathered fails first. The LIFO method is unlikely to miss real violations. Focusing some time on real violations will give you a chance to examine the pre-borrow requirements (not to mention that it helps you locate the bad apples).

PossibleViolations.csv gives the daily fails positions for the clearing members in stocks where they appear to violate the close-out provisions as defined above (i.e., the clearing member had a fail position greater than their grandfathered position for at least 14 consecutive days). The only stocks included are stocks that were on the threshold list for at least four consecutive days. The fails are for the period of January 7, 2005 to June 30, 2005. Many of the variables are self-explanatory, but here are the ones that might be more difficult to figure out:

- Failed_Amount_In_Shares: The clearing member's CNS fail position in the stock
- NewFails: the change in the clearing member's CNS fail position
- CumNewThresholdFails: the level of fails over and above the clearing member's grandfathered position
- CloseOutDays: the number of consecutive days in which the clearing member has had a fail position that is larger than their grandfathered position.

Let me know if you have questions or need more analysis.

Thanks,
Tim McCormick

Office of Economic Analysis
U.S. Securities and Exchange Commission
100 F Street NE
Washington, D.C. 20549-1105
(202) 551-6633

ClearingID	TotalSharesFailed_Mean
0141A	47926225.68
0226A	39397277.28
0501A	36741937.47
0632A	36140241.95
0161A	36133176.8
0443A	32146260.23
0352A	23322213.28
0385A	20975061.17
0418A	17395616.93
0690A	13863480.8
0050A	13611174.15
0005A	12939578.27
5099A	12883984.18
0773A	12855612.73
0705A	12463869.87
0235A	11905751.47
0573A	10460776.7
0551A	10192200.63
0164A	10160072.13
0642A	9606211.55
5065A	8859006.183
0019A	7921509.567
0437A	6928360.167
0571A	6459304.633
0355A	6266661.733
0234A	5685874.467
0157A	5625411.85
0265A	5204614.533
0725A	5096850.45
0221A	4756372.6
0671A	4399952.617
0188A	4381674.6
0074A	4040889.95
0549A	3311049.15
0015A	3185717.4
5058A	3183487.583
0633A	2899681.65
0750A	2516180.617
5030A	2256480.483
0279A	2182504.6
0274A	2169050.383
0283A	1878306.85
0696A	1875226.767
5063A	1841698.333
0064A	1706658.267
0438A	1603514.9
8072A	1365703.567
0155A	1344950.633
0100A	1166428.95
0647A	1140093.4
0067A	1089396.567

0052A	1083946.067
5028A	1053199.183
0309A	1007448.183
0060A	964552.4333
0158A	960687.1
5008A	955181.4333
5036A	939358.9167
0749A	894327
0215A	823789.4667
0116A	811156.35
0311A	807719.1333
0044A	802830.3667
0286A	786791.0833
5025A	771455.4833
0012A	736316.8167
0045A	736292.85
5043A	721092.4667
0569A	716616.3
0030A	697797.3667
0425A	685824.8833
0613A	683422.1667
2767A	678064.8333
5039A	590690.0833
0201A	588451.0667
0103A	557525.0833
5029A	553820.9833
0126A	536333.55
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0075A	141364.95
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0786A	59.66666667
0252A	56.21666667
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0075H	50.8
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7081A	25
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0780H	22.9
8084A	19.33333333
0044H	16.88333333
0364H	16.66666667
0631A	16.66666667
5003A	15.6
0766A	10
0797A	10
8100A	10
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0425H	2.833333333
0701H	2.45
5043H	1.983333333
5144A	1.85
0702H	1.2
0283H	0.866666667
0300A	0.133333333
0109A	0
5013A	0
8603A	0

ClearingID	TotalSharesFailed_Mean 1/7/05 to 6/30/05	TotalSharesFailed_Mean 1/7/05 to 4/5/05	Change from 4/6/05 to 6/30/05
0012A	9214713.76	736316.8167	8478396.944
0501A	44457804.62	36741937.47	7715867.153
0064A	8034966.149	1706658.267	6328307.882
0705A	17296770.84	12463869.87	4832900.976
0756A	3664864.95	103554.85	3561310.1
0355A	9083180.546	6266661.733	2816518.812
0188A	6536842.893	4381674.6	2155168.293
0019A	9668762.471	7921509.567	1747252.904
5058A	4655449.736	3183487.583	1471962.152
0161A	37195787.83	36133176.8	1062611.026
0157A	6448838.669	5625411.85	823426.8194
0573A	11085685.21	10460776.7	624908.507
0158A	1487431.694	960687.1	526744.5942
0015A	3671071.05	3185717.4	485353.6496
5029A	1023505.141	553820.9833	469684.1572
0309A	1437123.521	1007448.183	429675.3374
0044A	1215631.083	802830.3667	412800.7159
0274A	2515998.818	2169050.383	346948.4349
0234A	6001043.017	5685874.467	315168.5498
0221A	5063359.711	4756372.6	306987.1107
0067A	1377114.612	1089396.567	287718.0449
0750A	2783649.884	2516180.617	267469.2676
0201A	844061.9091	588451.0667	255610.8424
0775A	589161.3802	380923.75	208237.6302
0294A	374880.1488	174201.5167	200678.6321
5008A	1150346.306	955181.4333	195164.8725
0633A	3088785.835	2899681.65	189104.1847
0549A	3497896.165	3311049.15	186847.0153
0039A	218478.2479	42125.16667	176353.0813
0100A	1328775.38	1166428.95	162346.4302
0651A	636355.4298	479732.7	156622.7298
0060A	1119941.074	964552.4333	155388.6411
0740A	430947.1405	285756.8167	145190.3238
0010A	464592.1074	323097.9167	141494.1908
0031A	458585.6033	335855.3833	122730.22
0116A	922830.4298	811156.35	111674.0798
0371A	183691.124	72694.96667	110996.1573
0013A	326422.7521	229359.8833	97062.86874
0018A	379893.2066	287392.8833	92500.32328
5101A	373605.0826	289434.0667	84171.01597
0148A	93693.22314	29228.8	64464.42314
0126A	597983.1818	536333.55	61649.63182
0702A	177579.5372	117915.9167	59663.62052
0180A	193222	140288.4333	52933.56667
0250A	293558.8678	252012.5	41546.36777
0695A	96351.89256	55118.46667	41233.4259
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0816A	66703.41322	29420.38333	37283.02989
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0284A	61415.76033	29577.5	31838.26033

0733A	161556.1405	137111.05	24445.0905
0655A	45590.06612	22552.76667	23037.29945
2209A	19704.50413	1450.4	18254.10413
0650A	24275.75207	6262.266667	18013.4854
0512A	221057.7769	203945.1167	17112.66019
0133A	97562.04959	80986.91667	16575.13292
0493A	20597.95041	4250.15	16347.80041
5063A	1855290.595	1841698.333	13592.2617
0701A	37393.04132	25072.75	12320.29132
0017A	23179.85124	11573.71667	11606.13457
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0096A	51167.63636	41520.46667	9647.169697
0407A	426523.1653	417476.0333	9047.13196
5011A	134858.5703	126471.25	8387.32025
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0238A	33787.13223	26607.06667	7180.065564
0213A	73726.34711	67644.86667	6081.48044
5048A	141226.5041	135188.35	6038.15413
8086A	6078.446281	226.8666667	5851.579614
0020A	129943.5455	124872.15	5071.39545
0624A	26902.35537	21985.16667	4917.188705
0646A	180722.1818	176156.15	4566.03182
5043A	725470.4132	721092.4667	4377.94655
0712A	10544.83471	6526.916667	4017.918044
3720A	20938.3719	17182.18333	3756.188568
0688A	61813.73554	58131.38333	3682.352204
5003A	3638.61157	15.6	3623.01157
5117A	3378.595041	0	3378.595041
0136A	24447.14876	21211.98333	3235.165427
0370A	27794.08265	24568.45	3225.632645
0419A	25120.29752	22039.58333	3080.714188
0173A	8125.363636	5205.083333	2920.280303
8607A	2876.033058	0	2876.033058
0197A	2851.239669	0	2851.239669
0408A	2205.884298	81.66666667	2124.217631
8144A	6964.752066	5127.25	1837.502066
0078A	2058.677686	313.3333333	1745.344353
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0627A	1782.487603	93.33333333	1689.15427
3653A	7489.31405	5892.383333	1596.930716
9999A	1257.85124	0	1257.85124
5022A	1793.842975	588.8333333	1205.009642
0386A	1192.826446	0	1192.826446
0541A	1872.107438	872.6833333	999.4241047
0558A	983.1900826	0	983.1900826
3550A	12785.30579	11833.15	952.155785
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3675A	8944.61157	8636.216667	308.3949035
9126A	279.5454546	0	279.5454546
9125A	273.9669422	0	273.9669422
0732A	1623.735537	1384.916667	238.8188705
0784A	7112.438017	6893.05	219.3880165
0464A	190.0826446	0	190.0826446
5118A	191070.8347	190938.2333	132.60138
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5144A	34.2892562	1.85	32.4392562
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0178A	26.03305785	0	26.03305785
0641A	16.52892562	0	16.52892562
0887A	158.1900826	146.1833333	12.00674931
8100A	14.94214876	10	4.94214876
0300A	4.991735537	0.133333333	4.858402204
8052A	2.727272727	0	2.727272727
3514A	45.48760331	45	0.487603306
0472A	0.198347107	0	0.198347107
2950A	0.107438017	0	0.107438017
0109A	0	0	0
5013A	0	0	0
8603A	0	0	0
0283H	0.429752066	0.866666667	-0.436914601
0702H	0.595041322	1.2	-0.604958678
5043H	0.983471074	1.983333333	-0.999862259
0701H	1.214876033	2.45	-1.235123967
0425H	1.404958678	2.833333333	-1.428374656
5066A	1.652892562	3.333333333	-1.680440771
0362A	51.82644628	54.51666667	-2.690220386
0766A	4.958677686	10	-5.041322314
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0364H	8.26446281	16.66666667	-8.402203857
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7081A	12.39669422	25	-12.60330579
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7014A	310.1322314	334.0666667	-23.93443527
0112A	24.88429752	50.18333333	-25.29903581

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0129A	78.14049587	123.75	-45.60950413
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7607A	92.14876033	153.5333333	-61.384573
0740H	61.10743802	123.2333333	-62.12589531
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0491A	1548.396694	1848.333333	-299.9366391
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8273A	299.5702479	604.1333333	-304.5630854
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0625A	1900.826446	3500	-1599.173554
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7311A	3494.214876	5208.333333	-1714.118457
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3895A	27926.82645	30240.15	-2313.323554
0568A	5686.38843	8247.65	-2561.26157

0271A	20105.39669	22672.65	-2567.253306
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0442A	74445.40496	83357.8	-8912.395041
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8604A	34129.91736	47219.66667	-13089.74931
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0374A	162736.9917	186249.8	-23512.80826
0768A	79313.39669	104242.3833	-24928.98664
0210A	182828.4628	208300.3167	-25471.85386
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5036A	909365.9256	939358.9167	-29992.99105
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0364A	97277.47934	154561.25	-57283.77066
0623A	190945.6529	249152.6833	-58207.03044
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2767A	605363.9587	678064.8333	-72700.87465
0049A	375765.1736	452614.4167	-76849.24312
0311A	720997.2562	807719.1333	-86721.87713
0057A	201830.5703	292374.3833	-90543.81308
5039A	499400.438	590690.0833	-91289.64531
0547A	266842.2893	372984.9333	-106142.6441

0749A	785010.7107	894327	-109316.2893
0715A	160528.7769	271330.3833	-110801.6065
0103A	441087.9587	557525.0833	-116437.1247
0286A	667109.5785	786791.0833	-119681.5048
0045A	608024.7686	736292.85	-128268.0814
0312A	306394.6446	437897.6	-131502.9554
0308A	182220.1074	329378.0333	-147157.9259
0438A	1443828.521	1603514.9	-159686.3793
0425A	525623.9752	685824.8833	-160200.9081
0647A	954410.2149	1140093.4	-185683.1851
0785A	209816.6942	396120.8333	-186304.1391
8072A	1154599.562	1365703.567	-211104.0047
0279A	1956738.76	2182504.6	-225765.8397
0215A	589969.0744	823789.4667	-233820.3923
0052A	846751.2727	1083946.067	-237194.794
0671A	4151705	4399952.617	-248247.6167
0613A	429413.4463	683422.1667	-254008.7204
0074A	3712417.909	4040889.95	-328472.0409
0030A	346015.2231	697797.3667	-351782.1435
5030A	1886326.372	2256480.483	-370154.1114
5028A	660421.438	1053199.183	-392777.7453
0005A	12517102.5	12939578.27	-422475.763
0696A	1451696.116	1875226.767	-423530.651
0283A	1291314.546	1878306.85	-586992.3045
0265A	4530570.231	5204614.533	-674044.3019
0642A	8804023.512	9606211.55	-802188.0376
0690A	12917407.48	13863480.8	-946073.321
0437A	5965302.099	6928360.167	-963058.0675
0551A	8912131.256	10192200.63	-1280069.377
0050A	12259984.21	13611174.15	-1351189.943
0352A	21590992.94	23322213.28	-1731220.341
0164A	7901904.711	10160072.13	-2258167.422
0571A	4143523.463	6459304.633	-2315781.171
0725A	2765468.975	5096850.45	-2331381.475
0385A	18237666.38	20975061.17	-2737394.787
5099A	9831730.05	12883984.18	-3052254.133
0226A	35364649.76	39397277.28	-4032627.523
0418A	13202210.07	17395616.93	-4193406.867
5065A	4423442.669	8859006.183	-4435563.514
0773A	8294926.818	12855612.73	-4560685.915
0235A	7224990.554	11905751.47	-4680760.913
0632A	30464337.75	36140241.95	-5675904.198
0443A	24792459.61	32146260.23	-7353800.621
0141A	30453366.05	47926225.68	-17472859.63

ClearingID	NewPositior	NewPositionSh	ChkViolation1_Sum	ChkViolation2_Sum	ChkViolation3_Sum
0161A	4516	159714241	95	69	47
0690A	2572	65280910	64	41	32
0671A	1288	19466018	45	34	26
0501A	3743	255658753	36	16	6
0632A	1182	76214479	33	23	16
5099A	770	12812441	38	30	23
0573A	1551	52313773	31	15	10
0050A	1714	128500964	28	14	7
0443A	1502	125263380	26	14	10
0418A	1737	95536908	27	11	5
0226A	1466	93826832	27	16	12
0642A	1546	36290223	17	6	4
0221A	1307	20137757	17	7	5
0005A	1211	100401820	23	16	13
0019A	1092	25452626	14	8	3
0385A	1488	21059543	18	13	8
0549A	970	12714961	24	13	13
5058A	164	8290991	17	15	15
0633A	923	4716738	16	4	0
0705A	609	87940047	12	5	5
0534A	321	835758	12	6	3
0355A	1125	69843923	11	7	4
0437A	972	6427804	10	6	3
0265A	403	74644754	9	6	4
0188A	2331	38172051	10	4	2
0352A	2017	124051032	13	4	3
2767A	449	8700132	8	4	1
0309A	193	1664668	8	5	4
0100A	422	7432996	7	4	2
5063A	679	7014282	5	4	3
0141A	931	139531818	7	2	0
0012A	237	3405294	5	5	3
5036A	90	1340764	4	2	2
0279A	456	10981848	4	3	2
0010A	96	1100912	4	0	0
0647A	105	8964582	9	3	1
0052A	190	1865880	8	4	2
0067A	419	8842343	5	4	1
0311A	272	2652683	5	2	0
0234A	1754	57642801	4	2	1
0164A	1315	22947034	4	0	0
0064A	616	17263181	3	0	0
0725A	225	51555266	3	1	1
0551A	134	4426427	3	3	2
0283A	132	3601265	3	2	1
8072A	85	1800720	3	2	1
0750A	607	30954406	2	0	0
5011A	96	659779	2	2	0
5029A	74	3772855	2	2	2
0312A	61	926100	2	0	0
0294A	44	1123702	2	2	1

0126A	52	915240	5	4	4
0235A	759	22707203	4	3	2
0015A	586	8468281	4	1	1
0773A	482	24486467	4	1	0
0180A	192	1895754	3	2	1
5118A	24	887743	3	2	2
0044A	1006	14745365	2	1	1
0103A	330	2575017	2	2	0
0438A	306	5286611	2	1	0
5043A	207	1441661	2	1	0
0695A	150	923535	2	1	1
0031A	121	634582	2	2	2
0574A	88	145766	2	1	0
0039A	86	167739	2	0	0
0045A	51	250410	2	2	1
0816A	42	71221	2	1	1
2424A	38	871068	2	2	1
0571A	663	15499837	1	1	1
0158A	650	4591395	1	0	0
0060A	393	10052691	1	0	0
0756A	325	20032272	1	1	0
0775A	237	5703193	1	0	0
0210A	222	1160149	1	1	0
5048A	171	433291	1	1	1
0049A	149	1830994	1	1	0
0374A	117	299695	1	0	0
0057A	109	120340	1	1	1
0651A	76	1626411	1	0	0
0018A	55	2033004	1	1	0
3675A	45	30050	1	1	0
0512A	43	372251	1	1	1
3653A	41	106652	1	0	0
0213A	29	159876	1	1	1
5046A	17	710425	1	1	0
5065A	21	453308	6	6	5
0074A	1161	30848165	3	3	3
0201A	264	1223992	3	3	1
0286A	449	8790781	2	2	2
0740A	171	1189924	2	1	1
5025A	48	1467382	2	1	1
5028A	40	1804145	2	2	1
0407A	402	2105512	1	1	1
0696A	279	6045358	1	1	1
0020A	269	663993	1	0	0
5030A	182	2304443	1	0	0
0133A	141	1775000	1	1	1
5008A	136	2372932	1	0	0
0364A	111	507573	1	0	0
0215A	69	4075309	1	1	1
0793A	47	499359	1	0	0
0701A	40	20145	1	1	0
0727A	33	86825	1	0	0

0771A	31	209487	1	1	1
0013A	30	2042408	1	1	0
0702A	30	307970	1	1	0
0361A	25	489869	1	1	1
3511A	23	8396	1	0	0
0308A	8	748040	1	1	0
0157A	2188	26118297	0	0	0
0646A	329	447448	0	0	0
0688A	248	312403	0	0	0
0155A	231	4109676	0	0	0
3720A	191	109263	0	0	0
0749A	180	10432123	0	0	0
0569A	175	9552020	0	0	0
0442A	163	582341	0	0	0
0780A	143	2674873	0	0	0
0216A	117	197365	0	0	0
0733A	107	772591	0	0	0
0055A	104	646135	0	0	0
0799A	103	258264	0	0	0
0623A	91	411236	0	0	0
0238A	88	509899	0	0	0
0271A	85	54246	0	0	0
0075A	81	139675	0	0	0
0250A	81	3204357	0	0	0
0116A	67	395614	0	0	0
0547A	67	599630	0	0	0
3550A	61	51596	0	0	0
0784A	57	105884	0	0	0
0785A	51	182676	0	0	0
3502A	51	33368	0	0	0
5039A	47	187559	0	0	0
3780A	37	10474	0	0	0
5101A	37	440557	0	0	0
0274A	36	6029493	0	0	0
0288A	34	16101	0	0	0
0371A	33	280553	0	0	0
5002A	32	325091	0	0	0
0608A	31	77009	0	0	0
0796A	31	14460	0	0	0
0541A	30	12566	0	0	0
3650A	26	3589	0	0	0
3735A	26	19152	0	0	0
0768A	23	8743	0	0	0
0030A	19	75755	0	0	0
3851A	19	1012	0	0	0
0568A	16	50504	0	0	0
0650A	16	31486	0	0	0
5177A	16	660399	0	0	0
0703A	15	8985	0	0	0
0728A	15	5539	0	0	0
0419A	13	42621	0	0	0
2357A	13	23557	0	0	0

3895A	13	28316	0	0	0
0887A	11	34	0	0	0
3750A	11	3070	0	0	0
0367A	10	2414	0	0	0
0436A	10	27931	0	0	0
0746A	10	46330	0	0	0
0152A	9	558308	0	0	0
0425A	9	299821	0	0	0
0136A	8	104873	0	0	0
0148A	8	1175400	0	0	0
0314A	8	21734	0	0	0
0715A	8	202816	0	0	0
3501A	7	3457	0	0	0
8144A	7	23501	0	0	0
0493A	6	404144	0	0	0
0297A	5	22175	0	0	0
0380A	5	15838	0	0	0
0445A	5	9265	0	0	0
0732A	5	114	0	0	0
0743A	5	201939	0	0	0
8006A	5	12800	0	0	0
8086A	5	950	0	0	0
0017A	4	159274	0	0	0
0173A	4	4280	0	0	0
0284A	4	302500	0	0	0
0370A	4	3700	0	0	0
0494A	4	3559	0	0	0
0581A	4	11500	0	0	0
0627A	4	7900	0	0	0
5022A	4	6616	0	0	0
0041A	3	33600	0	0	0
0096A	3	530771	0	0	0
0124A	3	6070	0	0	0
0280A	3	9012	0	0	0
0386A	3	10750	0	0	0
0446A	3	387114	0	0	0
0476A	3	2300	0	0	0
5003A	3	17902	0	0	0
5017A	3	114090	0	0	0
5027A	3	105500	0	0	0
0078A	2	2200	0	0	0
0197A	2	54600	0	0	0
0306A	2	10500	0	0	0
0536A	2	4875	0	0	0
0655A	2	5100	0	0	0
2209A	2	8439	0	0	0
5001A	2	76	0	0	0
7311A	2	12500	0	0	0
7607A	2	600	0	0	0
0022A	1	7300	0	0	0
0043A	1	700	0	0	0
0269A	1	2400	0	0	0

0439A	1	5200	0	0	0
0491A	1	37800	0	0	0
0606A	1	94	0	0	0
0712A	1	6000	0	0	0
5016A	1	1000	0	0	0
5117A	1	408810	0	0	0
7031A	1	500	0	0	0
7253A	1	7000	0	0	0
8065A	1	2000	0	0	0
8082A	1	700	0	0	0
8105A	1	1000	0	0	0
8192A	1	1680	0	0	0
0025A	0	0	0	0	0
0178A	0	0	0	0	0
0613A	0	0	0	0	0
0624A	0	0	0	0	0
3626A	0	0	0	0	0
8100A	0	0	0	0	0

ChkViolation1_Sum 40505	Change
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ClearingID	NewPosition_Sum	NewPositionShares_Sum	ChkViolation1_Sum	ChkViolation2_Sum	ChkViolation3_Sum
0161A	2341	71093466	46	36	22
0690A	1264	37111056	31	20	14
0671A	663	8063341	22	17	14
5099A	432	6574845	19	12	8
0549A	458	4876210	16	9	9
0226A	781	33721395	15	8	5
0501A	1909	52298557	14	5	2
0418A	899	45319217	14	5	3
0573A	796	18113606	14	5	2
0005A	703	54659195	13	8	6
0050A	800	67768306	12	6	4
0443A	766	113365516	11	4	3
0632A	647	46193869	11	5	3
5058A	91	6774676	10	9	3
0385A	732	11649718	9	4	4
0633A	488	2342285	9	2	0
0352A	1059	39397422	8	4	3
0647A	84	8252454	7	2	0
0221A	621	13123801	6	4	3
0052A	103	1487046	6	3	0
5065A	21	453308	6	6	5
0642A	632	15121600	5	1	0
0705A	434	10300160	5	3	3
0534A	175	350751	5	2	0
0188A	1185	17393807	4	1	0
0355A	595	12040606	4	2	2
0019A	532	11692117	4	1	0
0126A	30	731950	4	3	3
0141A	571	106073310	3	1	0
0074A	538	13915455	3	3	3
0437A	491	3176372	3	2	2
0235A	360	17266735	3	2	1
0015A	300	6816793	3	1	1
0773A	249	9680648	3	0	0
2767A	249	4634225	3	2	0
0067A	189	3500185	3	1	0
0311A	131	500070	3	1	0
0309A	120	1221311	3	2	1
0201A	117	656670	3	3	1
0234A	942	13292806	2	1	1
0164A	644	6160976	2	0	0
0286A	226	2095717	2	2	2
0100A	180	2438403	2	1	0
0265A	152	9416724	2	1	1
0740A	85	472732	2	1	1
0180A	71	733163	2	2	1
5025A	39	1426698	2	1	0
5028A	36	1785629	2	2	1
5118A	16	430708	2	2	2
0044A	526	2958191	1	1	1
0279A	249	8663809	1	1	1
0064A	242	2582296	1	0	0
0407A	213	961771	1	1	0
0438A	175	1891090	1	1	0
0103A	168	1712440	1	1	0
0020A	130	314427	1	0	0
5043A	126	925977	1	0	0
0725A	120	51100098	1	0	0

0696A	119	1598913	1	1	1
5030A	106	1628684	1	0	0
0012A	99	1993402	1	1	0
0551A	79	1266682	1	1	1
0695A	78	273600	1	1	1
0283A	74	3004565	1	1	0
5008A	73	1920265	1	0	0
0133A	59	491007	1	1	0
0364A	54	355540	1	0	0
0010A	49	407446	1	0	0
0039A	49	57574	1	0	0
0215A	45	3393070	1	1	1
8072A	34	336019	1	1	1
0574A	28	25967	1	1	0
0045A	26	203453	1	1	0
0793A	26	44802	1	0	0
3511A	23	8396	1	0	0
0701A	21	15299	1	1	0
0816A	21	58464	1	0	0
0031A	20	146844	1	1	1
0013A	19	391782	1	1	0
0727A	19	37337	1	0	0
2424A	19	419609	1	1	1
0702A	17	184267	1	1	0
0361A	16	133213	1	1	1
0771A	16	50614	1	1	1
0308A	5	713680	1	0	0
0157A	1150	14181261	0	0	0
0571A	369	8822163	0	0	0
5063A	323	3387700	0	0	0
0750A	312	8054017	0	0	0
0158A	261	1166826	0	0	0
0060A	167	4619008	0	0	0
0756A	140	604001	0	0	0
0646A	129	203115	0	0	0
0688A	105	94593	0	0	0
0155A	104	2487660	0	0	0
0210A	99	600930	0	0	0
0569A	89	4380631	0	0	0
0775A	84	996502	0	0	0
0049A	80	647480	0	0	0
0749A	79	4409897	0	0	0
0780A	75	1349475	0	0	0
5048A	73	219432	0	0	0
0057A	68	70942	0	0	0
0442A	68	396571	0	0	0
3720A	68	44495	0	0	0
0055A	65	456083	0	0	0
0374A	56	171248	0	0	0
0271A	54	26301	0	0	0
0733A	54	595325	0	0	0
0799A	46	121182	0	0	0
5036A	44	510443	0	0	0
0623A	42	254012	0	0	0
0216A	39	144341	0	0	0
0238A	38	130460	0	0	0
0250A	37	1449354	0	0	0
0075A	35	54850	0	0	0
0651A	35	713072	0	0	0

3550A	35	27641	0	0	0
0547A	34	482899	0	0	0
5029A	34	1249251	0	0	0
5011A	33	302488	0	0	0
0785A	32	98168	0	0	0
0784A	29	61054	0	0	0
0371A	28	251296	0	0	0
3780A	25	9000	0	0	0
3735A	24	19078	0	0	0
5039A	24	95838	0	0	0
3502A	21	29337	0	0	0
3650A	21	2817	0	0	0
0030A	19	75755	0	0	0
0274A	19	5192849	0	0	0
0608A	19	25409	0	0	0
0796A	19	10792	0	0	0
3675A	19	10935	0	0	0
3851A	19	1012	0	0	0
0116A	18	72433	0	0	0
0512A	18	128233	0	0	0
0018A	17	1166790	0	0	0
0312A	17	107619	0	0	0
0288A	16	9063	0	0	0
0213A	14	13561	0	0	0
5046A	14	543746	0	0	0
5101A	14	102823	0	0	0
0568A	13	26404	0	0	0
0294A	12	209800	0	0	0
0768A	12	5293	0	0	0
5002A	12	61149	0	0	0
5177A	12	549877	0	0	0
0703A	11	8067	0	0	0
2357A	11	21895	0	0	0
3750A	11	3070	0	0	0
0152A	9	558308	0	0	0
0541A	9	2440	0	0	0
0650A	9	6128	0	0	0
3653A	9	27785	0	0	0
0436A	8	11931	0	0	0
3895A	8	21936	0	0	0
0297A	5	22175	0	0	0
0314A	5	13095	0	0	0
0419A	5	21800	0	0	0
0367A	4	2399	0	0	0
0380A	4	15738	0	0	0
8144A	4	7501	0	0	0
0124A	3	6070	0	0	0
0284A	3	102500	0	0	0
0425A	3	5981	0	0	0
0887A	3	8	0	0	0
8006A	3	7800	0	0	0
8086A	3	400	0	0	0
0078A	2	2200	0	0	0
0096A	2	80771	0	0	0
0173A	2	4100	0	0	0
0280A	2	9006	0	0	0
0445A	2	3200	0	0	0
0446A	2	386114	0	0	0
0494A	2	2352	0	0	0

0536A	2	4875	0	0	0
0728A	2	4057	0	0	0
0732A	2	12	0	0	0
0743A	2	2229	0	0	0
0746A	2	6200	0	0	0
5022A	2	2940	0	0	0
5027A	2	100000	0	0	0
7311A	2	12500	0	0	0
0017A	1	5000	0	0	0
0022A	1	7300	0	0	0
0043A	1	700	0	0	0
0136A	1	521	0	0	0
0148A	1	20800	0	0	0
0269A	1	2400	0	0	0
0370A	1	1000	0	0	0
0439A	1	5200	0	0	0
0491A	1	37800	0	0	0
0493A	1	1374	0	0	0
0581A	1	500	0	0	0
0627A	1	1700	0	0	0
0655A	1	5000	0	0	0
0712A	1	6000	0	0	0
0715A	1	1	0	0	0
3501A	1	50	0	0	0
5016A	1	1000	0	0	0
5017A	1	24090	0	0	0
7031A	1	500	0	0	0
7253A	1	7000	0	0	0
7607A	1	500	0	0	0
8065A	1	2000	0	0	0
8082A	1	700	0	0	0
8105A	1	1000	0	0	0
8192A	1	1680	0	0	0
0025A	0	0	0	0	0
0306A	0	0	0	0	0
0476A	0	0	0	0	0
0613A	0	0	0	0	0
0624A	0	0	0	0	0

O E A M E M O R A N D U M

TO: Distribution List

FROM: Tom Dowling
Peter Martin
Office of Economic Analysis

DATE: October 6, 2006

SUBJECT: Fails to Deliver Pre- and Post-Regulation SHO - Update

This memorandum updates summary data on fails to deliver through September 2006. It examines fails to deliver before and after the implementation of the Rule 203 of Regulation SHO. The data, as reported by NSCC, covers all stocks with aggregate fails to deliver of 10,000 shares or more. The period from April 1, 2004 to December 31, 2004 is defined as the pre-Rule period.[1] The period from January 1, 2005 to September 30, 2006 is defined as the post-Rule period. The primary results are as follows:

- The average daily aggregate fails to deliver declined by 33.2% after the effective date of Regulation SHO.
- The average daily number of securities with aggregate fails of at least 10,000 shares declined by 6.6% after the effective date of Regulation SHO.
- The average daily number of fails to deliver positions declined by 15.6%.
- The average age of a fail position declined by 18.2% after the effective date of Regulation SHO.
- The average daily aggregate new fails to deliver increased by 1.0%.[2]
- The average daily number of new fails to deliver positions declined by 5.2%.
- The average daily number of threshold securities declined by 39.0% from the pre- to post-Rule periods. The average daily number of threshold securities declined by 44.2% since January 2005.[3]
- The average daily fails of threshold securities declined by 54.0 %.
- Comparing September 2006 to January 2005, average daily fails decreased by 12.5%.

[1] August 9, November 3 and November 4, 2004 were missing from the dataset. The previous day's fails data was used to fill-in the missing data for these dates.
[2] New fails are defined as fail positions with age equal to 1 day. The NSCC data only shows the oldest age position for each clearing identifier. Thus, these numbers potentially undercount new fails. However, if anything, there is less undercounting after the Rule since the number of clearing positions declined by 15% after the Rule. Thus, the bias works against finding a decline in new fails after the Rule.
[3] To be included on the threshold security list a security needs to have aggregate fails to deliver of 10,000 shares or more and at least 0.5% of total shares outstanding for five consecutive settlement days. A security remains on the list until it has five consecutive settlement days with fails below these criteria.

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- A total of 7486 securities "graduated" from the threshold list since January 10, 2005 representing 5.3 billion shares in fails.

Table 1 shows the average daily fails to deliver statistics pre- and post-Rule for all securities with aggregate fails to deliver of 10,000 shares or more. All but one of the eight measures show declines after Rule 203 was implemented.

Figure 1 shows the average daily aggregate fails to deliver from April 2004 to September 2006. During the first three quarters of the post-Rule period (from the first quarter of 2005 to the third quarter of 2005) average daily fails showed a downward trend. However, from the fourth quarter of 2005 to the third quarter of 2006 average daily fails has appeared to level out. [4]

Table 2 shows the summary statistics for the securities that were on the published threshold lists from January 10, 2005 to September 30, 2006. On an average day, there were about 298 securities on the threshold list. These threshold lists securities had average of 1282 fails positions representing 181 million shares.

Given that any open fails prior to a security's addition to the threshold list are exempt from the close-out provisions of the Rule (grandfathered) and that the mandatory close-out requirements do not apply until day 14 for any new fails, it makes sense to examine how fast the fails are resolved for these threshold securities. The average security spent about 28 days on the threshold list during this period. About 51% of securities remain on the threshold lists after 10 days of their addition. About 32% of securities remain on the threshold list after 20 days and about 23% of securities remain on the threshold list after 30 days.

Tables 2A and 2B compare first month of Regulation SHO to the current month. The average daily number of threshold list securities has declined 44.2% from January 2005 to September 2006. During the same period, the average daily shares of fails of threshold securities declined by 42.7%. Lastly, average daily shares of fails for all securities declined by 12.5%..

To answer the question of whether inclusion on the threshold list has any impact on a securities fails to deliver, we examine the change in fails from the first day on the threshold list to the last day on the threshold list.[5] We find that an average of 302.3 fails positions representing 20.3 million shares are closed out each day for threshold list securities. Figure 2 shows that securities see net reductions in the number of fail positions the longer they are on the threshold list both in the pre- and post-Rule periods.[6]

[4] The averages are slightly inflated in October due to a fail position of 789,201,500 shares on 10/11/05 in the warrants of a low-priced security.
[5] We assume that a stock that drops from the threshold list has a drop in fails equal to its fails on its last threshold list.
[6] We assume that a stock that drops from the threshold list has a drop in fails equal to its fails on its last threshold list.

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These declines include new fails positions being added and resolved. Since these numbers are net of new fail positions, they are a lower bound for the number of grandfathered positions resolved.

More importantly, Figure 2 shows that fail positions are getting closed out more quickly during the post-Rule period than in the pre-Rule period. In the post-Rule period, about 40% of fail positions in threshold list securities get resolved after 5 days, about 60% after 8 days and about 70% after 11 days. In the pre-Rule period, about 40% of fail positions in threshold list securities get resolved after 9 days, about 60% after 20 days and about 70% after 28 days. Thus, threshold securities fails get resolved 4 to 17 days quicker after the Rule. This evidence is consistent with the mandatory close-out provisions of the Rule (and the anticipation of the mandatory close-out provisions) and the publication of the threshold lists being effective at resolving large fails situations.

Table 3 displays average daily threshold securities by market. Across all exchanges 1.83% of issues were on the threshold list. Two markets stand out, the AMEX with 3.53%, and the Nasdaq Small Cap with 2.93%.

Distribution List:

Alexandra Albright
James Brigagliano
Jerry Carpenter
Victoria Crane
Bill Dale
Amy Edwards
Laura Magyar
Elizabeth Marino
Stewart Mayhew
Jim Mayo
Tim McCormick
John Polise
Matthew Shimkus
Jonathan Sokobin
Chester Spatt
Josephine Tao
Brendon Weiss

Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule[7]

Measure	Pre-Rule	Post-Rule	Change	Percent Change
Number of Days	189	438		
Average Daily Aggregate Fails (millions)	810.7	541.7	-269.0	-33.2%
Average Daily Number of Securities	2735.5	2555.6	-179.9	-6.6%
Average Daily Number of Fail Positions	10747.1	9070.0	-1677.1	-15.6%
Average Age per Position (days)	35.7	29.2	-6.5	-18.2%
Average Daily New Fail Shares (millions)	98.9	99.9	1.0	1.0%
Average Daily New Fail Positions	3011.8	2848.8	-163.0	-5.4%
Average Daily Number of Securities on Threshold List	298.2	181.9	-116.3	-39.0%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	131.6	60.5	-71.1	-54.0%

Source: DTCC

[7] Includes securities with aggregate daily fails to deliver of 10,000 shares or more.

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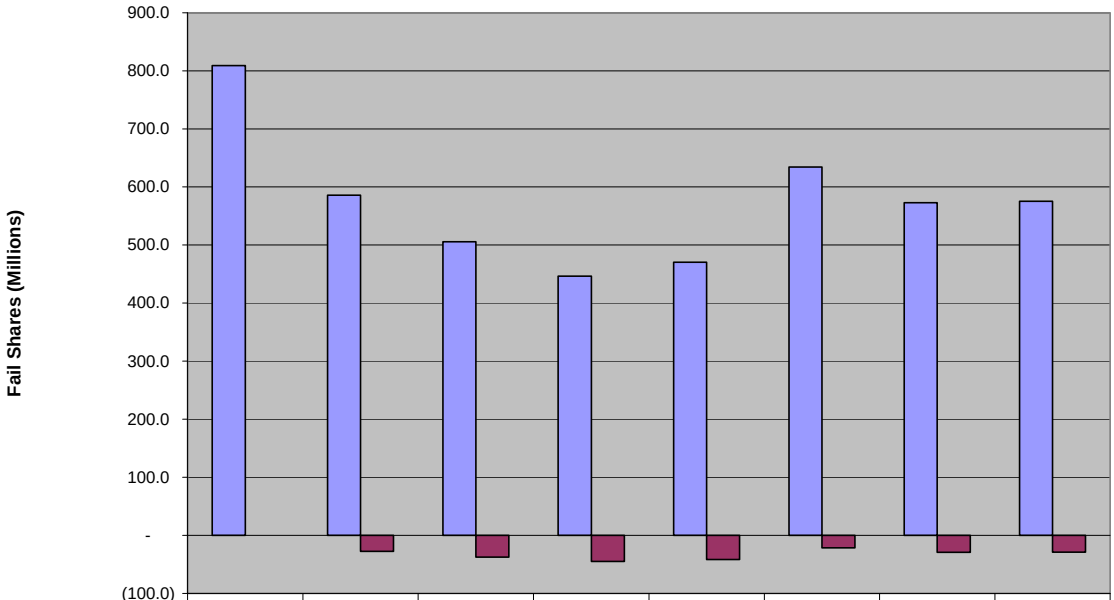
Average Daily Fails to Delivery



	Apr-Dec 2004	1Q, 2005	2Q, 2005	3Q, 2005	4Q, 2005	1Q, 2006	2Q,2006	3Q,2006
Fails Shares	808.9	585.8	505.7	446.4	470.2	634.3	572.9	575.2
Percent Changes		(27.58)	(37.49)	(44.82)	(41.87)	(21.59)	(29.18)	(28.89)

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Table 2
Summary Statistics for Securities on the Published Threshold List
January 10, 2005 to September 30, 2006

Measure	Listed	All
Average Daily Number of Stocks	185.8	298.3
Average Daily Aggregate Fails (millions)	60.5	181.2
Average Daily Number of Positions	919.8	1282.1
Average Age per Position (days)	17.8	22.7
Average Days on List	29.2	28.2
Average Number of Securities on List for More Than 10 Days	97.4	153.3
Average Number of Securities on List for More Than 20 Days	60.8	94.3
Average Number of Securities on List for More Than 30 Days	44.4	68.3
Average Daily Fail Shares for New Additions (millions)	8.4	23.8
Average Daily Change in Fail Shares (millions)	-7.4	-20.3
Average Daily Fail Positions for New Additions	274.1	361.1
Average Daily Change in Fails Positions	-227.7	-302.3
Number of Adds to Threshold List[8]	4232	6981
Total Initial Fails of Adds to Threshold List (millions)	1542.1	5022.9
Number of Graduates from Threshold List[9]	4454	7486
Total Initial Fails of Graduates from Threshold List (millions)	1630.6	5278.5
Number of Persistent Threshold List Securities[10]	0	0
Total Initial Fails of Persistent Threshold List Securities (millions)	0	0
Total Current Fails of Persistent Threshold List Securities (millions)	0	0
Change in Fails for Persistent Threshold List Securities	0.0%	0.0%

Sources: Market center web sites.

[8] An "add" is any security that was added to the threshold list after January 10, 2005.
[9] A "graduate" is a security that dropped from the threshold list during this period.
[10] A "persistent" threshold list security is any security symbol that was continuously on the list during the entire period. There are no securities on the threshold list any more.

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Table 2A

Average Daily Number of Securities on the Published Threshold Lists
January 2005 to September 2006

Year	Month	Number of Days	Number of Securities	Percent Change from January
2005	1	16	424.31	
2005	2	19	385.26	-9.2
2005	3	22	359.36	-15.31
2005	4	21	317.57	-25.16
2005	5	21	296	-30.24
2005	6	22	287.68	-32.2
2005	7	20	298.8	-29.58
2005	8	23	307.48	-27.53
2005	9	21	289.95	-31.67
2005	10	20	275.05	-35.18
2005	11	20	270.7	-36.2
2005	12	21	281.67	-33.62
2006	1	20	274.35	-35.34
2006	2	19	324.2	-23.6
2006	3	23	324.61	-23.5
2006	4	19	308.8	-27.22
2006	5	22	297.7	-29.84
2006	6	22	252	-40.61
2006	7	20	254.75	-40
2006	8	23	230.9	-45.6
2006	9	20	236.8	-44.2

Notes:
1) The first threshold lists were calculated on January 7, 2005.
2) The data includes the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.
3) Excludes NASD Rule 3210 threshold securities.

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Table 2B
Summary Statistics on Fails to Deliver

Measure	Jan-05	Sep-06	Change	Percent Change
Number of Days	16	20		
Average Daily Aggregate Fails (millions)	683.7	598.2	-85.5	-12.5%
Average Daily Number of Securities	2627.9	2434.1	-193.8	-7.4%
Average Daily Number of Fail Positions	9794.4	8346.2	-1448.2	-14.8%
Average Age per Position (days)	33	18.6	-14.4	-43.6%
Average Daily New Fail Shares (millions)	96.3	109.3	13	13.5%
Average Daily New Fail Positions	2832.1	2686.1	-146	-5.2%
Average Daily Number of Securities on Threshold List	424.3	236.8	-187.5	-44.2%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	219.4	125.7	-93.7	-42.7%
Threshold Securities as % of Total Securities	0.54%	0.36%	-0.18%	-33.3%

Source: DTCC.

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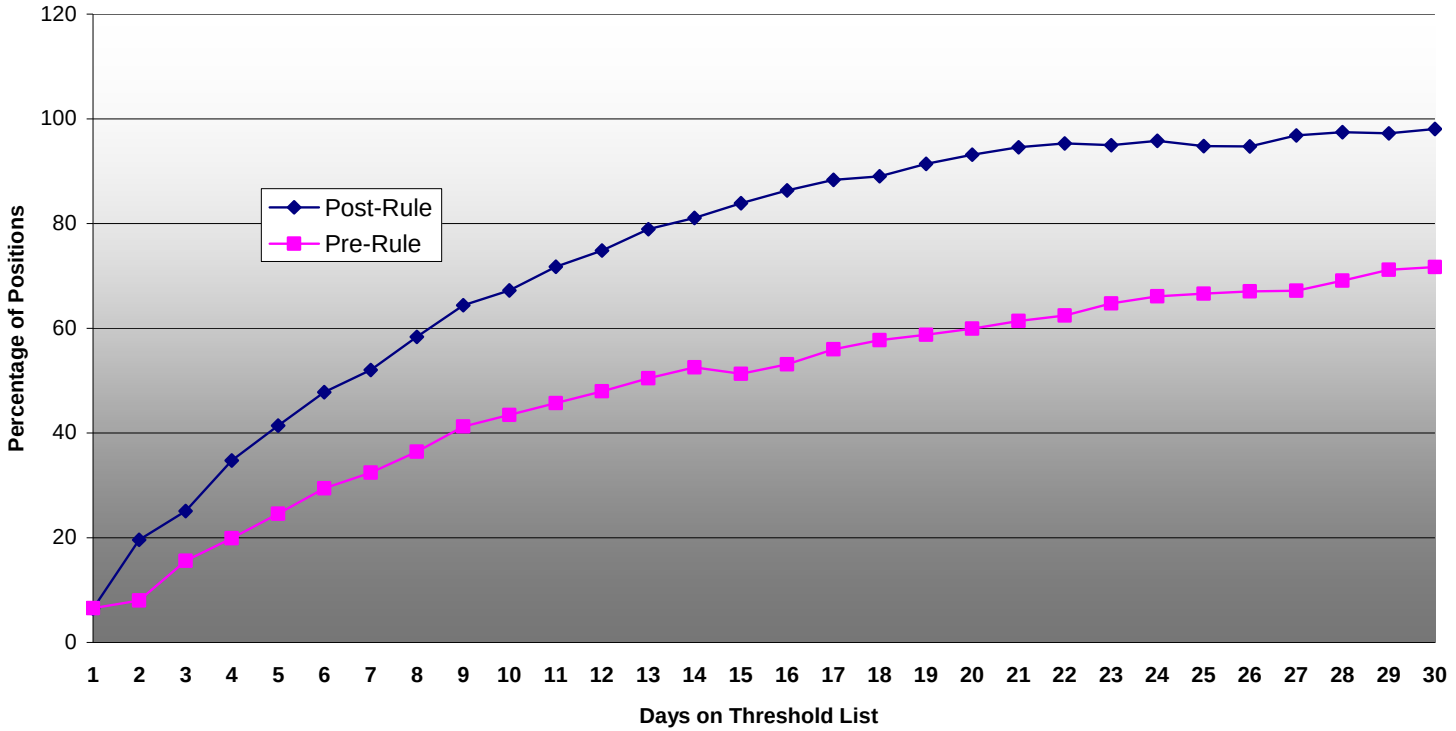
Figure 2
Cumulative Percentage Reduction in Fails Positions for Threshold List Securities
(Relative to Fails Positions at Day 1)
Pre-Rule and Post-Rule



Note: Threshold list securities are estimated in the pre-rule period.

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Table 3
Average Daily Threshold Securities by Market
September 2006

Market Class	Number of Threshold Issues		Total Number of Issues	% of Total Issues
NYSE	40		3,619	1.11%
Amex	50		1,418	3.53%
Archipelago		1	194	0.52%
Nasdaq NM and Global	49		2,774	1.77%
Nasdaq SC	17		580	2.93%
All Exchanges*	157		8,585	1.83%
OTCBB	46		3,342	1.38%
Exchanges + OTCBB*	203		11,927	1.70%
Other OTC**	36		66,990	0.05%
Total**	239		78,917	0.30%
OTCBB + Other OTC**	82		70,332	0.12%
Rule 3210 issues	45		66,990	0.07%
Exchange+OTCBB + Other OTC**+ Rule 3210 issues	284		78,917	0.36%

Sources: Nasdaq, NASD, NYSE, Amex, and Archipelago.
*Dually listed issues are counted twice in the total number of securities.
**The total number of issues includes securities not covered by Rule. The
NASD is unable to determine the covered securities for this market class.
Excludes NASD Rule 3210 Threshold Securities.

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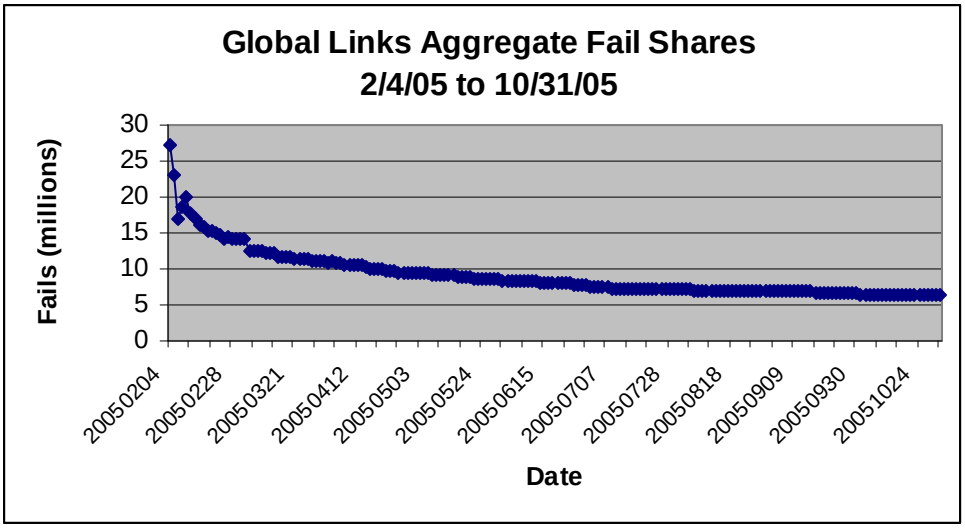
Global Links

Ever since the stock started rallying, the closing out of fails has really slowed down. In April, 1.5 million fail shares were closed out. In October, only 0.3 million fail shares were closed out. At that rate, it will take another 21 months to fully close out the position. Is there a short squeeze going on? The stock is up almost 400% since June and is up 2400% from the low on February 1, 2005.



Background (according to web postings):

On February 1, 2005, the Company implemented a one for 350 reverse split of its authorized and outstanding shares of common stock. The number of authorized and outstanding shares of the Company's common stock following the February 1, 2005 reverse split is 5,428,571 and 1,158,064, respectively according to company announcements. The stock opened at $0.10 on February 1, 2005 and sank to a low of $0.0008 in a matter of hours. The company reported on March 15, 2005, that there was 4,028,362 common shares issued and outstanding. However, there are 15 million unregistered "B" shares held by company insiders. These shares purport to carry 20 common votes with each "B" share, and conversion rights to 10 common shares for each "B" share converted. That's a diluted shares outstanding of 154 million.

Also, if conversion rights, voting rights, or number of "B" shares were not subject to the same reverse split, then public holders rights have seen a diminishment by a factor of 122,500. Prior company filings indicate that common holders were never asked or permitted to vote on these reverse-splits, and the substantial elimination of public holders rights was accomplished solely by the vote of President/CEO Mr. Frank Dobrucki's "B" shares.

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SHO Status Report

Results:

- Since the effective date of Regulation SHO (i.e. Jan. to Dec.):
  - The average daily aggregate fails to deliver of 10,000 shares or more has declined by 21.9%.
  - The average daily number of threshold securities has declined by 33.6%.
  - The average daily fails of threshold securities has declined by 13.2%.[1]

- Since the effective date of Regulation SHO through December:
  - The total number of securities on the NYSE threshold list has declined by 30%.
  - The total number of securities on Nasdaq's threshold list has declined by 36%.
  - The total number of securities on AMEX's threshold list has declined by 21%.

- Since the effective date of Regulation SHO through Dec., the total number of threshold securities on the NYSE, Nasdaq and AMEX threshold lists collectively has declined by 33%.

- On an average day, approximately 1% of all trades by dollar value fail to settle. Put another way, 99% of all trades by dollar value settle on time without incident.

- The possible small number of persistent fails is likely due to the grandfather provision.

What are we doing now?

- OCIE/SRO Sweeps
  - OCIE, NASD and NYSE have completed examinations of approximately 45 separate firms to determine compliance with Regulation SHO. We are reviewing the examination reports as they become available.

- NASD's Inquiry into Outliers
  - The NASD conducted inquiries into 148 securities to determine why these securities have remained on its threshold list for a period in excess of 40 days. As a result of these inquiries:
    - 78% had significant grandfathered positions that have remained open for the period the security has been on the list.
    - 20% had open fail positions held by clearing firms that clear primarily for options market makers.
  - The NYSE has conducted a review of 5 securities with substantial aged fail positions from 7/1/05 through 9/23/05. The fails in each security were attributable to one firm in particular. For the most part, this firm stated that positions were not being closed out because the fails were attributable to short sales effected to hedge pre-existing options positions.

- Rulemaking
  - 3210 – Applies close-out requirements on non-reporting companies with at least 10,000 fails to deliver and has a last reported sales price that would value the aggregate value of the fails positions at $50,000 or more for 5 consec. days. The proposal was published in the FR for notice and comment on November 16, 2005. We are awaiting filing of a response to comments by the NASD.
  - 3360 – Expands short interest reporting requirement to OTC securities. The proposed rule change was published in the FR for notice and comment on November 3, 2005. We intend to approve the rule by Feb. 6, 2006.

- Continued Staff Outreach to Implement the Rule
  - Qs&As – the Staff continues to update its Qs&As in response to industry need for clarification/interpretation.
  - Investor piece – the Staff issued, and updates as necessary, its "Key Points About Regulation SHO."
  - Letters – the Staff responds to numerous letters/emails from investors, whether directly or through Congressman.

[1] The numbers for December were not as positive as the numbers we have seen in prior months due to the fact that there was a significant increase in December in the fails to deliver in one security in particular. This increased amount represented almost one third of the total fails to deliver for threshold securities in December. The data comparing Jan., 2005 to Nov., 2005 reflected that the average daily aggregate fails to deliver of 10,000 shares or more as reported by NSCC had declined by 39.7%, the average daily number of threshold securities had declined by 36.2%, and the average daily fails of threshold securities had declined by 41.2%.

- **Where do we go from here?**
  - OCIE/SRO Exams – Staff will review and consider the results.
  - Enforcement – SEC and SROs will consider enforcement action where warranted, but we cannot comment on non-public investigations.
  - Pilot – Ends April 28, 2006 – Staff will review and consider the results.
  - Rulemaking – Staff will commence rulemaking to amend Reg. SHO as necessary, including possible amendments to the grandfather provision if warranted.

Ticker	CLRID	NRecords	TFails	cname
BDY	50	3	30,806	Morgan Stanley& Co.
GLBC	50	11	619,507	Morgan Stanley& Co.
IMM	50	6	75,899	Morgan Stanley& Co.
KKD	50	9	1,503,642	Morgan Stanley& Co.
MDTL	50	13	76,757	Morgan Stanley& Co.
MMR	50	10	186,502	Morgan Stanley& Co.
PRKR	50	20	351,778	Morgan Stanley& Co.
TIV	50	18	156,444	Morgan Stanley& Co.
ZOLT	50	9	42,545	Morgan Stanley& Co.
Total		99	3,043,880	

Ticker	CLRID	NRecords	TFails	cname
AGEN	642	16	282,287	UBS Securities L.L.C.
BDY	642	1	700	UBS Securities L.L.C.
GLBC	642	4	8,846	UBS Securities L.L.C.
IMM	642	28	399,261	UBS Securities L.L.C.
KKD	642	7	141,535	UBS Securities L.L.C.
MDTL	642	14	385,708	UBS Securities L.L.C.
MMR	642	9	69,294	UBS Securities L.L.C.
PRKR	642	5	5,555	UBS Securities L.L.C.
TIV	642	19	327,533	UBS Securities L.L.C.
ZOLT	642	19	266,934	UBS Securities L.L.C.
Total		122	1,887,653	

Clearing Id#	# tickers counted	Total Fails	Clearing Firm Name where available
CLRID#	NTicker	GFails	cname
671	9	101,724,220	Merrill Lynch Professional Clearing corp./PAX#1
551	7	8,049,097	Merrill Lynch Professional Clearing Corp.
161	9	7,570,855	Merrill Lynch, Pierce, Fenner & Smith Inc.
501	10	6,441,492	Goldman Sachs Execution & clearing, L.P.
5	8	5,835,471	Goldman, Sachs & Co
690	10	4,651,831	GSECLP/FOC
74	8	3,549,366	Lehman Brothers Inc.
50	9	3,043,880	Morgan Stanley& Co.
100	7	2,973,002	BNY Brokerage Inc.
437	9	2,138,790	unknown
573	10	1,964,827	Deutsche Bank Securities
352	10	1,931,695	Bears, Sterns Securities Corp.
642	10	1,887,653	UBS Securities L.L.C.
549	7	1,499,088	Timber Hill L.L.C.
418	8	853,399	Citigroup Global Markets, Inc.
5099	3	825,000	unknown
188	9	802,729	unknown
226	6	763,366	National Financial Services Corp.
534	6	562,393	unknown
2767	5	396,795	unknown
210	1	369,784	LaBranche & Co. L.L.C.
221	8	363,956	UBS Financial Services Inc.
67	4	349,904	unknown
773	7	334,007	Banc of America Securities
133	2	330,680	unknown
201	5	327,764	
60	6	325,752	
164	9	323,746	
286	6	323,205	
44	7	151,277	
443	7	145,880	
647	1	144,500	
234	8	131,239	
385	6	119,425	
279	5	116,868	
19	4	104,745	
438	2	98,050	
569	4	67,216	
355	8	66,653	
64	2	45,999	
52	2	45,432	
696	2	45,102	
571	4	44,209	
756	2	39,885	
725	4	37,983	
740	2	37,768	
155	1	33,426	
141	2	32,274	
364	1	31,300	
235	7	26,776	

5063	4	20,629
311	3	20,282
407	5	20,238
180	1	16,388
442	3	16,307
750	2	15,948
31	1	14,533
49	3	14,024
5002	2	13,263
746	1	11,800
39	2	10,791
775	5	10,189
12	2	8,342
158	3	7,591
695	1	7,500
793	1	7,431
5022	1	6,852
633	3	6,072
785	1	6,066
688	1	5,540
45	1	5,219
297	1	5,000
780	3	4,383
103	2	4,200
157	2	4,065
799	2	4,000
15	4	3,615
250	1	3,300
309	2	1,598
512	1	1,500
3675	1	1,500
816	1	1,405
5101	1	1,184
374	1	1,114
646	1	939
3550	2	604
112	1	501
784	1	400
288	1	200
5030	1	200
733	1	100
75	1	19

CNS_Name	Ticker	TFails	NTicker
ANTIGENICS INC. (DEL)	AGEN	31,161,029	343
BRADLEY PHARMACEUTICLS INC	BDY	1,229,029	69
GLOBAL CROSSING LTD NEW (BERMU	GLBC	14,425,572	200
IMMTECH INT'L INC	IMM	14,766,768	267
KRISPY KREME DOUGHNUTS INC	KKD	56,177,130	499
MEDIS TECHNOLOGIES LTD	MDTL	22,842,563	398
MCMORAN EXPLORATION CO	MMR	10,825,212	465
PARKERVISION INC	PRKR	2,589,782	259
TRI-VALLEY CORP	TIV	5,001,035	452
ZOLTEK COMPANIES INC	ZOLT	3,346,466	319
		162,364,586	3,271

Privileged and Confidential

Date	totalfails	positions
20050103	81464299	1078
20050104	80149927	910
20050105	71106163	817
20050106	75130692	716
20050107	46257157	759
20050110	51632237	747
20050111	58393926	727
20050112	69988313	788
20050113	74265576	717
20050114	75309693	753
20050118	85065068	750
20050119	83049194	659
20050120	91097795	691
20050121	76952809	698
20050124	103633679	715
20050125	53460568	672
20050126	61359155	713
20050127	69499809	778
20050128	92039133	777
20050131	77956260	760
20050201	43050347	775
20050202	52126875	733
20050203	65763666	671
20050204	114007112	636
20050207	67608610	661
20050208	51925899	652
20050209	38620505	706
20050210	39199900	686
20050211	37321719	668
20050214	55520150	674
20050215	74983681	732
20050216	47680905	740
20050217	41856173	713
20050218	51756285	716
20050222	52783085	661
20050223	63199214	713
20050224	68187819	761
20050225	89312578	934
20050228	96063821	811
20050301	80974988	770
20050302	76454433	710
20050303	81378066	701
20050304	88887897	765
20050307	86218866	714
20050308	83294711	684
20050309	68688324	697
20050310	53800735	751
20050311	47446526	709
20050314	48126794	718
20050315	36301252	722

20050316	78606667	691
20050317	119189259	716
20050318	64219570	701
20050321	43026527	774
20050322	50197411	861
20050323	45958935	777
20050324	42035060	738
20050328	36525330	818
20050329	34274939	699
20050330	39365604	773
20050331	37657509	771
20050401	32509629	876
20050404	25548346	722
20050405	31556222	646
20050406	27632381	673
20050407	29201869	620
20050408	26564581	634
20050411	27230198	629
20050412	24810816	603
20050413	23047175	669
20050414	18924371	610
20050415	23982343	742
20050418	22929218	627
20050419	111188298	646
20050420	126667245	647
20050421	113088776	634
20050422	75468463	615
20050425	87142952	615
20050426	56473585	735
20050427	27317603	756
20050428	23589193	659
20050429	30509024	665
20050502	24566335	652
20050503	25029983	692
20050504	23806083	625
20050505	24128913	607
20050506	22992050	586
20050509	26896292	729
20050510	24626654	683
20050511	23301094	635
20050512	28665366	617
20050513	20205128	575
20050516	20579611	608
20050517	22842960	595
20050518	25615151	574
20050519	27192121	602
20050520	20046510	562
20050523	41424739	1074
20050524	37448560	828
20050525	27348532	693
20050526	24442285	590
20050527	15885539	586

20050531	14920021	579
20050601	19428193	571
20050602	15046318	555
20050603	15158422	588
20050606	18354289	611
20050607	19268698	654
20050608	19246460	693
20050609	19805665	643
20050610	21014849	626
20050613	28129178	608
20050614	28135199	639
20050615	30063114	624
20050616	28475602	654
20050617	31093331	686
20050620	42099107	611
20050621	40658353	653
20050622	48961459	685
20050623	25070971	607
20050624	22391705	597
20050627	23236987	582
20050628	27444582	653
20050629	29145310	696
20050630	29593697	666
20050701	49004894	1100
20050705	32093024	676
20050706	28445821	706
20050707	24711875	559
20050708	30388562	690
20050711	30079064	715
20050712	34185672	636
20050713	34968822	671
20050714	32693559	644
20050715	33301608	676
20050718	59609254	791
20050719	56395214	720
20050720	58625623	726
20050721	44002023	599
20050722	40186968	600
20050725	43836279	661
20050726	51018743	697
20050727	53714278	698
20050728	56076231	629
20050729	60598368	649
20050801	72815591	1156
20050802	73631630	1107
20050803	58077465	772
20050804	59472758	644
20050805	52174031	786
20050808	36771791	910
20050809	30264167	897
20050810	27747752	903
20050811	29922976	787

20050812	32038284	723
20050815	41339907	778
20050816	47312992	789
20050817	51184305	709
20050818	44541314	787
20050819	47040953	749
20050822	47642898	667
20050823	46078690	688
20050824	50675309	659
20050825	31198940	602
20050826	27048464	595
20050829	25899771	616
20050830	24203327	563
20050831	24356505	531

Privileged and Confidential

Date	totalfails	positions
20040401	134769645	1264
20040402	146893766	1283
20040405	153849825	1365
20040406	150111138	1247
20040407	151296334	1262
20040408	156333886	1253
20040412	154710906	1199
20040413	140312555	1175
20040414	147599120	1201
20040415	136523853	1194
20040416	132890316	1128
20040419	139451777	1114
20040420	144514504	1100
20040421	136170924	1166
20040422	131661529	1128
20040423	122249879	1142
20040426	128768622	1139
20040427	128356615	1136
20040428	123778505	1137
20040429	120959912	1122
20040430	118612681	1136
20040503	119636367	1126
20040504	117454224	1166
20040505	110046294	1086
20040506	104712644	1054
20040507	99334155	1034
20040510	95388766	1046
20040511	95327867	1034
20040512	93195687	1019
20040513	88674527	1064
20040514	85754960	1090
20040517	85105241	1088
20040518	83030589	1039
20040519	82445287	998
20040520	81333485	968
20040521	81890840	987
20040524	86666627	1202
20040525	85016885	1097
20040526	87184034	1076
20040527	83212908	942
20040528	125784418	1090
20040601	156240876	989
20040602	78913273	994
20040603	82348265	1035
20040604	84717684	1056
20040607	87058288	1062
20040608	88194803	1047
20040609	99930065	1046
20040610	105660146	952
20040611	123364194	955

20040614	113776881	938
20040615	126468785	951
20040616	105623323	779
20040617	134713978	917
20040618	102149261	901
20040621	106845957	972
20040622	107585848	938
20040623	120102834	991
20040624	125828403	961
20040625	123773445	940
20040628	118911657	896
20040629	161842573	952
20040630	86764004	918
20040701	114424692	1157
20040702	183293687	1116
20040706	97866488	921
20040707	92355242	883
20040708	92717349	851
20040709	100977007	903
20040712	101340059	888
20040713	107221296	851
20040714	112729799	853
20040715	112904247	846
20040716	179745469	822
20040719	184685468	826
20040720	81767497	800
20040721	73490670	830
20040722	72894652	795
20040723	72550555	820
20040726	67705551	803
20040727	68500711	797
20040728	69390099	802
20040729	69892606	835
20040730	78605566	879
20040802	82713568	1080
20040803	69186652	958
20040804	69950866	897
20040805	61949816	725
20040806	67875666	792
20040809	67875666	792
20040810	68225255	869
20040811	62762299	784
20040812	68775582	810
20040813	70773626	799
20040816	65182812	769
20040817	81466755	945
20040818	67102435	817
20040819	62212288	766
20040820	70218226	788
20040823	77946104	803
20040824	84609514	785
20040825	88408671	856

20040826	89869709	779
20040827	78058025	803
20040830	79575847	781
20040831	79522897	791
20040901	82396388	773
20040902	217639054	773
20040903	215527735	791
20040907	192502377	800
20040908	153806055	784
20040909	148207378	747
20040910	148786612	787
20040913	168405400	779
20040914	175822580	763
20040915	190644167	775
20040916	316284117	765
20040917	333923377	760
20040920	264537849	773
20040921	264942037	773
20040922	269694118	738
20040923	216971944	728
20040924	234135144	783
20040927	177940102	751
20040928	115224238	789
20040929	112968279	734
20040930	121270821	777
20041001	129003244	813
20041004	104204949	804
20041005	63143574	792
20041006	64392117	834
20041007	65326799	837
20041008	81934822	1001
20041012	72436257	859
20041013	58090364	786
20041014	56894754	807
20041015	54600748	791
20041018	61685104	841
20041019	67487631	777
20041020	81439209	803
20041021	73460317	761
20041022	99726144	846
20041025	95599760	801
20041026	101416471	812
20041027	80128884	791
20041028	89256479	820
20041029	100327514	863
20041101	95362911	873
20041102	87064319	845
20041103	87064319	845
20041104	87064319	845
20041105	65721037	775
20041108	59948610	789
20041109	69901869	827

20041110	78859359	749
20041112	63981926	789
20041115	55313393	738
20041116	86454994	910
20041117	90163153	846
20041118	89203405	776
20041119	98689597	774
20041122	104711049	824
20041123	98267834	851
20041124	104236986	925
20041126	106185368	784
20041129	120785251	796
20041130	113150884	843
20041201	99483962	790
20041202	105317071	928
20041203	82069184	921
20041206	93918823	952
20041207	91338182	963
20041208	66418439	899
20041209	68005508	788
20041210	57978379	828
20041213	53232972	885
20041214	53822110	823
20041215	69905336	883
20041216	80506946	883
20041217	97109299	940
20041220	88402954	878
20041221	109915682	920
20041222	116614018	925
20041223	147711132	865
20041227	109080454	1209
20041228	130339170	1600
20041229	113063937	1091
20041230	117246865	791
20041231	126062655	778
20050103	81464299	1078
20050104	80149927	910
20050105	71106163	817
20050106	75130692	716
20050107	46257157	759
20050110	51632237	747
20050111	58393926	727
20050112	69988313	788
20050113	74265576	717
20050114	75309693	753
20050118	85065068	750
20050119	83049194	659
20050120	91097795	691
20050121	76952809	698
20050124	103633679	715
20050125	53460568	672
20050126	61359155	713

20050127	69499809	778
20050128	92039133	777
20050131	77956260	760
20050201	43050347	775
20050202	52126875	733
20050203	65763666	671
20050204	114007112	636
20050207	67608610	661
20050208	51925899	652
20050209	38620505	706
20050210	39199900	686
20050211	37321719	668
20050214	55520150	674
20050215	74983681	732
20050216	47680905	740
20050217	41856173	713
20050218	51756285	716
20050222	52783085	661
20050223	63199214	713
20050224	68187819	761
20050225	89312578	934
20050228	96063821	811
20050301	80974988	770
20050302	76454433	710
20050303	81378066	701
20050304	88887897	765
20050307	86218866	714
20050308	83294711	684
20050309	68688324	697
20050310	53800735	751
20050311	47446526	709
20050314	48126794	718
20050315	36301252	722
20050316	78606667	691
20050317	119189259	716
20050318	64219570	701
20050321	43026527	774
20050322	50197411	861
20050323	45958935	777
20050324	42035060	738
20050328	36525330	818
20050329	34274939	699
20050330	39365604	773
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20050401	32509629	876
20050404	25548346	722
20050405	31556222	646
20050406	27632381	673
20050407	29201869	620
20050408	26564581	634
20050411	27230198	629
20050412	24810816	603

20050413	23047175	669
20050414	18924371	610
20050415	23982343	742
20050418	22929218	627
20050419	111188298	646
20050420	126667245	647
20050421	113088776	634
20050422	75468463	615
20050425	87142952	615
20050426	56473585	735
20050427	27317603	756
20050428	23589193	659
20050429	30509024	665
20050502	24566335	652
20050503	25029983	692
20050504	23806083	625
20050505	24128913	607
20050506	22992050	586
20050509	26896292	729
20050510	24626654	683
20050511	23301094	635
20050512	28665366	617
20050513	20205128	575
20050516	20579611	608
20050517	22842960	595
20050518	25615151	574
20050519	27192121	602
20050520	20046510	562
20050523	41424739	1074
20050524	37448560	828
20050525	27348532	693
20050526	24442285	590
20050527	15885539	586
20050531	14920021	579
20050601	19428193	571
20050602	15046318	555
20050603	15158422	588
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20050620	42099107	611
20050621	40658353	653
20050622	48961459	685
20050623	25070971	607
20050624	22391705	597

20050627	23236987	582
20050628	27444582	653
20050629	29145310	696
20050630	29593697	666
20050701	49004894	1100
20050705	32093024	676
20050706	28445821	706
20050707	24711875	559
20050708	30388562	690
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20050712	34185672	636
20050713	34968822	671
20050714	32693559	644
20050715	33301608	676
20050718	59609254	791
20050719	56395214	720
20050720	58625623	726
20050721	44002023	599
20050722	40186968	600
20050725	43836279	661
20050726	51018743	697
20050727	53714278	698
20050728	56076231	629
20050729	60598368	649

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Date	cusip	Ticker	ClearingID	fails	age
20050103	00167K401	ADL	0443A	300	1
20050103	00252W104	AAII	0443A	114505	7
20050103	006533103	ADDI	0443A	503647	16
20050103	00739W107	AEA	0443A	41536	9
20050103	00763V108	AIDO	0443A	27500	9
20050103	008292203	AFKDY	0443A	500650	8
20050103	00855F102	AGNI	0443A	366444	1
20050103	013904305	ALA	0443A	2364	1
20050103	013904305	ALA	0443A	115	1
20050103	023657208	AWA	0443A	5497	3
20050103	023657208	AWA	0443A	1400	3
20050103	034741108	AGMX	0443A	3782	13
20050103	03759P101	APHT	0443A	5350	1
20050103	03760U107	APXR	0443A	88570	13
20050103	038496204	ARA	0443A	7362	1
20050103	042384107	ACKHQ	0443A	11536	1
20050103	042797118	ARWRW	0443A	7290	4
20050103	059361105	BFUN	0443A	11223	2
20050103	06846N104	BBG	0443A	1800	1
20050103	073325102	BEAS	0443A	517	1
20050103	088766100	BIKO	0443A	2391561	1
20050103	090657107	BPRG	0443A	3150	5
20050103	09065H105	BPUR	0443A	69418	1
20050103	09248N102	BHY	0443A	15057	184
20050103	093442101	BLGA	0443A	3912	1
20050103	09624H109	BXC	0443A	15799	10
20050103	102183100	BOW	0443A	18040	2
20050103	12189T104	BNI	0443A	235	1
20050103	14140U105	CUEAF	0443A	1000	4
20050103	166764100	CVX	0443A	108	1
20050103	16936M106	CCCI	0443A	33209	9
20050103	16941G102	CNEH	0443A	10000	3
20050103	171792104	CGMV	0443A	8500	5
20050103	172570103	CXN	0443A	3000	1
20050103	19624P100	CLRK	0443A	84009	2
20050103	200693208	CMRCQ	0443A	602806	11
20050103	20338K106	CICI	0443A	65139	2
20050103	20461S108	CPTC	0443A	11179	1
20050103	20914T109	CEIW	0443A	56200	148
20050103	21924U102	CRF	0443A	1110	15
20050103	23281Y206	CYON	0443A	3	5
20050103	23316W100	DDSU	0443A	16272	7
20050103	23325P104	DNP	0443A	8121	4
20050103	23332H202	DSMKY	0443A	15938	14
20050103	233806207	DNPCY	0443A	3955	1
20050103	238326102	DNTK	0443A	209020	4
20050103	24476Y100	DSF	0443A	31000	4
20050103	24661P104	DCTH	0443A	5800	1
20050103	25271C102	DO	0443A	3498	1
20050103	25454R207	DIO	0443A	749	1
20050103	254753106	DYS	0443A	6717	1
20050103	26152H103	DROOY	0443A	221754	5
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20050201 Total	43,050,347
20050301 Total	80,974,988
20050401 Total	32,509,629
20050502 Total	24,566,335
20050601 Total	19,428,193
20050701 Total	49,004,894
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20050401	92765V103	VIRFF	5063A	350	1
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20050401	00433F202	ACTY	5065A	70386	75
20050401	75156P207	RCO	5065A	225794	80
20050401	754055101	RSTG	5065A	21500	189
20050401	001303106	GLOV	5099A	7861	219
20050401	001765866	AAR	5099A	14500	365
20050401	002457109	AXJ	5099A	219450	370
20050401	003325107	ABRM	5099A	20731	84
20050401	003709102	ABLE	5099A	11700	26
20050401	00371F206	AAC	5099A	52000	76
20050401	018773309	ALLP	5099A	10000	1
20050401	02860R105	ANRUF	5099A	97664	7
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20050401	12022E108	BLLD	5099A	900	1
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20050401	125919308	CVU	5099A	11500	546
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20050401	22674V506	CPTH	5099A	500	41
20050401	23188P100	CBNK	5099A	3000	4
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20050401	23251P102	CYBX	5099A	5980	37
20050401	236901104	DNLYF	5099A	8000	1
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20050401	243454105	DLNKQ	5099A	75343	77
20050401	247361108	DAL	5099A	1000	3
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20050401	279765101	EDGR	5099A	32600	21
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20050401	290143106	ELOT	5099A	10000	807
20050401	29664T102	ESPZF	5099A	17923	11
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20050401	30240S600	FAOOQ	5099A	581266	346
20050401	307325100	FEEC	5099A	269500	26
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20050401	314347105	FLWE	5099A	360417	2
20050401	315746107	FDEI	5099A	17200	5
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20050401	37958F100	GTEL	5099A	20000	7
20050401	38020R304	GOAM	5099A	25500	94
20050401	38074R101	GDSJF	5099A	10095	1
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20050401	413833104	TINY	5099A	9055	79
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20050401	45070D101	ITUI	5099A	21700	7
20050401	45247Q100	IIG	5099A	67100	15
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20050401	45953X208	IFUE	5099A	42000	73
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20050401	460588106	IPA	5099A	4500	434
20050401	46059C205	ICGE	5099A	12000	1
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20050401	464895127	ISONZ	5099A	11000	111
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20050401	584062202	EMED	5099A	19368	279
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20050401	60038B105	MCEL	5099A	76150	25
20050401	602910101	MNEAF	5099A	153248	40
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20050401	665175105	NHDCF	5099A	26125	1
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20050401	68210T208	OMNI	5099A	28000	14
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20050401	689899102	OSI	5099A	20000	1
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20050401	715710109	PVSW	5099A	500	15
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20050401	75156P207	RCO	5099A	10000	78
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20050401	75890F101	RGVNF	5099A	19250	1
20050401	75935A109	RNHDA	5099A	1000	75
20050401	76116J109	RSEEF	5099A	10168	1
20050401	76124T107	RSDNF	5099A	3055	1
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20050401	85857R105	STEM	5099A	5600	17
20050401	860837103	STIY	5099A	17650	90
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20050401	86330P104	SGBXF	5099A	20840	9
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20050401	87946Q106	TLPE	5099A	19030	67
20050401	879604106	TKO	5099A	5000	5
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20050401	923394100	VDYS	5099A	8400	419
20050401	925297103	VSR	5099A	19300	76
20050401	925310104	VMSCF	5099A	34846	6
20050401	92629F104	VTSRF	5099A	4017	1
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20050401	927926204	VGZ	5099A	27015	37
20050401	94845B107	WEWWF	5099A	12500	1
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20050401	98142U106	WBLG	5099A	15000	1
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20050401	G17580104	CLKTF	5099A	10	12
20050401	G3930H104	GSTRF	5099A	7600	579
20050401	M56595107	IGLD	5099A	12250	538
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20050502	09250W107	BME	0443A	75646	4
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20050502	151290889	CX	0443A	22444	1
20050502	15643F107	CGHI	0443A	166708	43

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20050502	205821200	COGO	0443A	3950	5
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20050502	232556100	CYDS	0443A	32200	1
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20050502	26779V105	DYII	0443A	3960	25
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20050502	413216300	HMY	0443A	183478	2
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20050502	457660108	ISV	0443A	1871	1

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20050502	480829100	JOR	0443A	41769	9
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20050502	502117203	LORLY	0443A	6573	5
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20050502	26745T101	DYAD	5025A	77000	8
20050502	27944M103	EDNE	5025A	25100	1
20050502	29267S105	ENMFF	5025A	14950	0

20050502	29381P102	EENC	5025A	8188	1
20050502	35180W107	FCCN	5025A	1666	65
20050502	358903102	FRPMF	5025A	1000	1
20050502	379408305	GLKC	5025A	40000	11
20050502	37945M101	GBLHF	5025A	200	6
20050502	43236D107	HLSRF	5025A	5000	0
20050502	45677V108	ISHM	5025A	116000	10
20050502	458968104	IBTGF	5025A	10000	1
20050502	460951106	IOC	5025A	500	7
20050502	510728108	LSGGF	5025A	8633	20
20050502	543921100	LNEGF	5025A	20800	4
20050502	56530T107	YMPMF	5025A	5776	1
20050502	587582107	MLKKF	5025A	24000	23
20050502	592776108	MGRSF	5025A	12000	1
20050502	602910101	MNEAE	5025A	36806	4
20050502	705015105	PSO	5025A	299	1
20050502	706902301	PGH	5025A	41400	1
20050502	717106108	PHMF	5025A	122500	1
20050502	749630109	RGDIF	5025A	7845	3
20050502	752909200	RBGDF	5025A	4000	1
20050502	828234203	SVSE	5025A	37300	10
20050502	830921102	SLTXF	5025A	1500	327
20050502	857477103	STT	5025A	17	13
20050502	900382102	TVOG	5025A	9630	1
20050502	901314203	TFSM	5025A	10000	8
20050502	90212C108	TOTG	5025A	5000	1
20050502	977752104	WFDNF	5025A	42000	3
20050502	G6359F103	NBR	5025A	29	2
20050502	P8696W104	SVA	5025A	400	1
20050502	228769105	CRXL	5027A	15500	19
20050502	003709102	ABLE	5028A	2200	6
20050502	632381208	NCOC	5028A	3600	58
20050502	74269U104	PRNW	5028A	114164	87
20050502	042682104	ARTX	5029A	154605	293
20050502	105666101	BRVO	5029A	120000	4
20050502	131347106	CPN	5029A	26100	3
20050502	34984R109	FRUEF	5029A	60000	2
20050502	403307101	GRU	5029A	2000	22
20050502	42223A100	HESG	5029A	94300	5
20050502	48666K109	KBH	5029A	100	4
20050502	55903Q104	MSLRF	5029A	1500	4
20050502	563823103	GMAI	5029A	3500	22
20050502	716487103	PTGC	5029A	20000	2
20050502	72301P109	PVMCF	5029A	11400	21
20050502	831913108	SMTR	5029A	986138	13
20050502	84764A107	SPSC	5029A	12000	31
20050502	97750V109	WIZD	5029A	32500	14
20050502	003924107	ABY	5036A	23603	1
20050502	02860R105	ANRUF	5036A	45000	2
20050502	08135F107	BGO	5036A	8100	1
20050502	12562M106	CKXE	5036A	814	10
20050502	23962Q100	DSTI	5036A	1951	16
20050502	252905203	DMFDF	5036A	52623	1
20050502	371924101	GNOLF	5036A	70900	1
20050502	38115J100	GQMNF	5036A	9000	1
20050502	56530T107	YMPMF	5036A	47969	22

20050502	624581104	MOVI	5036A	350	24
20050502	656914108	NATUF	5036A	9929	1
20050502	666416102	NXG	5036A	48880	2
20050502	706902301	PGH	5036A	1600	1
20050502	715455119	CUPWS	5036A	22000	1
20050502	72301P109	PVMCF	5036A	1600	1
20050502	741930309	PWI	5036A	20261	7
20050502	749630109	RGDIF	5036A	17000	4
20050502	752909200	RBGDF	5036A	5493	2
20050502	803707108	SRGOF	5036A	3500	1
20050502	876511106	TGB	5036A	98500	2
20050502	893522201	TAPFF	5036A	5203	2
20050502	91729Q101	USFC	5036A	25000	4
20050502	98462Y100	AUY	5036A	33209	1
20050502	001941103	ATYT	5043A	30198	2
20050502	00440P201	ACEAF	5043A	9221	1
20050502	013904305	ALA	5043A	6371	6
20050502	057101107	BKBO	5043A	1000	1
20050502	089544100	BSKO	5043A	7651	3
20050502	15101Q108	CLS	5043A	900	1
20050502	192108108	CDE	5043A	791276	2
20050502	210795308	CAL	5043A	100	7
20050502	26841Y103	EDIG	5043A	800	3
20050502	269903100	EGLXF	5043A	6200	1
20050502	29274D604	ERF	5043A	1629	1
20050502	35687X202	FSRT	5043A	21429	10
20050502	40048G104	GMDBY	5043A	1000	3
20050502	40426E101	HQNT	5043A	175	28
20050502	464286707	EWQ	5043A	300	4
20050502	464287242	LQD	5043A	1300	5
20050502	464287275	IXP	5043A	2000	25
20050502	60871R209	TAP	5043A	4838	2
20050502	68555W105	OECI	5043A	100	5
20050502	741930309	PWI	5043A	11500	4
20050502	74386K104	PVX	5043A	36110	7
20050502	775371107	ROH	5043A	600	5
20050502	784073108	SDVR	5043A	20200	479
20050502	78462F103	SPY	5043A	578	1
20050502	826552101	SIAL	5043A	200	2
20050502	871627105	SYMD	5043A	15000	2
20050502	872540109	TJX	5043A	2001	3
20050502	929309300	WPPGY	5043A	8965	20
20050502	543921100	LNEGF	5046A	101242	16
20050502	706902301	PGH	5046A	1500	3
20050502	74022D100	PDS	5046A	12175	1
20050502	001941103	ATYT	5048A	1000	1
20050502	045174109	ASKJ	5048A	500	1
20050502	16133R106	CHRT	5048A	3000	2
20050502	165167107	CHK	5048A	100	1
20050502	267888105	BOOM	5048A	400	3
20050502	284131208	ELN	5048A	2000	1
20050502	302043104	EXFO	5048A	766	2
20050502	349862300	FORD	5048A	820	3
20050502	38259P508	GOOG	5048A	600	1
20050502	45247Q100	IIG	5048A	3300	19
20050502	654902204	NOK	5048A	800	1

20050502	656568102	NT	5048A	1000	1
20050502	66987M604	NVTL	5048A	300	1
20050502	69561N204	PAYD	5048A	5000	37
20050502	69901U108	POGI	5048A	11250	5
20050502	760975102	RIMM	5048A	250	1
20050502	800907107	SANM	5048A	340	1
20050502	816636203	SMH	5048A	1000	1
20050502	81941Q203	SNDA	5048A	700	1
20050502	83568V101	SNRN	5048A	2525	1
20050502	89376R109	TMTA	5048A	500	1
20050502	G9825R107	XOMA	5048A	400	1
20050502	P8696W104	SVA	5048A	3000	1
20050502	00440P201	ACEAF	5063A	800	4
20050502	004933107	ATN	5063A	700	2
20050502	007585102	AD	5063A	1800	1
20050502	017361106	AYE	5063A	450	1
20050502	032165102	ASO	5063A	200	1
20050502	032683401	ANLT	5063A	2780	1
20050502	03761E102	AGT	5063A	3337	1
20050502	039380100	ACI	5063A	800	1
20050502	047439104	AGIX	5063A	700	1
20050502	050912203	ARCFF	5063A	8106	14
20050502	055934103	BPITF	5063A	2166	4
20050502	066286105	BNKFF	5063A	15000	1
20050502	09248N102	BHY	5063A	1300	27
20050502	09578T109	BLEFF	5063A	580	5
20050502	119848109	BWLD	5063A	632	1
20050502	137225108	CNR	5063A	201426	1
20050502	167760107	CME	5063A	140	1
20050502	170040109	CHIR	5063A	100	1
20050502	17163B102	CBR	5063A	339	1
20050502	186905105	CLNMF	5063A	8080	3
20050502	192185106	CFPC	5063A	3000	1
20050502	228903100	CRY	5063A	940	18
20050502	25459L106	DTV	5063A	100	4
20050502	26779V105	DYII	5063A	500	9
20050502	267888105	BOOM	5063A	1012	2
20050502	284131208	ELN	5063A	50	1
20050502	29076N107	EMA	5063A	900	12
20050502	290846104	EMKR	5063A	500	8
20050502	29100U101	EMEFF	5063A	332	15
20050502	338488109	FLML	5063A	1080	6
20050502	344159108	FCSE	5063A	280	8
20050502	359586302	FUJIY	5063A	120	6
20050502	36240A101	GUT	5063A	1300	13
20050502	36466R101	GME	5063A	150	7
20050502	370442105	GM	5063A	991	6
20050502	371924101	GNOLF	5063A	36370	5
20050502	37249T109	GGR	5063A	964	1
20050502	38115J100	GQMNF	5063A	30000	1
20050502	413833104	TINY	5063A	100	6
20050502	41754V103	HNR	5063A	107	5
20050502	42223A100	HESG	5063A	37500	27
20050502	43236D107	HLSRF	5063A	27000	12
20050502	44183Y102	SOLD	5063A	100	51
20050502	44332P101	HBG	5063A	800	1

20050502	45662N103	IFX	5063A	1500	2
20050502	460951106	IOC	5063A	784	7
20050502	464286509	EWC	5063A	400	1
20050502	465823102	IVX	5063A	1020	1
20050502	472310101	JDO	5063A	200	18
20050502	48245L107	KFX	5063A	5485	10
20050502	499184109	KNOT	5063A	487	1
20050502	501014104	KKD	5063A	192	2
20050502	51807U101	LCRD	5063A	50	1
20050502	531927101	LIFC	5063A	1355	1
20050502	541095105	LGREF	5063A	15077	1
20050502	55903Q104	MSLRF	5063A	380	6
20050502	56530T107	YMPMF	5063A	80402	1
20050502	590479101	MESA	5063A	320	1
20050502	592142103	MDF	5063A	900	1
20050502	602910101	MNEAE	5063A	26000	3
20050502	60742E205	MOBL	5063A	8000	1
20050502	629445206	NVEC	5063A	657	4
20050502	631103108	NDAQ	5063A	500	1
20050502	64110L106	NFLX	5063A	2794	22
20050502	650111107	NYT	5063A	65	3
20050502	65248E203	NWS	5063A	60	9
20050502	65686X101	NAUHF	5063A	7000	6
20050502	666416102	NXG	5063A	2510	3
20050502	67461T107	RHEO	5063A	500	1
20050502	68389X105	ORCL	5063A	5913	3
20050502	698657103	PTRY	5063A	300	11
20050502	706902301	PGH	5063A	5652	5
20050502	715455119	CUPWS	5063A	34000	5
20050502	74153Q102	PDE	5063A	95	1
20050502	741930309	PWI	5063A	9966	4
20050502	74386K104	PVX	5063A	223289	4
20050502	74439H108	PSYS	5063A	759	14
20050502	74837R104	KWK	5063A	500	7
20050502	748431103	QCYG	5063A	5500	3
20050502	749114104	QMCI	5063A	600	12
20050502	75061P102	RAE	5063A	800	3
20050502	78462F103	SPY	5063A	115	2
20050502	795477108	SBF	5063A	107	2
20050502	803023100	SANRF	5063A	40872	4
20050502	803707108	SRGOF	5063A	200	3
20050502	804098101	SAY	5063A	630	2
20050502	81369Y100	XLB	5063A	2360	10
20050502	820013100	SHRP	5063A	22	1
20050502	826917106	SIGA	5063A	300	18
20050502	827056102	SGI	5063A	257	2
20050502	827057100	SSTI	5063A	26814	11
20050502	830137105	SIZ	5063A	1000	1
20050502	832154108	SMSI	5063A	325	3
20050502	832682207	SMTX	5063A	15646	11
20050502	85771P102	STO	5063A	145	1
20050502	861565109	SNSA	5063A	800	5
20050502	862168101	SMEFF	5063A	15334	6
20050502	862924107	FUEL	5063A	800	4
20050502	86764P109	SUN	5063A	2000	1
20050502	86866R102	SURE	5063A	122	1

20050502	87535D102	TRXAF	5063A	12400	2
20050502	876287103	TARR	5063A	1000	25
20050502	876511106	TGB	5063A	12100	1
20050502	88706Q104	TIMHY	5063A	100	2
20050502	887902104	TITAF	5063A	10000	1
20050502	891707101	TWRAQ	5063A	600	7
20050502	901167106	TWTR	5063A	700	4
20050502	90169P102	TWMNF	5063A	353	7
20050502	902973304	USB	5063A	154	1
20050502	904622107	UNCN	5063A	117000	1
20050502	904784709	UN	5063A	75	3
20050502	904907201	UVICF	5063A	14200	2
20050502	913586103	UGHO	5063A	100	4
20050502	917021107	UPCFF	5063A	30000	1
20050502	917273104	ULGX	5063A	800	6
20050502	92343V104	VZ	5063A	492	1
20050502	92839U107	VC	5063A	383	1
20050502	92846N104	VTAL	5063A	700	9
20050502	928708106	VLTR	5063A	470	7
20050502	94973V107	WLP	5063A	188	1
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20050502	98849V506	YZCCF	5063A	10000	3
20050502	989139100	ZL	5063A	11200	2
20050502	P8696W104	SVA	5063A	1900	6
20050502	Y6476W104	OMM	5063A	272	1
20050502	75156P207	RCO	5065A	103313	101
20050502	001303106	GLOV	5099A	7861	240
20050502	003325107	ABRM	5099A	20731	105
20050502	003709102	ABLE	5099A	8500	7
20050502	003908209	ABSKF	5099A	37600	4
20050502	00941P403	ANCC	5099A	15000	10
20050502	021441100	ALTR	5099A	2400	1
20050502	02146R101	ARGY	5099A	1133	37
20050502	02365B100	AOLA	5099A	80000	11
20050502	02860R105	ANRUF	5099A	100000	1
20050502	035128206	AU	5099A	1	2
20050502	036913101	ANTGF	5099A	17068	7
20050502	03815U102	APDN	5099A	2500	64
20050502	038188306	ADSX	5099A	8669	10
20050502	039670104	ACAT	5099A	10000	1
20050502	04518V108	APYME	5099A	6700	73
20050502	047439104	AGIX	5099A	360	40
20050502	049156102	ATPL	5099A	73335	25
20050502	050912203	ARCFF	5099A	157027	62
20050502	054831102	AZTM	5099A	148000	9
20050502	055934103	BPITF	5099A	9385	4
20050502	066286105	BNKFF	5099A	4193	7
20050502	067901108	ABX	5099A	743	8
20050502	073677106	BCON	5099A	50000	82
20050502	09063K100	BHLL	5099A	1500	19
20050502	09066X109	BMD	5099A	1470	1
20050502	090938101	BIOHF	5099A	3395	1
20050502	095395208	BDCO	5099A	3000	7
20050502	09856E105	BKHM	5099A	1327	1
20050502	12022E108	BLLD	5099A	900	22
20050502	12502E107	CCHI	5099A	5000	8

20050502	125919308	CVU	5099A	11500	567
20050502	137225108	CNR	5099A	100000	8
20050502	16941B202	CTVH	5099A	75000	3
20050502	169447109	CMDA	5099A	22900	6
20050502	192185106	CFPC	5099A	300	4
20050502	20461S108	CPTC	5099A	8475	552
20050502	211653100	KMKCF	5099A	11500	1
20050502	22942F101	KRY	5099A	647	1
20050502	232556100	CYDS	5099A	60085	3
20050502	243454105	DLNKQ	5099A	75343	98
20050502	247361108	DAL	5099A	5000	24
20050502	248358103	DNMIF	5099A	3923	1
20050502	25063G204	DSNY	5099A	29452	12
20050502	25253R101	DIAAF	5099A	407900	13
20050502	25435L105	DMTHF	5099A	14713	4
20050502	269903100	EGLXF	5099A	15816	2
20050502	269906202	EGPLF	5099A	11741	1
20050502	282914100	EGHT	5099A	7500	64
20050502	285106100	EEEI	5099A	182244	157
20050502	29381P102	EENC	5099A	1389	1
20050502	30069C108	EXLLF	5099A	174521	5
20050502	30240S600	FAOOQ	5099A	581266	367
20050502	306071101	FOLGF	5099A	80280	10
20050502	315746107	FDEI	5099A	10000	1
20050502	338488109	FLML	5099A	5000	4
20050502	344159108	FCSE	5099A	2100	18
20050502	349862300	FORD	5099A	500	7
20050502	358903102	FRPMF	5099A	44925	6
20050502	368710406	DNA	5099A	200	4
20050502	372476101	GEOI	5099A	5900	7
20050502	37249T109	GGR	5099A	22000	8
20050502	37945M101	GBLHF	5099A	10000	2
20050502	380800102	GARWF	5099A	5550	3
20050502	38115J100	GQMNF	5099A	1500	1
20050502	38119T104	GSS	5099A	7000	1
20050502	403307101	GRU	5099A	3000	20
20050502	413833104	TINY	5099A	8355	100
20050502	42689P104	HPLF	5099A	4225	457
20050502	441936101	HBSL	5099A	7000	201
20050502	44936D108	IDBE	5099A	4888	1
20050502	45070D101	ITUI	5099A	20000	28
20050502	45172M108	IKGI	5099A	8700	4
20050502	45247Q100	IIG	5099A	91700	36
20050502	456261304	IDSM	5099A	13200	4
20050502	458968104	IBTGF	5099A	5500	12
20050502	45953X208	IFUE	5099A	37500	94
20050502	459930103	INNHF	5099A	35140	1
20050502	460588106	IPA	5099A	4500	455
20050502	464286103	EWA	5099A	4200	17
20050502	464286509	EWC	5099A	100	1
20050502	464895127	ISONZ	5099A	5000	132
20050502	46626E205	JCOM	5099A	500	6
20050502	472310101	JDO	5099A	1667	2
20050502	500750104	KQIPQ	5099A	39357	739
20050502	510728108	LSGGF	5099A	6270	2
20050502	519485106	LENF	5099A	33400	152

20050502	560912107	MJGCF	5099A	701	1
20050502	56530T107	YMPMF	5099A	10542	17
20050502	57774W103	MVOG	5099A	35400	11
20050502	584062202	EMED	5099A	14368	300
20050502	58489M109	MDMN	5099A	360264	7
20050502	58500P107	MDTL	5099A	600	9
20050502	60038B105	MCEL	5099A	8000	46
20050502	602910101	MNEAE	5099A	10300	1
20050502	60466E100	MNG	5099A	11800	1
20050502	63007X108	NNPP	5099A	4000	6
20050502	630797108	NAPS	5099A	189108	61
20050502	632381208	NCOC	5099A	20180	14
20050502	640505103	NEOM	5099A	139050	11
20050502	65337H109	NFJ	5099A	500	10
20050502	65686X101	NAUHF	5099A	10650	15
20050502	656914108	NATUF	5099A	60000	1
20050502	665575106	NTO	5099A	11820	1
20050502	66737P105	NWBT	5099A	22000	58
20050502	67020E104	NSEO	5099A	70000	1
20050502	68210T208	OMNI	5099A	28000	35
20050502	682875109	ONSM	5099A	13889	80
20050502	69073F103	OWENQ	5099A	31560	14
20050502	69829T100	PANA	5099A	20000	12
20050502	69901U108	POGI	5099A	85000	1
20050502	70322H106	PST	5099A	7800	17
20050502	70337V108	PTRS	5099A	90000	282
20050502	706902301	PGH	5099A	90900	3
20050502	715710109	PVSW	5099A	500	36
20050502	71944A107	PYTO	5099A	8500	6
20050502	727058109	LGBT	5099A	19614	14
20050502	730843109	PTSEF	5099A	12722	6
20050502	73941U102	POZN	5099A	169300	5
20050502	741930309	PWI	5099A	700	2
20050502	749630109	RGDIF	5099A	163	2
20050502	75156P207	RCO	5099A	5000	99
20050502	752909200	RBGDF	5099A	2007	1
20050502	754055101	RSTG	5099A	190	10
20050502	76111T102	RSSYF	5099A	20550	4
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20050502	825141104	SVSX	5099A	11764	11
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20050701	560912107	MJGCF	5025A	6000	4
20050701	56530T107	YMPMF	5025A	15932	2
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20050701	855569109	SPNFF	5025A	6000	1
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20050701	189754104	COH	5043A	350	1
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20050701	758849103	REG	5043A	500	28
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20050701	007903107	AMD	5099A	2400	1
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20050701	022154108	ATUX	5099A	65000	4
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20050701	028723104	AEZ	5099A	67425	4
20050701	02886P109	APPX	5099A	835	1
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20050701	032515108	ANAD	5099A	5	7
20050701	035128206	AU	5099A	1	19

20050701	037622107	AOOR	5099A	6000	1
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20050701	038404109	AEXLF	5099A	28000	1
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20050701	039675103	AGUNF	5099A	5000	1
20050701	040103103	AOURF	5099A	15000	1
20050701	04033V203	ARBA	5099A	315	1
20050701	04364G106	ASOLF	5099A	14635	12
20050701	04957F101	ATNAF	5099A	5000	2
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20050701	05367P100	AVID	5099A	15200	2
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20050701	071813109	BAX	5099A	3	1
20050701	073176109	BAYXF	5099A	11900	1
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20050801	823222104	STLOE	5029A	30000	2
20050801	831913108	SMTR	5029A	1370889	8
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20050801	22163T103	CTRX	5036A	1240	3
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20050801	963142302	WPSC	5063A	2300	13
20050801	974637100	WGO	5063A	100	3
20050801	97651M109	WIT	5063A	1250	2
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20050801	98147T104	WHAI	5063A	1020	2
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20050801	98211W108	WPTE	5063A	158	1
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20050201	53219K101	LFTC	5099A	2060000	10
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20050301	86709A100	SBST	5028A	464450	3
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20050301	92934U101	WWEN	5028A	8792	15
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20050301	519485106	LENF	5065A	7660	59
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20050301	90341J107	UMSY	5065A	1500	167
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20050301	001765866	AAR	5099A	109584	343
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20050301	055934103	BPITF	5099A	39196	8
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20050301	10531R107	BPTR	5099A	129000	7
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20050301	269437109	EAG	5099A	480	3
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20050301	282914100	EGHT	5099A	7800	21
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20050301	290143106	ELOT	5099A	10000	785
20050301	290928100	EGMCF	5099A	31702	7
20050301	29259G101	END	5099A	22500	14
20050301	29271B106	EMCKF	5099A	17830	1
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20050301	29426W104	EPCBF	5099A	264498	2
20050301	301835104	EXRCF	5099A	19690	2
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20050301	306067109	FNGC	5099A	20000	2
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20050301	38020R304	GOAM	5099A	15500	72
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20050301	413833104	TINY	5099A	10085	57
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20050301	42689P104	HPLF	5099A	117199	414
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20050401	858525108	SLOAF	5025A	12000	1
20050401	92765V103	VIRFF	5025A	10500	2
20050401	977427103	WITM	5025A	70000	33
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20050401	376366100	GMPW	5028A	11128	62
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20050401	042682104	ARTX	5029A	178300	272
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20050401	09066L105	BTX	5029A	5000	81
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20050401	23247T101	CYKN	5029A	83333	28
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20050401	462070103	IOTN	5029A	7000	58
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20050401	210371100	CEG	5048A	400	1
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20050401	50172A104	LAMP	5063A	99700	3
20050401	51669T101	LMRXF	5063A	5500	3
20050401	517103107	LGORF	5063A	10318	4
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20050401	624581104	MOVI	5063A	3500	2
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20050401	65248E203	NWS	5063A	60	2
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20050401	827906207	SLGLE	5063A	62000	2
20050401	82966U103	SIRI	5063A	18772	1
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20050502	169348307	CNOC	0443A	14000	1
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20050502	19248J100	RWF	0443A	77028	4
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20050502	53261Q105	LMMG	0443A	144	4
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20050502	56150Q102	MAMA	0443A	4571	1
20050502	58606R403	MEMY	0443A	16702	7
20050502	60038H102	MBTG	0443A	46500	3
20050502	601317100	MSMA	0443A	10500	2
20050502	612082107	MOGI	0443A	10200	13
20050502	628954109	NFXGF	0443A	20000	5
20050502	62940M104	NTLI	0443A	5	1
20050502	629445206	NVEC	0443A	6096	1
20050502	631103108	NDAQ	0443A	25666	1
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20050502	64104P105	NESS	0443A	133225	2
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20050502	67106S100	OTD	0443A	1000	1
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20050502	682505102	ONEI	0443A	23766	3
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20050502	69365V105	PTHO	0443A	13000	19
20050502	69423U107	PEIX	0443A	31600	16
20050502	69561N204	PAYD	0443A	767	6
20050502	696639103	PHHM	0443A	900	1
20050502	707874103	PTA	0443A	22155	8
20050502	71376B102	PFNH	0443A	9444	3
20050502	73936A103	PWRME	0443A	2066	1
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20050502	74373C107	PRRC	0443A	7500	3
20050502	74762K306	QTCHQ	0443A	29900	375
20050502	753009307	RANGY	0443A	47352	7
20050502	754055101	RSTG	0443A	15060	7
20050502	757479100	REDF	0443A	18747	5
20050502	76127U101	RTH	0443A	100	1
20050502	775371107	ROH	0443A	18257	1

20050502	78381P109	BEP	0443A	29512	2
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20050502	78462F103	SPY	0443A	4688	1
20050502	78955E209	STGIF	0443A	26880	119
20050502	795757103	SFP	0443A	27448	5
20050502	802817304	SNTS	0443A	37100	1
20050502	811153105	KHI	0443A	11464	24
20050502	81369Y407	XLY	0443A	9046	5
20050502	826552101	SIAL	0443A	82513	1
20050502	82981V409	SWKJ	0443A	20000	1
20050502	831698105	SMVDE	0443A	1010	6
20050502	83169A100	SMTKQ	0443A	17609	772
20050502	831913108	SMTR	0443A	204180	3
20050502	833635105	SQM	0443A	9040	2
20050502	834376105	SOLUQ	0443A	47	6
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20050502	85787P104	SMLA	0443A	19882	21
20050502	860837103	STIY	0443A	1059	25
20050502	861572105	SWBIQ	0443A	2245	350
20050502	862924107	FUEL	0443A	3255	2
20050502	86562M100	SMFJY	0443A	14802	2
20050502	868059106	SUPG	0443A	6445	4
20050502	868861105	SGTPY	0443A	19875	3
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20050502	87944E105	TMB	0443A	40297	3
20050502	88031M109	TS	0443A	29814	5
20050502	88830M102	TWI	0443A	12445	6
20050502	888339207	TIE	0443A	10417	14
20050502	891019101	TORCQ	0443A	20000	2
20050502	899690101	TMWD	0443A	12609	4
20050502	90212C108	TOTG	0443A	24800	1
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20050502	92232R107	VAPH	0443A	17355	17
20050502	922576202	VLXC	0443A	138410	13
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20050502	92844G101	VMCS	0443A	19000	7
20050502	928502301	VTO	0443A	94780	23
20050502	92862F100	VPBH	0443A	30000	4
20050502	929248409	WHXCQ	0443A	3	10
20050502	943570408	WAVR	0443A	386046	43
20050502	97263M109	WBD	0443A	34197	2
20050502	98416E101	XFMY	0443A	1	2
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20050502	984238105	YMI	0443A	6000	3
20050502	98912M201	ZAPZ	0443A	4248	6
20050502	989414107	ZIF	0443A	18655	24
20050502	M25596103	CTCHC	0443A	17762	9
20050502	M7531S206	ORCT	0443A	64866	5
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20050502	04362P207	ASCL	5002A	25	1
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20050502	698657103	PTRY	5002A	11457	11
20050502	00845V100	AGRA	5008A	3015	2
20050502	020039103	AT	5008A	30444	1
20050502	067901108	ABX	5008A	2800	1
20050502	08135F107	BGO	5008A	2600	1
20050502	09852M101	BNTNF	5008A	10000	11
20050502	19244C109	COGN	5008A	2834	1
20050502	303901102	FFH	5008A	1335	8
20050502	34637L103	FCACF	5008A	39700	12
20050502	472310101	JDO	5008A	5000	6
20050502	543921100	LNEGF	5008A	34587	14
20050502	55025R105	LCC	5008A	10000	1
20050502	55306V106	MIVT	5008A	1700	8
20050502	58500P107	MDTL	5008A	4000	28
20050502	591098108	MXAL	5008A	100000	1
20050502	653905109	NKRSF	5008A	15000	1
20050502	670006105	NOVL	5008A	1736	1
20050502	741930309	PWI	5008A	39180	1
20050502	74386K104	PVX	5008A	37631	1
20050502	786449108	SFE	5008A	880	1
20050502	831913108	SMTR	5008A	32714	13
20050502	89417T106	TRIP	5008A	19300	721
20050502	977427103	WITM	5008A	36000	1
20050502	D1668R123	DCX	5008A	780	1
20050502	01903Q108	ALD	5011A	145	3
20050502	03485P102	AAUK	5011A	88	1
20050502	072735103	HVMGY	5011A	57	1
20050502	137585204	CGLO	5011A	12404	5
20050502	243537107	DECK	5011A	375	5
20050502	390064103	GAP	5011A	147	1
20050502	46119F107	INGN	5011A	340	20
20050502	464287812	IYK	5011A	50	108
20050502	495724403	KGFHY	5011A	303	1
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20050502	705015105	PSO	5011A	102	1
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20050502	74386K104	PVX	5011A	1300	1
20050502	749114104	QMCI	5011A	20000	10
20050502	78051D105	ROAKF	5011A	5000	193
20050502	78440P108	SKM	5011A	62	1
20050502	861572105	SWBIQ	5011A	580	310
20050502	888339207	TIE	5011A	1300	1
20050502	45103E100	INLRF	5017A	22244	997
20050502	558912101	MGAEF	5017A	9200	3
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20050502	02860R105	ANRUF	5025A	113249	2
20050502	028723104	AOGI	5025A	17500	9
20050502	086516101	BBY	5025A	2000	1
20050502	09578T109	BLEFF	5025A	11486	5

20050502	186905105	CLNMF	5025A	13515	5
20050502	26745T101	DYAD	5025A	77000	8
20050502	27944M103	EDNE	5025A	25100	1
20050502	29267S105	ENMFF	5025A	14950	0
20050502	29381P102	EENC	5025A	8188	1
20050502	35180W107	FCCN	5025A	1666	65
20050502	358903102	FRPMF	5025A	1000	1
20050502	379408305	GLKC	5025A	40000	11
20050502	37945M101	GBLHF	5025A	200	6
20050502	43236D107	HLSRF	5025A	5000	0
20050502	45677V108	ISHM	5025A	116000	10
20050502	458968104	IBTGF	5025A	10000	1
20050502	460951106	IOC	5025A	500	7
20050502	510728108	LSGGF	5025A	8633	20
20050502	543921100	LNEGF	5025A	20800	4
20050502	56530T107	YMPMF	5025A	5776	1
20050502	587582107	MLKKF	5025A	24000	23
20050502	592776108	MGRSF	5025A	12000	1
20050502	602910101	MNEAE	5025A	36806	4
20050502	705015105	PSO	5025A	299	1
20050502	706902301	PGH	5025A	41400	1
20050502	717106108	PHMF	5025A	122500	1
20050502	749630109	RGDIF	5025A	7845	3
20050502	752909200	RBGDF	5025A	4000	1
20050502	828234203	SVSE	5025A	37300	10
20050502	830921102	SLTXF	5025A	1500	327
20050502	857477103	STT	5025A	17	13
20050502	900382102	TVOG	5025A	9630	1
20050502	901314203	TFSM	5025A	10000	8
20050502	90212C108	TOTG	5025A	5000	1
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20050502	G6359F103	NBR	5025A	29	2
20050502	P8696W104	SVA	5025A	400	1
20050502	228769105	CRXL	5027A	15500	19
20050502	003709102	ABLE	5028A	2200	6
20050502	632381208	NCOC	5028A	3600	58
20050502	74269U104	PRNW	5028A	114164	87
20050502	042682104	ARTX	5029A	154605	293
20050502	105666101	BRVO	5029A	120000	4
20050502	131347106	CPN	5029A	26100	3
20050502	34984R109	FRUEF	5029A	60000	2
20050502	403307101	GRU	5029A	2000	22
20050502	42223A100	HESG	5029A	94300	5
20050502	48666K109	KBH	5029A	100	4
20050502	55903Q104	MSLRF	5029A	1500	4
20050502	563823103	GMAI	5029A	3500	22
20050502	716487103	PTGC	5029A	20000	2
20050502	72301P109	PVMCF	5029A	11400	21
20050502	831913108	SMTR	5029A	986138	13
20050502	84764A107	SPSC	5029A	12000	31
20050502	97750V109	WIZD	5029A	32500	14
20050502	003924107	ABY	5036A	23603	1

20050502	02860R105	ANRUF	5036A	45000	2
20050502	08135F107	BGO	5036A	8100	1
20050502	12562M106	CKXE	5036A	814	10
20050502	23962Q100	DSTI	5036A	1951	16
20050502	252905203	DMFDF	5036A	52623	1
20050502	371924101	GNOLF	5036A	70900	1
20050502	38115J100	GQMNF	5036A	9000	1
20050502	56530T107	YMPMF	5036A	47969	22
20050502	624581104	MOVI	5036A	350	24
20050502	656914108	NATUF	5036A	9929	1
20050502	666416102	NXG	5036A	48880	2
20050502	706902301	PGH	5036A	1600	1
20050502	715455119	CUPWS	5036A	22000	1
20050502	72301P109	PVMCF	5036A	1600	1
20050502	741930309	PWI	5036A	20261	7
20050502	749630109	RGDIF	5036A	17000	4
20050502	752909200	RBGDF	5036A	5493	2
20050502	803707108	SRGOF	5036A	3500	1
20050502	876511106	TGB	5036A	98500	2
20050502	893522201	TAPFF	5036A	5203	2
20050502	91729Q101	USFC	5036A	25000	4
20050502	98462Y100	AUY	5036A	33209	1
20050502	001941103	ATYT	5043A	30198	2
20050502	00440P201	ACEAF	5043A	9221	1
20050502	013904305	ALA	5043A	6371	6
20050502	057101107	BKBO	5043A	1000	1
20050502	089544100	BSKO	5043A	7651	3
20050502	15101Q108	CLS	5043A	900	1
20050502	192108108	CDE	5043A	791276	2
20050502	210795308	CAL	5043A	100	7
20050502	26841Y103	EDIG	5043A	800	3
20050502	269903100	EGLXF	5043A	6200	1
20050502	29274D604	ERF	5043A	1629	1
20050502	35687X202	FSRT	5043A	21429	10
20050502	40048G104	GMDBY	5043A	1000	3
20050502	40426E101	HQNT	5043A	175	28
20050502	464286707	EWQ	5043A	300	4
20050502	464287242	LQD	5043A	1300	5
20050502	464287275	IXP	5043A	2000	25
20050502	60871R209	TAP	5043A	4838	2
20050502	68555W105	OECI	5043A	100	5
20050502	741930309	PWI	5043A	11500	4
20050502	74386K104	PVX	5043A	36110	7
20050502	775371107	ROH	5043A	600	5
20050502	784073108	SDVR	5043A	20200	479
20050502	78462F103	SPY	5043A	578	1
20050502	826552101	SIAL	5043A	200	2
20050502	871627105	SYMD	5043A	15000	2
20050502	872540109	TJX	5043A	2001	3
20050502	929309300	WPPGY	5043A	8965	20
20050502	543921100	LNEGF	5046A	101242	16
20050502	706902301	PGH	5046A	1500	3

20050502	74022D100	PDS	5046A	12175	1
20050502	001941103	ATYT	5048A	1000	1
20050502	045174109	ASKJ	5048A	500	1
20050502	16133R106	CHRT	5048A	3000	2
20050502	165167107	CHK	5048A	100	1
20050502	267888105	BOOM	5048A	400	3
20050502	284131208	ELN	5048A	2000	1
20050502	302043104	EXFO	5048A	766	2
20050502	349862300	FORD	5048A	820	3
20050502	38259P508	GOOG	5048A	600	1
20050502	45247Q100	IIG	5048A	3300	19
20050502	654902204	NOK	5048A	800	1
20050502	656568102	NT	5048A	1000	1
20050502	66987M604	NVTL	5048A	300	1
20050502	69561N204	PAYD	5048A	5000	37
20050502	69901U108	POGI	5048A	11250	5
20050502	760975102	RIMM	5048A	250	1
20050502	800907107	SANM	5048A	340	1
20050502	816636203	SMH	5048A	1000	1
20050502	81941Q203	SNDA	5048A	700	1
20050502	83568V101	SNRN	5048A	2525	1
20050502	89376R109	TMTA	5048A	500	1
20050502	G9825R107	XOMA	5048A	400	1
20050502	P8696W104	SVA	5048A	3000	1
20050502	00440P201	ACEAF	5063A	800	4
20050502	004933107	ATN	5063A	700	2
20050502	007585102	AD	5063A	1800	1
20050502	017361106	AYE	5063A	450	1
20050502	032165102	ASO	5063A	200	1
20050502	032683401	ANLT	5063A	2780	1
20050502	03761E102	AGT	5063A	3337	1
20050502	039380100	ACI	5063A	800	1
20050502	047439104	AGIX	5063A	700	1
20050502	050912203	ARCFF	5063A	8106	14
20050502	055934103	BPITF	5063A	2166	4
20050502	066286105	BNKFF	5063A	15000	1
20050502	09248N102	BHY	5063A	1300	27
20050502	09578T109	BLEFF	5063A	580	5
20050502	119848109	BWLD	5063A	632	1
20050502	137225108	CNR	5063A	201426	1
20050502	167760107	CME	5063A	140	1
20050502	170040109	CHIR	5063A	100	1
20050502	17163B102	CBR	5063A	339	1
20050502	186905105	CLNMF	5063A	8080	3
20050502	192185106	CFPC	5063A	3000	1
20050502	228903100	CRY	5063A	940	18
20050502	25459L106	DTV	5063A	100	4
20050502	26779V105	DYII	5063A	500	9
20050502	267888105	BOOM	5063A	1012	2
20050502	284131208	ELN	5063A	50	1
20050502	29076N107	EMA	5063A	900	12
20050502	290846104	EMKR	5063A	500	8

20050502	29100U101	EMEFF	5063A	332	15
20050502	338488109	FLML	5063A	1080	6
20050502	344159108	FCSE	5063A	280	8
20050502	359586302	FUJIY	5063A	120	6
20050502	36240A101	GUT	5063A	1300	13
20050502	36466R101	GME	5063A	150	7
20050502	370442105	GM	5063A	991	6
20050502	371924101	GNOLF	5063A	36370	5
20050502	37249T109	GGR	5063A	964	1
20050502	38115J100	GQMNF	5063A	30000	1
20050502	413833104	TINY	5063A	100	6
20050502	41754V103	HNR	5063A	107	5
20050502	42223A100	HESG	5063A	37500	27
20050502	43236D107	HLSRF	5063A	27000	12
20050502	44183Y102	SOLD	5063A	100	51
20050502	44332P101	HBG	5063A	800	1
20050502	45662N103	IFX	5063A	1500	2
20050502	460951106	IOC	5063A	784	7
20050502	464286509	EWC	5063A	400	1
20050502	465823102	IVX	5063A	1020	1
20050502	472310101	JDO	5063A	200	18
20050502	48245L107	KFX	5063A	5485	10
20050502	499184109	KNOT	5063A	487	1
20050502	501014104	KKD	5063A	192	2
20050502	51807U101	LCRD	5063A	50	1
20050502	531927101	LIFC	5063A	1355	1
20050502	541095105	LGREF	5063A	15077	1
20050502	55903Q104	MSLRF	5063A	380	6
20050502	56530T107	YMPMF	5063A	80402	1
20050502	590479101	MESA	5063A	320	1
20050502	592142103	MDF	5063A	900	1
20050502	602910101	MNEAE	5063A	26000	3
20050502	60742E205	MOBL	5063A	8000	1
20050502	629445206	NVEC	5063A	657	4
20050502	631103108	NDAQ	5063A	500	1
20050502	64110L106	NFLX	5063A	2794	22
20050502	650111107	NYT	5063A	65	3
20050502	65248E203	NWS	5063A	60	9
20050502	65686X101	NAUHF	5063A	7000	6
20050502	666416102	NXG	5063A	2510	3
20050502	67461T107	RHEO	5063A	500	1
20050502	68389X105	ORCL	5063A	5913	3
20050502	698657103	PTRY	5063A	300	11
20050502	706902301	PGH	5063A	5652	5
20050502	715455119	CUPWS	5063A	34000	5
20050502	74153Q102	PDE	5063A	95	1
20050502	741930309	PWI	5063A	9966	4
20050502	74386K104	PVX	5063A	223289	4
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20050502	74837R104	KWK	5063A	500	7
20050502	748431103	QCYG	5063A	5500	3
20050502	749114104	QMCI	5063A	600	12

20050502	75061P102	RAE	5063A	800	3
20050502	78462F103	SPY	5063A	115	2
20050502	795477108	SBF	5063A	107	2
20050502	803023100	SANRF	5063A	40872	4
20050502	803707108	SRGOF	5063A	200	3
20050502	804098101	SAY	5063A	630	2
20050502	81369Y100	XLB	5063A	2360	10
20050502	820013100	SHRP	5063A	22	1
20050502	826917106	SIGA	5063A	300	18
20050502	827056102	SGI	5063A	257	2
20050502	827057100	SSTI	5063A	26814	11
20050502	830137105	SIZ	5063A	1000	1
20050502	832154108	SMSI	5063A	325	3
20050502	832682207	SMTX	5063A	15646	11
20050502	85771P102	STO	5063A	145	1
20050502	861565109	SNSA	5063A	800	5
20050502	862168101	SMEFF	5063A	15334	6
20050502	862924107	FUEL	5063A	800	4
20050502	86764P109	SUN	5063A	2000	1
20050502	86866R102	SURE	5063A	122	1
20050502	87535D102	TRXAF	5063A	12400	2
20050502	876287103	TARR	5063A	1000	25
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20050601	741930309	PWI	5043A	3600	1
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20050601	784073108	SDVR	5043A	20200	500
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20050601	45771Q104	IXSBF	5099A	1000	5
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20050601	45953X208	IFUE	5099A	9000	115
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20050601	500750104	KQIPQ	5099A	39357	760
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20050601	56530T107	YMPMF	5099A	43078	38
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20050601	64127M105	NGLPF	5099A	5600	1
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20050601	68556G109	OBDP	5099A	13000	3
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20050601	803707108	SRGOF	5099A	54348	6
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20050601	832154108	SMSI	5099A	39500	41
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20050601	87946Q106	TLPE	5099A	19030	109
20050601	888706108	TIVO	5099A	44700	2
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20050601	89154R107	TSNU	5099A	22200	41
20050601	89676P100	TRAE	5099A	3000	173
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20050601	92202C106	VNGRF	5099A	35000	5
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20050601	923394100	VDYS	5099A	8400	461
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20050701	29275G101	ENY	5043A	360	1
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20050701	84763F107	SSPI	5043A	26374	2
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20050701	15100R206	CESY	5048A	457000	1
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20050701	189754104	COH	5048A	12000	1
20050701	26843B101	EFJI	5048A	1000	1
20050701	29381P102	EENC	5048A	400	9
20050701	302297106	EYET	5048A	200	1
20050701	349862300	FORD	5048A	300	3
20050701	370442105	GM	5048A	45	1
20050701	372476101	GEOI	5048A	300	10
20050701	38114W102	GPTC	5048A	25000	1
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20050701	411310105	HANS	5048A	4000	1
20050701	45254P102	IMH	5048A	500	1
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20050801	11161E101	BWNG	5002A	28950	1
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20050801	20453D101	CPYCF	0443A	4000	1
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20050801	21024E107	CSFTF	5025A	21000	1
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20050801	23129E107	CWLXF	5099A	27000	1
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20050801	232556100	CYDS	0443A	200	3
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20050801	252529102	DCAI	5099A	13530	39
20050801	25253R101	DIAAF	5025A	200000	1
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20050801	257561100	DTC	5043A	2400	1
20050801	26150J101	DRAX	5099A	1834	1
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20050801	264399106	DUK	5043A	453	1
20050801	265269209	DPMLF	5099A	13420	1
20050801	266605104	DRRX	0443A	3077	1
20050801	267393106	DVNLF	5036A	2850	1
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20050801	267393106	DVNLF	5099A	4564	1
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20050801	267888105	BOOM	5099A	16014	16

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20050801	284902103	EGO	5036A	13800	1
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20050801	29264A206	ENWV	5063A	806	22
20050801	29266X105	ENGFF	5025A	1000	1
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20050801	29382F103	ENMD	5002A	2300	1
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20050801	305204109	FHR	5002A	11470	1
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20050801	313135501	FJC	5099A	5000	5
20050801	31846W102	FASC	5025A	100000	1
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20050801	34407T104	FLYI	0443A	15954	1
20050801	34415V109	FMCN	5002A	1000	1
20050801	34415V109	FMCN	5063A	990	2
20050801	344419106	FMX	0443A	446	1
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20050801	725906101	PDG	5043A	27227	1
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20050801	74266R104	PRVT	0443A	16753	22
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20050801	74386K104	PVX	5063A	28200	1
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20050801	83420X105	SLXA	5063A	2250	49
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20050801	85787P104	SMLA	0443A	49882	84
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20050801	863307104	GLD	5002A	100	1
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20050801	903293405	USG	0443A	1413	2
20050801	903293405	USG	5048A	1000	4
20050801	903293405	USG	5063A	1000	2
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20050801	922589106	VNARF	5036A	4973	8
20050801	922589106	VNARF	5063A	200	4
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20050801	943526103	WAVX	5002A	800	1
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20050801	950315101	WLSF	5063A	1950	2
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20050801	95828P104	WGDF	5099A	2000	1
20050801	95988E204	WWCA	5002A	170	6
20050801	960911105	WTSHF	5063A	3000	1
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20050801	961840105	WTSLA	5002A	950	1
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20050801	977427103	WITM	5008A	35000	1
20050801	97750V109	WIZD	5029A	49750	77
20050801	977752104	WFDNF	5063A	12110	3
20050801	978490209	WPROE	5002A	25000	1
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20050801	98136R101	WLGC	5063A	1000	2
20050801	981402100	WSTM	5063A	983	2
20050801	98142E508	WDAM	0443A	306	1
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20050801	98147T104	WHAI	5063A	1020	2
20050801	981517105	WDWT	5063A	30	2
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20050801	98211W108	WPTE	5002A	760	3
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20050801	983759101	XMSR	5046A	300	6
20050801	983759101	XMSR	5063A	1512	8
20050801	983759101	XMSR	5099A	13900	32
20050801	983764838	XOCM	5043A	450	4
20050801	983919101	XLNX	5043A	309	1
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20050801	984137109	XNWK	5063A	8000	2
20050801	98416F108	XPNG	5099A	13000	29
20050801	98462Y100	AUY	0443A	26624	1
20050801	98912M201	ZP	0443A	100	2
20050801	989207105	ZBRA	5002A	12466	1
20050801	989414107	ZIF	0443A	20951	87
20050801	98942T101	ZTRC	5008A	9000	1
20050801	98942T101	ZTRC	5099A	33050	19
20050801	98950P108	ZHNE	5063A	1600	1
20050801	98950P108	ZHNE	5099A	53699	6
20050801	989555107	ZIMCF	5025A	10000	22
20050801	D1668R123	DCX	5099A	748	2
20050801	G16962105	BG	5011A	205	1
20050801	G29539163	ELANZ	5043A	14687	1
20050801	G3192Y100	EPMCF	5025A	20000	1
20050801	G3192Y100	EPMCF	5099A	41500	14
20050801	G36535139	FWLT	0443A	124829	14
20050801	G37260109	GRMN	5002A	465	1
20050801	G3921A175	GLBC	5011A	3700	1
20050801	G3930H104	GSTRF	5099A	7600	663
20050801	G64180105	NLRRF	5025A	10600	2

20050801	G64180105	NLRRF	5099A	4400	1
20050801	G7303A109	XING	0443A	1228	1
20050801	G8122T105	SLDJF	5043A	400	65
20050801	G90078109	RIG	5048A	100	1
20050801	G9456A100	GLNG	0443A	7294	1
20050801	G9456A100	GLNG	5099A	400	10
20050801	M7061C100	FLSH	5002A	500	1
20050801	M8215N109	RITT	5099A	1999	2
20050801	P8696W104	SVA	5025A	14500	1
20050801	P8696W104	SVA	5099A	300	27
20050801	Y2692M103	GMR	0443A	106994	1
20050801	Y8564W103	TK	5002A	50	1

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yr	mn	Average Daily Fails	Average Daily Positions
04	04	138,086,490	1185.29
04	05	94,559,790	1060.30
04	06	110,946,116	963.18
04	07	101,669,462	870.38
04	08	73,375,558	826.77
04	09	196,268,084	768.71
04	10	80,027,757	821.95
04	11	88,106,529	820.20
04	12	94,433,776	933.64
05	01	73,890,573	761.25
05	02	60,577,281	718.05
05	03	61,028,609	739.09
05	04	45,970,585	667.76
05	05	24,855,425	652.00
05	06	26,446,431	631.91
05	07	42,696,794	692.15

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Date	cusip	Ticker	ClearingID	fails	age
20050705	29264A20(	ENWV	0418A	14150	1
20050705	573083102	MSO	0418A	891	1
20050705	90000620(	OVEN	0418A	38765	1
20050706	29264A20(	ENWV	0418A	13800	2
20050706	573083102	MSO	0418A	891	2
20050706	573083102	MSO	0418A	2341	2
20050706	87651B104	TASR	0418A	1215	1
20050706	90000620(	OVEN	0418A	24975	2
20050707	90000620(	OVEN	0418A	29066	3
20050713	037032109	AGEN	0418A	4026	1
20050713	29264A20(	ENWV	0418A	13236	1
20050714	037032109	AGEN	0418A	6564	2
20050714	131347106	CPN	0418A	19320	1
20050714	29264A20(	ENWV	0418A	17692	2
20050714	64110L106	NFLX	0418A	175	1
20050715	29264A20(	ENWV	0418A	19576	3
20050718	29264A20(	ENWV	0418A	21276	4
20050719	29264A20(	ENWV	0418A	21218	5
20050720	29264A20(	ENWV	0418A	18047	6
20050720	90000620(	OVEN	0418A	657	1
20050721	29264A20(	ENWV	0418A	27134	7
20050722	29264A20(	ENWV	0418A	14230	8
20050725	29264A20(	ENWV	0418A	20064	9
20050726	29264A20(	ENWV	0418A	242	10
20050727	29264A20(	ENWV	0418A	15403	11
20050728	29264A20(	ENWV	0418A	841	12
20050801	29264A20(	ENWV	0418A	16500	1
20050802	29264A20(	ENWV	0418A	24362	2
20050803	29264A20(	ENWV	0418A	27362	3
20050804	29264A20(	ENWV	0418A	27255	4
20050805	29264A20(	ENWV	0418A	27455	5
20050808	29264A20(	ENWV	0418A	27505	6
20050808	690370101	OSTK	0418A	69728	1
20050809	29264A20(	ENWV	0418A	22406	7
20050809	690370101	OSTK	0418A	78625	2
20050810	29264A20(	ENWV	0418A	20296	8
20050810	690370101	OSTK	0418A	61859	3
20050811	056752108	BIDU	0418A	236	1
20050811	29264A20(	ENWV	0418A	8806	9
20050811	501014104	KKD	0418A	9587	1
20050811	690370101	OSTK	0418A	64865	4
20050812	29264A20(	ENWV	0418A	6106	10
20050812	690370101	OSTK	0418A	32643	5
20050815	29264A20(	ENWV	0418A	5106	11
20050815	690370101	OSTK	0418A	32304	6
20050816	29264A20(	ENWV	0418A	633	12
20050819	690370101	OSTK	0418A	66	1
20050822	690370101	OSTK	0418A	7880	2
20050822	895735108	TIV	0418A	4700	1
20050823	690370101	OSTK	0418A	8006	3

20050823	895735108	TIV	0418A	4600	2
20050824	690370101	OSTK	0418A	1458	4
20050829	64110L106	NFLX	0418A	3026	1
20050906	895735108	TIV	0418A	9610	1
20050907	895735108	TIV	0418A	33247	2
20050908	895735108	TIV	0418A	26597	3
20050909	895735108	TIV	0418A	8497	4
20050912	895735108	TIV	0418A	5797	5
20050913	895735108	TIV	0418A	5797	6
20050914	895735108	TIV	0418A	11897	7
20050915	690370101	OSTK	0418A	8006	1
20050915	895735108	TIV	0418A	12597	8
20050916	895735108	TIV	0418A	23097	9
20050919	690370101	OSTK	0418A	796	1
20050919	895735108	TIV	0418A	32997	10
20050920	690370101	OSTK	0418A	2196	2
20050920	895735108	TIV	0418A	32997	11
20050921	690370101	OSTK	0418A	4295	3
20050921	895735108	TIV	0418A	32997	12
20050922	690370101	OSTK	0418A	7775	4
20050922	690370101	OSTK	0418A	24700	4
20050922	895735108	TIV	0418A	32997	13
20050923	690370101	OSTK	0418A	34205	5
20050923	895735108	TIV	0418A	32625	14
20050926	895735108	TIV	0418A	5742	15
20050927	690370101	OSTK	0418A	70992	1
20050927	895735108	TIV	0418A	5542	16
20050928	690370101	OSTK	0418A	69924	2
20050929	690370101	OSTK	0418A	62861	3
20050930	690370101	OSTK	0418A	82161	4
20051003	690370101	OSTK	0418A	75989	5
20051004	690370101	OSTK	0418A	62142	6
20051005	690370101	OSTK	0418A	59185	7
20051006	690370101	OSTK	0418A	61388	8
20051019	056752108	BIDU	0418A	360	1
20051027	573083102	MSO	0418A	19993	1
20051028	573083102	MSO	0418A	26624	2
20051031	573083102	MSO	0418A	13908	3
20051031	64110L106	NFLX	0418A	211011	1
20051101	573083102	MSO	0418A	15544	4
20051104	037032109	AGEN	0418A	1095	1
20051104	573083102	MSO	0418A	13003	1
20051107	037032109	AGEN	0418A	2094	2
20051107	573083102	MSO	0418A	6600	2
20051107	639208107	NAVR	0418A	381	1
20051109	573083102	MSO	0418A	1169	1
20051110	573083102	MSO	0418A	2018	2
20051114	501014104	KKD	0418A	646	1
20051114	573083102	MSO	0418A	1551	3
20051115	501014104	KKD	0418A	9046	2
20051115	573083102	MSO	0418A	5382	4
20051116	573083102	MSO	0418A	2612	5

20051117	573083102	MSO	0418A	3890	6
20051118	573083102	MSO	0418A	1429	7
20051122	573083102	MSO	0418A	1623	1
20051123	87651B104	TASR	0418A	6040	1
20051125	895735108	TIV	0418A	300	1

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Date	ClearingID	positions	clfails	clfval
20071012	0005A	32	3762262	91973631
20071114	0005A	40	7114610	143839487
20071210	0005A	26	7962816	315162572
20071211	0005A	28	2338245	17720581
20080104	0005A	32	12446480	723531007
20080107	0005A	34	20874690	1323064248
20080108	0005A	34	12972542	810654567
20080109	0005A	37	15121572	942848214
20080110	0005A	37	7960296	428498102
20080111	0005A	35	1933659	46423223
20071012	0019A	28	2566659	5678233
20071114	0019A	35	1239486	8818687
20071210	0019A	42	8450097	7945799
20071211	0019A	48	2278785	10530485
20080104	0019A	22	572648	1812594
20080107	0019A	30	191672	1416555
20080108	0019A	27	222932	2408405
20080109	0019A	27	415017	3117517
20080110	0019A	35	713258	14594592
20080111	0019A	38	497486	2799108
20071012	0050A	31	6437202	280778138
20071114	0050A	57	11067782	422035493
20071210	0050A	45	6272425	54407909
20071211	0050A	41	6690050	81499982
20080104	0050A	38	7408098	267197808
20080107	0050A	35	37893432	237585587
20080108	0050A	48	57404135	424242520
20080109	0050A	42	49925948	601254739
20080110	0050A	44	40682652	40438564
20080111	0050A	41	41458668	62229902
20071012	0141A	6	842459	1510228
20071114	0141A	9	1244910	4704415
20071210	0141A	7	2883013	697712
20071211	0141A	8	2816502	992298
20080104	0141A	10	2536414	563209
20080107	0141A	8	2715383	1008423
20080108	0141A	9	2604629	953083
20080109	0141A	7	2775829	877680
20080110	0141A	10	6906678	1438604
20080111	0141A	12	7207209	1029616
20071012	0158A	39	222893538	27665839
20071114	0158A	26	112951309	14178736
20071210	0158A	22	63445708	39512896
20071211	0158A	25	101360937	46770271
20080104	0158A	18	89712729	6122156
20080107	0158A	19	59435134	8245883
20080108	0158A	17	72881446	7450113
20080109	0158A	19	67753302	5787626
20080110	0158A	25	103615478	12952471
20080111	0158A	21	88996445	4120790
20071012	0161A	115	11028068	226449803

20071114	0161A	94	19182219	682854065
20071210	0161A	107	19987806	383697891
20071211	0161A	103	35394568	954128007
20080104	0161A	110	30036400	403578218
20080107	0161A	113	15818520	278708393
20080108	0161A	105	20641645	208773545
20080109	0161A	103	24507009	269031868
20080110	0161A	118	16368123	227388165
20080111	0161A	109	14799153	238551430
20071012	0226A	26	9394046	5192922
20071114	0226A	22	1148574	5560058
20071210	0226A	15	1327791	4134784
20071211	0226A	13	1193402	3566762
20080104	0226A	25	4177112	9190467
20080107	0226A	30	5491066	8449416
20080108	0226A	22	4001709	7190728
20080109	0226A	23	1237037	7834728
20080110	0226A	26	1880405	9002489
20080111	0226A	20	2168293	5398516
20071012	0234A	35	3316528	28600624
20071114	0234A	52	5031782	8280256
20071210	0234A	43	2996233	26006953
20071211	0234A	41	3192510	28119290
20080104	0234A	48	2174985	62703502
20080107	0234A	43	3652661	125447471
20080108	0234A	41	1135855	5883426
20080109	0234A	39	1140005	20684006
20080110	0234A	39	1092664	6996737
20080111	0234A	46	2015924	31800303
20071012	0352A	59	4622230	144427593
20071114	0352A	70	6448090	179340117
20071210	0352A	63	4868872	197998612
20071211	0352A	56	8826937	114741960
20080104	0352A	74	4055502	116736681
20080107	0352A	83	3758880	144092189
20080108	0352A	73	3865162	156952456
20080109	0352A	66	2807609	142929267
20080110	0352A	64	3112560	162594085
20080111	0352A	67	2798809	144701076
20071012	0418A	39	1353732	11544938
20071114	0418A	45	6075215	42291138
20071210	0418A	47	2548702	63840711
20071211	0418A	48	3399215	34468933
20080104	0418A	53	4627889	178270754
20080107	0418A	47	3504720	123406753
20080108	0418A	46	3190301	15683133
20080109	0418A	39	3192117	25192521
20080110	0418A	60	3998464	57750117
20080111	0418A	52	4344771	52686916
20071012	0443A	32	8467138	33029216
20071114	0443A	28	5109405	13122954
20071210	0443A	25	5047954	49558370

20071211	0443A	31	8539568	151893881
20080104	0443A	43	3443731	8638213
20080107	0443A	39	2307281	7021818
20080108	0443A	36	2252389	7731708
20080109	0443A	34	2252431	5302643
20080110	0443A	29	2710613	8236034
20080111	0443A	35	2826914	9628593
20071012	0501A	108	11271249	228161667
20071114	0501A	97	13194600	246868662
20071210	0501A	106	11682332	193811117
20071211	0501A	105	10787279	173201970
20080104	0501A	100	7147819	169933710
20080107	0501A	111	7085292	223021317
20080108	0501A	106	8018041	186742584
20080109	0501A	108	10400398	173776798
20080110	0501A	109	11820529	197962010
20080111	0501A	120	12099758	234802151
20071012	0549A	27	654045	15883158
20071114	0549A	28	996166	32822904
20071210	0549A	35	1220074	78236434
20071211	0549A	36	1040267	66182284
20080104	0549A	45	720039	14107506
20080107	0549A	44	1000393	39175515
20080108	0549A	41	932705	29087867
20080109	0549A	34	1124418	42423283
20080110	0549A	32	949984	24018506
20080111	0549A	33	804220	23376163
20071012	0551A	78	35701897	526380679
20071114	0551A	66	29962102	448519910
20071210	0551A	89	32442561	440861386
20071211	0551A	85	32950462	438422027
20080104	0551A	113	29151201	337662788
20080107	0551A	115	30089499	369317749
20080108	0551A	110	31467495	414365174
20080109	0551A	109	32460054	463147682
20080110	0551A	105	34061787	481093459
20080111	0551A	111	36358581	538081401
20071012	0642A	55	24899852	40467726
20071114	0642A	55	2366403	21753757
20071210	0642A	57	4902115	38413189
20071211	0642A	59	7781243	250545334
20080104	0642A	54	6314147	61820548
20080107	0642A	54	5756781	55632797
20080108	0642A	47	5084610	36588486
20080109	0642A	51	4790306	38077368
20080110	0642A	45	3605069	31161622
20080111	0642A	49	2234508	18215212
20071012	0671A	51	7472961	106285614
20071114	0671A	48	12691167	262697624
20071210	0671A	65	19659679	508093898
20071211	0671A	64	19814732	536311117
20080104	0671A	63	17016045	506230269

20080107	0671A	62	17197440	501465552
20080108	0671A	68	19229261	544284761
20080109	0671A	64	19564684	550686972
20080110	0671A	66	20138647	537420922
20080111	0671A	70	21447560	590315107
20071012	0690A	62	4216977	53372725
20071114	0690A	62	3008886	125842177
20071210	0690A	63	4960043	58374347
20071211	0690A	67	4959138	57386251
20080104	0690A	71	4848734	53572131
20080107	0690A	65	4883614	58730474
20080108	0690A	61	4886687	58504584
20080109	0690A	62	6124661	133276840
20080110	0690A	74	7248265	206752131
20080111	0690A	78	5530401	73946563
20071012	0773A	20	1102835	14102079
20071114	0773A	11	1522296	7202317
20071210	0773A	11	2767705	19542747
20071211	0773A	15	2765001	17627873
20080104	0773A	22	4791358	19045628
20080107	0773A	21	4545799	22679682
20080108	0773A	15	3626451	22601930
20080109	0773A	26	3738441	25155772
20080110	0773A	22	3606291	11738262
20080111	0773A	16	3443828	11254110

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Date	ClearingID	positions	clfails	clfval
20071012	0005A	2	1024000	1332000
20071114	0005A	2	146858	1332920.98
20080111	0005A	2	52800	45560
20071012	0019A	2	19092	11874.36
20071114	0019A	5	173278	357116.78
20071210	0019A	7	284977	9598143.06
20071211	0019A	7	261464	9414365.13
20080104	0019A	3	124500	461949
20080107	0019A	2	92500	367473
20080108	0019A	2	83900	322791
20080109	0019A	2	72700	297027
20080110	0019A	2	77700	321235
20080111	0019A	2	66800	285176
20071210	0050A	1	169	35.49
20071211	0050A	2	28450	1619105
20080104	0050A	1	86605	100461.8
20080111	0050A	1	1075420	3355310.4
20071012	0141A	1	407	15059
20071114	0141A	1	500000	95000
20071211	0141A	1	1	1.55
20080104	0141A	2	120000	188200
20080107	0141A	2	120000	184800
20080108	0141A	1	20000	9400
20080109	0141A	1	20000	10000
20080110	0141A	2	20001	10603.24
20080111	0141A	3	54826	157873.01
20071012	0158A	2	26763106	667099.54
20071114	0158A	1	137200	448644
20071211	0158A	1	14465	46721.95
20080104	0158A	1	100	17
20080108	0158A	3	6471	139672.28
20080109	0158A	2	5087	44190.12
20080110	0158A	3	6288	127448.93
20080111	0158A	2	14987	60260.61
20071012	0161A	5	145253	1054013.74
20071114	0161A	6	18657	332633.99
20071210	0161A	2	15996	153379.8
20071211	0161A	9	55847	1067453.44
20080104	0161A	7	268964	3449274.99
20080107	0161A	7	329070	3621886.27
20080108	0161A	10	245738	3551138.12
20080109	0161A	9	236912	2729993.54
20080110	0161A	9	416901	6911369.1
20080111	0161A	7	130776	2202095.32
20071012	0226A	1	1788	34579.92
20071114	0226A	1	8130	154063.5
20071210	0226A	2	17429	354468.45
20071211	0226A	4	2252552	750586.72
20080104	0226A	2	850425	1357512.87
20080107	0226A	2	210756	244846.14
20080108	0226A	2	209316	232280.25

20080109	0226A	1	5049	20700.9
20080110	0226A	1	8799	37395.75
20080111	0226A	2	18270	82612.88
20071012	0234A	2	26204	82937.79
20071114	0234A	5	443484	2067773.36
20071210	0234A	6	342106	2287772.3
20071211	0234A	7	231324	2133919.73
20080104	0234A	4	24033	81259.39
20080107	0234A	3	21744	72952.35
20080108	0234A	1	2310672	138640.32
20080109	0234A	2	2560612	155566.76
20080110	0234A	2	2612087	157497.06
20080111	0234A	4	1922352	123777.18
20071012	0352A	3	28396	516100.34
20071114	0352A	4	180444	2093162.88
20071210	0352A	6	64810	1712197.04
20071211	0352A	6	434304	3577402.33
20080104	0352A	4	93525	229302.23
20080107	0352A	3	79705	57754.69
20080108	0352A	3	81262	81036.56
20080109	0352A	2	79568	258211.28
20080110	0352A	3	62497	173265.35
20080111	0352A	4	83960	790889.7
20071012	0418A	3	254983	270496.3
20071114	0418A	12	668525	1216917.16
20071210	0418A	10	451006	5071116.42
20071211	0418A	10	339778	2752159.68
20080104	0418A	5	38127	237848.1
20080107	0418A	2	5665	15183.54
20080108	0418A	3	75803	613555.65
20080109	0418A	5	79190	626493.22
20080110	0418A	3	139001	1168424.51
20080111	0418A	3	152601	1330488.53
20071012	0443A	5	393678	1248554.12
20071114	0443A	3	588459	17898462.5
20071211	0443A	3	177265	1335857.05
20080104	0443A	4	89830	402811.9
20080107	0443A	7	406356	914053.84
20080108	0443A	3	229723	13547509.77
20080109	0443A	6	251080	13570101.64
20080110	0443A	4	228341	12813828.61
20080111	0443A	3	47137	368079.83
20071012	0501A	5	51292	923725.99
20071114	0501A	5	59751	495449.21
20071210	0501A	5	176370	525863.06
20071211	0501A	5	163772	123650.26
20080104	0501A	5	127418	674300.49
20080107	0501A	4	198490	638976.55
20080108	0501A	5	86742	1792256.6
20080109	0501A	4	517105	1395003.35
20080110	0501A	4	453349	2153686.8
20080111	0501A	5	498188	2845201.4

20071012	0642A	6	106010	102977.15
20071114	0642A	12	223990	1789290.42
20071210	0642A	8	1015139	23516433.22
20071211	0642A	5	747029	865902.21
20080104	0642A	2	473908	679095.28
20080107	0642A	3	7189	75002.28
20080108	0642A	2	267605	550642.39
20080109	0642A	5	268331	556645.35
20080110	0642A	3	119815	276879.6
20080111	0642A	3	122272	285711.04
20071012	0773A	1	36500	19710
20071114	0773A	1	27900	86769
20071210	0773A	1	1160000	1020800
20071211	0773A	1	1160000	1067200
20080108	0773A	3	218380	997334
20080109	0773A	3	188380	417884
20080110	0773A	3	538380	773018.8
20080111	0773A	2	678380	841226.4

Privileged and Confidential

Date	cusip	Ticker	ClearingID	fails	age	fval	pcttso
20050401	125809103	CMKX	0188A	5000000		0	
20050404	125809103	CMKX	0188A	7800000		1	
20050405	125809103	CMKX	0188A	17800000		2	
20050406	125809103	CMKX	0188A	25843333		3	
20050407	125809103	CMKX	0188A	16593333		4	
20050407	125809103	CMKX	0201A	39536000		0	
20050408	125809103	CMKX	0188A	17743333		5	
20050411	125809103	CMKX	0161A	5000000		0	
20050411	125809103	CMKX	0164A	30000000		0	
20050411	125809103	CMKX	0188A	8743333		6	
20050411	125809103	CMKX	0385A	1000000		0	
20050412	125809103	CMKX	0141A	9429		0	
20050412	125809103	CMKX	0161A	5000000		1	
20050412	125809103	CMKX	0385A	1000000		1	
20050413	125809103	CMKX	0385A	1000000		2	
20050415	125809103	CMKX	0385A	2700000		0	
20050419	125809103	CMKX	0443A	84800000		0	
20050420	125809103	CMKX	0443A	82329000		1	
20050421	125809103	CMKX	0188A	50000000		0	
20050421	125809103	CMKX	0443A	75329000		2	
20050422	125809103	CMKX	0188A	1.51E+08		1	
20050422	125809103	CMKX	0443A	35004000		3	
20050425	125809103	CMKX	0188A	66766665		2	
20050425	125809103	CMKX	0443A	36004000		4	
20050429	125809103	CMKX	0158A	3073000		0	

Total Fails by Date for CMKX
April 1, 2005 to April 30, 2005

cusip	CNS_Name	Ticker	Date	Total Fails
125809103	CMKM DIAMONDS INC	CMKX	20050401	5,000,000
125809103	CMKM DIAMONDS INC	CMKX	20050404	7,800,000
125809103	CMKM DIAMONDS INC	CMKX	20050405	17,800,000
125809103	CMKM DIAMONDS INC	CMKX	20050406	25,843,333
125809103	CMKM DIAMONDS INC	CMKX	20050407	56,129,333
125809103	CMKM DIAMONDS INC	CMKX	20050408	17,743,333
125809103	CMKM DIAMONDS INC	CMKX	20050411	44,743,333
125809103	CMKM DIAMONDS INC	CMKX	20050412	6,009,429
125809103	CMKM DIAMONDS INC	CMKX	20050413	1,000,000
125809103	CMKM DIAMONDS INC	CMKX	20050415	2,700,000
125809103	CMKM DIAMONDS INC	CMKX	20050419	84,800,000
125809103	CMKM DIAMONDS INC	CMKX	20050420	82,329,000
125809103	CMKM DIAMONDS INC	CMKX	20050421	125,329,000
125809103	CMKM DIAMONDS INC	CMKX	20050422	186,270,665
125809103	CMKM DIAMONDS INC	CMKX	20050425	102,770,665
125809103	CMKM DIAMONDS INC	CMKX	20050429	3,073,000

Note: Missing settlement dates have total fails of less than 10,000 shares.
Source: DTCC

Date	cusip	CNS_Name	Failed_Amount_in_$	Ticker	ClearingID	Exchange_Code	Position_Age_in_Days
20050215	788109	A.B. WATLEY GROUP INC	4000	ABWG	0005A	2	0
20050215	788109	A.B. WATLEY GROUP INC	20476	ABWG	0161A	2	2
20050215	788109	A.B. WATLEY GROUP INC	419091	ABWG	0632A	2	6
20050215	00079X103	ACD INTERNATIONAL INC	13000	ACSIF	5036A	2	2
20050215	00088Y100	ADB SYS INTL LTD	5139	ADBYF	0044A	2	1
20050215	00088Y100	ADB SYS INTL LTD	9249	ADBYF	0161A	2	4
20050215	00088Y100	ADB SYS INTL LTD	87	ADBYF	0221A	2	1
20050215	00088Y100	ADB SYS INTL LTD	2000	ADBYF	0352A	2	116
20050215	00088Y100	ADB SYS INTL LTD	100	ADBYF	0385A	2	0
20050215	00088Y100	ADB SYS INTL LTD	1079	ADBYF	0750A	2	5
20050215	912105	ACM INCOME FD	21100	ACG	0005A	0	2
20050215	912105	ACM INCOME FD	694	ACG	0210A	0	1
20050215	912105	ACM INCOME FD	5234	ACG	0646A	0	1
20050215	912105	ACM INCOME FD	500	ACG	3780A	0	1
20050215	955104	ACT TELECONFERENCINC	309631	ACTT	0309A	2	60
20050215	973107	ACT MANUFACTURING IN	917	ACTMQ	0188A	2	10
20050215	973107	ACT MANUFACTURING IN	104505	ACTMQ	0352A	2	421
20050215	1004100	ADM TRONICS UNLIMITED	3415	ADMT	0019A	2	30
20050215	1004100	ADM TRONICS UNLIMITED	629	ADMT	0157A	2	1
20050215	1004100	ADM TRONICS UNLIMITED	438	ADMT	0623A	2	23
20050215	1004100	ADM TRONICS UNLIMITED	6467	ADMT	0705A	2	19
20050215	00104Q107	AFC ENTERPRISES INC	777	AFCE	0074A	2	1
20050215	00104Q107	AFC ENTERPRISES INC	156	AFCE	0164A	2	1
20050215	00104Q107	AFC ENTERPRISES INC	29706	AFCE	0573A	2	7
20050215	00106X100	AFV SOLUTIONS, INC	84	AFVS	0157A	2	2
20050215	00106X100	AFV SOLUTIONS, INC	792	AFVS	0161A	2	1
20050215	00106X100	AFV SOLUTIONS, INC	500	AFVS	0234A	2	1
20050215	00106X100	AFV SOLUTIONS, INC	210	AFVS	0633A	2	2
20050215	00106X100	AFV SOLUTIONS, INC	13500	AFVS	8072A	2	2
20050215	1547108	AK STEEL HOLDING CORF	12826	AKS	0044A	0	1
20050215	1547108	AK STEEL HOLDING CORF	5566	AKS	0055A	0	1
20050215	1547108	AK STEEL HOLDING CORF	2	AKS	0749A	0	73
20050215	1547108	AK STEEL HOLDING CORF	1	AKS	0796A	0	18
20050215	1630102	ALR TECHNOLOGIES INC	20941	ALRT	0019A	2	10
20050215	1630102	ALR TECHNOLOGIES INC	465	ALRT	0157A	2	56
20050215	1630102	ALR TECHNOLOGIES INC	1	ALRT	0352A	2	21
20050215	00167K401	AMDL INC	18292	ADL	0632A	1	11
20050215	1765106	AMR CORP	1544	AMR	0216A	0	2
20050215	1765106	AMR CORP	4000	AMR	0271A	0	8
20050215	1765106	AMR CORP	459	AMR	0407A	0	3
20050215	1765106	AMR CORP	6246	AMR	0443A	0	1
20050215	1765106	AMR CORP	55241	AMR	0501A	0	1
20050215	1765106	AMR CORP	1091	AMR	0534A	0	9
20050215	1765106	AMR CORP	28632	AMR	0549A	0	9
20050215	1765106	AMR CORP	37015	AMR	0573A	0	1
20050215	1765106	AMR CORP	30297	AMR	0671A	0	9
20050215	1765106	AMR CORP	2000	AMR	5099A	0	6
20050215	1765866	AMR CRP 7.875% (PINES)	857	AAR	0188A	0	5
20050215	1765866	AMR CRP 7.875% (PINES)	375	AAR	0226A	0	1
20050215	1765866	AMR CRP 7.875% (PINES)	282	AAR	0501A	0	3
20050215	1765866	AMR CRP 7.875% (PINES)	141000	AAR	0573A	0	295
20050215	1765866	AMR CRP 7.875% (PINES)	22565	AAR	0690A	0	287
20050215	1765866	AMR CRP 7.875% (PINES)	129284	AAR	5099A	0	334
20050215	00178P100	AMS HOMECARE INC	12846	AHCKF	0161A	2	5
20050215	1941103	ATI TECHNLOGIES INC.	14100	ATYT	0045A	2	12
20050215	1941103	ATI TECHNLOGIES INC.	300	ATYT	0749A	2	2
20050215	1957505	A T & T CORP (NEW)	51094	T	0005A	0	1
20050215	1957505	A T & T CORP (NEW)	18	T	0633A	0	74
20050215	1957505	A T & T CORP (NEW)	27966	T	0705A	0	9
20050215	1957505	A T & T CORP (NEW)	1000	T	3550A	0	1
20050215	00208B105	ASAT HOLDINGS LTD ADS	844	ASTT	0074A	2	11
20050215	00208B105	ASAT HOLDINGS LTD ADS	33300	ASTT	0352A	2	1
20050215	00208B105	ASAT HOLDINGS LTD ADS	26628	ASTT	0437A	2	18
20050215	00208B105	ASAT HOLDINGS LTD ADS	10867	ASTT	0573A	2	17
20050215	00208J108	ATP OIL & GAS CORPORA	12900	ATPG	0221A	2	11
20050215	00208J108	ATP OIL & GAS CORPORA	2071	ATPG	0437A	2	1
20050215	00208J108	ATP OIL & GAS CORPORA	1161	ATPG	0534A	2	2
20050215	00208J108	ATP OIL & GAS CORPORA	200	ATPG	0549A	2	1
20050215	00209H101	ATA HLDGS CORP	24011	ATAHQ	0005A	2	56

20050215	00209H101	ATA HLDGS CORP	131210	ATAHQ	0161A	2	70
20050215	00209H101	ATA HLDGS CORP	1820	ATAHQ	0201A	2	8
20050215	00209H101	ATA HLDGS CORP	7058	ATAHQ	0221A	2	34
20050215	00209H101	ATA HLDGS CORP	1898	ATAHQ	0226A	2	6
20050215	00209H101	ATA HLDGS CORP	2000	ATAHQ	0309A	2	38
20050215	00209H101	ATA HLDGS CORP	2735	ATAHQ	0418A	2	3
20050215	00209H101	ATA HLDGS CORP	30594	ATAHQ	0573A	2	80
20050215	00209H101	ATA HLDGS CORP	526	ATAHQ	0642A	2	4
20050215	00209H101	ATA HLDGS CORP	8000	ATAHQ	0690A	2	66
20050215	00209H101	ATA HLDGS CORP	72989	ATAHQ	0773A	2	60
20050215	2255107	AU OPTRONICS CP ADS (1	46447	AUO	0437A	0	4
20050215	2255107	AU OPTRONICS CP ADS (1	500	AUO	0438A	0	2
20050215	2255107	AU OPTRONICS CP ADS (1	423	AUO	0571A	0	2
20050215	2255107	AU OPTRONICS CP ADS (1	51	AUO	0780A	0	2
20050215	2255107	AU OPTRONICS CP ADS (1	500	AUO	5099A	0	10
20050215	2457109	AXM PHARMA INC	8154	AXJ	0161A	1	4
20050215	2457109	AXM PHARMA INC	10500	AXJ	0309A	1	2
20050215	2457109	AXM PHARMA INC	219450	AXJ	5099A	1	339
20050215	00252W104	AAIPHARMA INC	514	AAII	0044A	2	1
20050215	00252W104	AAIPHARMA INC	79170	AAII	0074A	2	72
20050215	00252W104	AAIPHARMA INC	407285	AAII	0352A	2	13
20050215	00252W104	AAIPHARMA INC	6738	AAII	0355A	2	4
20050215	00252W104	AAIPHARMA INC	7902	AAII	0549A	2	50
20050215	00252W104	AAIPHARMA INC	99411	AAII	0551A	2	43
20050215	00252W104	AAIPHARMA INC	1189	AAII	0573A	2	6
20050215	00252W104	AAIPHARMA INC	84675	AAII	0690A	2	70
20050215	00252W104	AAIPHARMA INC	3124	AAII	0705A	2	23
20050215	00252W104	AAIPHARMA INC	15660	AAII	0740A	2	5
20050215	00253U107	AASTROM BIOSCIENCES I	6303	ASTM	0355A	2	1
20050215	00253U107	AASTROM BIOSCIENCES I	37786	ASTM	0443A	2	1
20050215	00253U107	AASTROM BIOSCIENCES I	25000	ASTM	0551A	2	33
20050215	00253U107	AASTROM BIOSCIENCES I	1000	ASTM	5048A	2	1
20050215	00253U107	AASTROM BIOSCIENCES I	172794	ASTM	5099A	2	24
20050215	2920700	ABBEY NATIONAL PLC (RE	12642	ANBPRB	0221A	0	25
20050215	2920700	ABBEY NATIONAL PLC (RE	1	ANBPRB	0385A	0	11
20050215	2920700	ABBEY NATIONAL PLC (RE	2100	ANBPRB	0727A	0	38
20050215	3009107	ABERDEEN ASIA-PACIFIC	1	FAX	0030A	1	1
20050215	3009107	ABERDEEN ASIA-PACIFIC	44200	FAX	0501A	1	1
20050215	3009107	ABERDEEN ASIA-PACIFIC	1	FAX	0816A	1	1
20050215	3009107	ABERDEEN ASIA-PACIFIC	3300	FAX	3720A	1	1
20050215	3325107	ABERDENE MINES LTD	2271	ABRM	0164A	2	1
20050215	3325107	ABERDENE MINES LTD	725	ABRM	0705A	2	4
20050215	3325107	ABERDENE MINES LTD	22479	ABRM	5099A	2	53
20050215	00339B107	ABGENIX INC	45646	ABGX	0005A	2	1
20050215	00339B107	ABGENIX INC	8885	ABGX	0690A	2	1
20050215	00371F206	ABLEAUCTIONS.COM INC	13674	AAC	0234A	1	7
20050215	00371F206	ABLEAUCTIONS.COM INC	58000	AAC	5099A	1	45
20050215	00372P203	ABN AMRO CAP FDG TR V	3400	ABNPRE	0250A	0	2
20050215	00372P203	ABN AMRO CAP FDG TR V	3220	ABNPRE	0370A	0	7
20050215	00372P203	ABN AMRO CAP FDG TR V	20333	ABNPRE	0418A	0	1
20050215	00372P203	ABN AMRO CAP FDG TR V	6150	ABNPRE	0501A	0	10
20050215	00386B109	ABSOLUTE SOFTWARE C(	10800	ALSWF	5099A	2	2
20050215	3881208	ACACIA RESEARCH CORF	5027	CBMX	0005A	2	1
20050215	3881208	ACACIA RESEARCH CORF	6165	CBMX	0443A	2	3
20050215	4304200	ACCELR8 TECHNOLOGY (	7500	AXK	0005A	1	0
20050215	4304200	ACCELR8 TECHNOLOGY (	18981	AXK	0161A	1	1
20050215	4304200	ACCELR8 TECHNOLOGY (	491	AXK	0501A	1	1
20050215	00431M209	ACCESS PHARMACEUTIC/	49500	AKC	0050A	1	10
20050215	00431M209	ACCESS PHARMACEUTIC/	2000	AKC	0164A	1	1
20050215	00431M209	ACCESS PHARMACEUTIC/	914	AKC	0407A	1	10
20050215	00431M209	ACCESS PHARMACEUTIC/	2234	AKC	0418A	1	4
20050215	00431M209	ACCESS PHARMACEUTIC/	25	AKC	0623A	1	275
20050215	00431M209	ACCESS PHARMACEUTIC/	13900	AKC	0773A	1	8
20050215	4329108	ACCESS INTEGRATED TE(	39334	AIX	0352A	1	16
20050215	00433F202	ACCESSITY CORP NEW	70386	ACTY	5065A	2	44
20050215	00433F202	ACCESSITY CORP NEW	4200	ACTY	5099A	2	186
20050215	00437P107	ACCREDITED HOME LEND	93257	LEND	0005A	2	1
20050215	00437P107	ACCREDITED HOME LEND	11937	LEND	0188A	2	1
20050215	00437P107	ACCREDITED HOME LEND	400	LEND	0442A	2	1
20050215	00438W101	ACCUPOLL HLDG CORP	5009	ACUP	0157A	2	4

20050215	00438W101	ACCUPOLL HLDG CORP	8684	ACUP	0161A	2	4
20050215	00438W101	ACCUPOLL HLDG CORP	4543	ACUP	0164A	2	1
20050215	00438W101	ACCUPOLL HLDG CORP	900	ACUP	0352A	2	1
20050215	00438W101	ACCUPOLL HLDG CORP	1773	ACUP	0623A	2	1
20050215	4404109	ACE*COMM CORP	300	ACEC	0005A	2	1
20050215	4404109	ACE*COMM CORP	29300	ACEC	0019A	2	1
20050215	4404109	ACE*COMM CORP	1211	ACEC	0188A	2	1
20050215	4404109	ACE*COMM CORP	1000	ACEC	0283A	2	4
20050215	4404109	ACE*COMM CORP	382	ACEC	0633A	2	9
20050215	00440P201	ACE AVIATION HOLDINGS	630	ACEAF	0141A	2	6
20050215	00440P201	ACE AVIATION HOLDINGS	1	ACEAF	0367A	2	37
20050215	00440P201	ACE AVIATION HOLDINGS	1206	ACEAF	0418A	2	2
20050215	00440P201	ACE AVIATION HOLDINGS	2	ACEAF	0632A	2	4
20050215	00440P201	ACE AVIATION HOLDINGS	9532	ACEAF	0773A	2	11
20050215	4724100	ACME METALS INC	39521	AMIIQ	0352A	2	814
20050215	4933107	ACTION PERFORMANCE C	11361	ATN	0019A	0	1
20050215	4933107	ACTION PERFORMANCE C	100	ATN	0044A	0	2
20050215	4933107	ACTION PERFORMANCE C	92	ATN	0158A	0	4
20050215	4933107	ACTION PERFORMANCE C	1650	ATN	0164A	0	1
20050215	4933107	ACTION PERFORMANCE C	625	ATN	0221A	0	1
20050215	4933107	ACTION PERFORMANCE C	4146	ATN	0235A	0	2
20050215	4933107	ACTION PERFORMANCE C	3812	ATN	0385A	0	2
20050215	4933107	ACTION PERFORMANCE C	2268	ATN	0437A	0	10
20050215	4933107	ACTION PERFORMANCE C	1877	ATN	0534A	0	4
20050215	4933107	ACTION PERFORMANCE C	2440	ATN	0549A	0	9
20050215	4933107	ACTION PERFORMANCE C	1344	ATN	0705A	0	1
20050215	4933107	ACTION PERFORMANCE C	1	ATN	0780A	0	8
20050215	4933107	ACTION PERFORMANCE C	153	ATN	3650A	0	4
20050215	00508B102	ACTUATE CORPORATION	52755	ACTU	0437A	2	47
20050215	00508B102	ACTUATE CORPORATION	600	ACTU	0549A	2	1
20050215	00511R870	ACUSPHERE INC	21107	ACUS	0443A	2	3
20050215	00511R870	ACUSPHERE INC	18744	ACUS	0501A	2	3
20050215	00511R870	ACUSPHERE INC	100	ACUS	0690A	2	1
20050215	6503106	ADANAC MOLY CORP (CA	26000	ANCGF	5030A	2	5
20050215	6503106	ADANAC MOLY CORP (CA	130	ANCGF	5099A	2	6
20050215	6533103	ADDISON-DAVIS DIAGNOS	11676	ADDI	0161A	2	2
20050215	6533103	ADDISON-DAVIS DIAGNOS	12413	ADDI	0352A	2	14
20050215	6848105	ADELPHIA COMMUNICATN	936	ADELQ	0019A	2	3
20050215	6848105	ADELPHIA COMMUNICATN	764	ADELQ	0157A	2	1
20050215	6848105	ADELPHIA COMMUNICATN	13194	ADELQ	0352A	2	8
20050215	6848105	ADELPHIA COMMUNICATN	734	ADELQ	0549A	2	1
20050215	6848105	ADELPHIA COMMUNICATN	9075	ADELQ	0573A	2	9
20050215	7131105	ADMIRAL BAY RESOURCE	30000	ADBRF	0642A	2	13
20050215	7131105	ADMIRAL BAY RESOURCE	2000	ADBRF	0725A	2	1
20050215	7131105	ADMIRAL BAY RESOURCE	23700	ADBRF	5030A	2	3
20050215	7131105	ADMIRAL BAY RESOURCE	15289	ADBRF	5099A	2	1
20050215	00737M101	ADSOUTH PARTNERS INC	42896	ADPR	0019A	2	11
20050215	00737M101	ADSOUTH PARTNERS INC	45374	ADPR	0157A	2	1
20050215	7.39E+109	ADULIS RESOURCES INC	2500	ADEZF	5039A	2	10
20050215	7.39E+109	ADULIS RESOURCES INC	8200	ADEZF	5063A	2	2
20050215	7486103	ADVANCE NANTECH INC	9250	AVNA	0226A	2	42
20050215	7486103	ADVANCE NANTECH INC	153	AVNA	0443A	2	11
20050215	7486103	ADVANCE NANTECH INC	34	AVNA	0501A	2	1
20050215	7486103	ADVANCE NANTECH INC	30000	AVNA	0613A	2	30
20050215	00750Y206	ADVANCE TECHNOLOGIES	23171	AVTX	0157A	2	1
20050215	00750Y206	ADVANCE TECHNOLOGIES	39600	AVTX	0158A	2	1
20050215	7518103	ADVANCED CMPTR TECH	28724	AVCD	0161A	2	582
20050215	00753P103	ADVANCED MAGNETICS II	800	AVM	0573A	1	2
20050215	00753P103	ADVANCED MAGNETICS II	3700	AVM	0696A	1	5
20050215	00753P103	ADVANCED MAGNETICS II	5968	AVM	0773A	1	3
20050215	00754V109	ADVANCED OPTICS ELEC	5000	ADOT	0019A	2	16
20050215	00754V109	ADVANCED OPTICS ELEC	2708455	ADOT	0235A	2	3
20050215	00754V109	ADVANCED OPTICS ELEC	443400	ADOT	0632A	2	2
20050215	00756F201	ADVANCED PLANT PHARM	83088	APPI	0157A	2	2
20050215	00756F201	ADVANCED PLANT PHARM	25000	APPI	0158A	2	6
20050215	00757T101	ADVANCED NEUROMODU	22729	ANSI	0005A	2	1
20050215	00757T101	ADVANCED NEUROMODU	1	ANSI	0887A	2	397
20050215	00760B105	AEGIS COMMUN GR INC-N	932	AGIS	0019A	2	16
20050215	00760B105	AEGIS COMMUN GR INC-N	12385	AGIS	0352A	2	16
20050215	00760B105	AEGIS COMMUN GR INC-N	1755	AGIS	0705A	2	6

20050215	00763M108	ADVANCED MEDICAL OPT	212	AVO	0067A	0	2
20050215	00763M108	ADVANCED MEDICAL OPT	1	AVO	0116A	0	9
20050215	00763M108	ADVANCED MEDICAL OPT	282	AVO	0188A	0	1
20050215	00763M108	ADVANCED MEDICAL OPT	1405	AVO	0250A	0	1
20050215	00763M108	ADVANCED MEDICAL OPT	38699	AVO	0501A	0	3
20050215	00763M108	ADVANCED MEDICAL OPT	28	AVO	0534A	0	2
20050215	00763M108	ADVANCED MEDICAL OPT	4762	AVO	0549A	0	9
20050215	00764C109	ADVENT CLAYMORE CON	300	AVK	0005A	0	1
20050215	00764C109	ADVENT CLAYMORE CON	14935	AVK	0501A	0	11
20050215	7.65E+106	ADVENT/CLAYMORE ENH/	9900	LCM	0226A	0	11
20050215	7.65E+106	ADVENT/CLAYMORE ENH/	1463	LCM	0235A	0	5
20050215	7.65E+106	ADVENT/CLAYMORE ENH/	42400	LCM	0501A	0	11
20050215	7.65E+106	ADVENT/CLAYMORE ENH/	900	LCM	0632A	0	10
20050215	7.65E+106	ADVENT/CLAYMORE ENH/	2100	LCM	0705A	0	4
20050215	7.65E+106	ADVENT/CLAYMORE ENH/	3025	LCM	0799A	0	8
20050215	00765G109	AEOLUS PHARMACEUTIC/	122500	AOLS	0050A	2	9
20050215	00765G109	AEOLUS PHARMACEUTIC/	1600	AOLS	0141A	2	5
20050215	00765G109	AEOLUS PHARMACEUTIC/	194400	AOLS	0573A	2	108
20050215	7924103	AEGON NV -ORD-	192818	AEG	0501A	0	5
20050215	7942204	ADVANTA CORP CL-B	7507	ADVNB	0573A	2	3
20050215	7942204	ADVANTA CORP CL-B	15500	ADVNB	3895A	2	157
20050215	00808Y109	AETHLON MEDICAL INC	36818	AEMD	0141A	2	3
20050215	00808Y109	AETHLON MEDICAL INC	2420	AEMD	0157A	2	1
20050215	00826N507	AFFORDABLE TELECOMM	47217	ATCT	0161A	2	1
20050215	00826N507	AFFORDABLE TELECOMM	7	ATCT	0571A	2	29
20050215	00845V100	AGERE SYSTEMS INC CL-/	23	AGRA	0015A	0	1
20050215	00845V100	AGERE SYSTEMS INC CL-/	41	AGRA	0041A	0	9
20050215	00845V100	AGERE SYSTEMS INC CL-/	4	AGRA	0703A	0	1
20050215	00845V100	AGERE SYSTEMS INC CL-/	61956	AGRA	0705A	0	2
20050215	00845V100	AGERE SYSTEMS INC CL-/	3600	AGRA	0749A	0	6
20050215	00845V100	AGERE SYSTEMS INC CL-/	47	AGRA	0799A	0	4
20050215	8474108	AGNICO-EAGLE MINES LT	8900	AEM	0019A	0	1
20050215	8474108	AGNICO-EAGLE MINES LT	49400	AEM	0045A	0	5
20050215	8474108	AGNICO-EAGLE MINES LT	300	AEM	0438A	0	1
20050215	8474108	AGNICO-EAGLE MINES LT	1000	AEM	0574A	0	1
20050215	8474108	AGNICO-EAGLE MINES LT	10400	AEM	0647A	0	1
20050215	8474132	AGNICO EAGLE MINES LT	500	AEMLW	0164A	2	1
20050215	8474132	AGNICO EAGLE MINES LT	24200	AEMLW	0690A	2	45
20050215	8494106	AGRIBIOTECH INC	1400	ABTXQ	0005A	2	33
20050215	8494106	AGRIBIOTECH INC	5506	ABTXQ	0352A	2	24
20050215	8494106	AGRIBIOTECH INC	13600	ABTXQ	0438A	2	424
20050215	8494106	AGRIBIOTECH INC	300	ABTXQ	0780A	2	286
20050215	8543100	AGRIPOST INC	22500	AGPT	0030A	2	307
20050215	8920100	AIRTRAX INC	500	AITX	0019A	2	1
20050215	8920100	AIRTRAX INC	13	AITX	0157A	2	3
20050215	8920100	AIRTRAX INC	99000	AITX	0235A	2	39
20050215	8920100	AIRTRAX INC	600	AITX	0352A	2	3
20050215	8920100	AIRTRAX INC	50	AITX	0501A	2	1
20050215	8920100	AIRTRAX INC	48600	AITX	0632A	2	69
20050215	8920100	AIRTRAX INC	35998	AITX	0750A	2	28
20050215	9253105	AIRBEE WIRELESS INC	14000	ABEW	0141A	2	17
20050215	9253105	AIRBEE WIRELESS INC	5000	ABEW	0501A	2	11
20050215	00941P403	AIRNET COMMUNICATION	47389	ANCC	0161A	2	11
20050215	00941P403	AIRNET COMMUNICATION	9852	ANCC	0352A	2	2
20050215	00941P403	AIRNET COMMUNICATION	1600	ANCC	0573A	2	2
20050215	10392553	ALABAMA POWER COMPA	12855	ALF	0015A	0	32
20050215	10392553	ALABAMA POWER COMPA	200	ALF	0385A	0	2
20050215	10392553	ALABAMA POWER COMPA	100	ALF	0501A	0	4
20050215	10392553	ALABAMA POWER COMPA	1100	ALF	0690A	0	3
20050215	10392561	ALABAMA POWER CO 5.3(	1038	ALPPRP	0407A	0	7
20050215	10392561	ALABAMA POWER CO 5.3(	38026	ALPPRP	0443A	0	6
20050215	10392595	ALABAMA PWR 5.20% CL-/	288	ALPPRN	0407A	0	1
20050215	10392595	ALABAMA PWR 5.20% CL-/	800	ALPPRN	0534A	0	13
20050215	10392595	ALABAMA PWR 5.20% CL-/	6600	ALPPRN	0690A	0	47
20050215	10392595	ALABAMA PWR 5.20% CL-/	6100	ALPPRN	0727A	0	44
20050215	11589108	ALAMOSA HOLDINGS INC	34006	APCS	0437A	2	32
20050215	11589108	ALAMOSA HOLDINGS INC	6697	APCS	0501A	2	1
20050215	11589108	ALAMOSA HOLDINGS INC	14303	APCS	0549A	2	9
20050215	11589108	ALAMOSA HOLDINGS INC	8000	APCS	0608A	2	1
20050215	11589108	ALAMOSA HOLDINGS INC	18921	APCS	0642A	2	1

20050215	01167P101	ALASKA COMMUN SYS GF	2603	ALSK	0437A	2	2
20050215	01167P101	ALASKA COMMUN SYS GF	13264	ALSK	0642A	2	2
20050215	11751104	ALASKA OIL & GAS LTD.	15000	AKOL	0265A	2	24
20050215	13104104	ALBERTSON'S INC	9137	ABS	0141A	0	1
20050215	13104104	ALBERTSON'S INC	16	ABS	0152A	0	1
20050215	13104104	ALBERTSON'S INC	2231	ABS	0437A	0	1
20050215	13104104	ALBERTSON'S INC	5912	ABS	0749A	0	4
20050215	13904305	ALCATEL ADS(EACH REP	29095	ALA	0642A	0	2
20050215	01435Q105	ALDERSHOT RESOURCES	18000	ALZTF	5030A	2	8
20050215	01566M204	ALGOMA STEEL INC	20000	ALGOF	0696A	2	1
20050215	17361106	ALLEGHENY ENERGY INC	64600	AYE	0116A	0	9
20050215	17361106	ALLEGHENY ENERGY INC	1175	AYE	0221A	0	3
20050215	17361106	ALLEGHENY ENERGY INC	6841	AYE	0437A	0	2
20050215	17361106	ALLEGHENY ENERGY INC	38	AYE	0571A	0	1
20050215	17361106	ALLEGHENY ENERGY INC	7831	AYE	0642A	0	2
20050215	17361106	ALLEGHENY ENERGY INC	2520	AYE	0647A	0	4
20050215	17361106	ALLEGHENY ENERGY INC	742	AYE	0688A	0	2
20050215	17361106	ALLEGHENY ENERGY INC	400	AYE	5063A	0	2
20050215	18522300	ALLETE INC NEW	57603	ALE	0005A	0	1
20050215	18522300	ALLETE INC NEW	12	ALE	0019A	0	1
20050215	18522300	ALLETE INC NEW	3782	ALE	0705A	0	76
20050215	18522300	ALLETE INC NEW	247	ALE	3650A	0	4
20050215	01855A101	ALLIANCE CAP MGMT HLD	449	AC	0020A	0	1
20050215	01855A101	ALLIANCE CAP MGMT HLD	16068	AC	0437A	0	2
20050215	01855A101	ALLIANCE CAP MGMT HLD	20324	AC	0501A	0	5
20050215	01855A101	ALLIANCE CAP MGMT HLD	2600	AC	0512A	0	1
20050215	01855A101	ALLIANCE CAP MGMT HLD	7600	AC	0690A	0	2
20050215	01855A101	ALLIANCE CAP MGMT HLD	1644	AC	0705A	0	1
20050215	01859P609	ALLIANCE GAMING CORP	4830	AGI	0286A	0	2
20050215	01859P609	ALLIANCE GAMING CORP	3204	AGI	0355A	0	1
20050215	01859P609	ALLIANCE GAMING CORP	26188	AGI	0437A	0	33
20050215	01859P609	ALLIANCE GAMING CORP	26715	AGI	0549A	0	20
20050215	01859P609	ALLIANCE GAMING CORP	225877	AGI	0642A	0	1
20050215	01859P609	ALLIANCE GAMING CORP	3311	AGI	0671A	0	1
20050215	18606202	ALLIANCE IMAGING INC	3796	AIQ	0005A	0	1
20050215	18606202	ALLIANCE IMAGING INC	200	AIQ	0015A	0	1
20050215	18606202	ALLIANCE IMAGING INC	8072	AIQ	0018A	0	5
20050215	18606202	ALLIANCE IMAGING INC	1904	AIQ	0418A	0	2
20050215	18606202	ALLIANCE IMAGING INC	1827	AIQ	0642A	0	2
20050215	18606202	ALLIANCE IMAGING INC	496	AIQ	0750A	0	2
20050215	18714105	ALLIANCE NEW YORK INC	4078	AYN	0161A	0	5
20050215	18714105	ALLIANCE NEW YORK INC	1	AYN	0385A	0	11
20050215	18714105	ALLIANCE NEW YORK INC	22973	AYN	0551A	0	43
20050215	01879R106	ALLIANCE WLD DOLLAR G	20984	AWF	0005A	0	14
20050215	01879R106	ALLIANCE WLD DOLLAR G	400	AWF	0265A	0	1
20050215	01879R106	ALLIANCE WLD DOLLAR G	4400	AWF	0501A	0	15
20050215	01879R106	ALLIANCE WLD DOLLAR G	1	AWF	0574A	0	5
20050215	01879R106	ALLIANCE WLD DOLLAR G	5900	AWF	0690A	0	14
20050215	01879R106	ALLIANCE WLD DOLLAR G	54	AWF	0701A	0	10
20050215	18802108	ALLIANT ENERGY CORPO	10024	LNT	0547A	0	1
20050215	01903Q108	ALLIED CAPITAL CORP	3495	ALD	0020A	0	12
20050215	01903Q108	ALLIED CAPITAL CORP	7300	ALD	0022A	0	1
20050215	01903Q108	ALLIED CAPITAL CORP	494	ALD	0060A	0	1
20050215	01903Q108	ALLIED CAPITAL CORP	232547	ALD	0074A	0	7
20050215	01903Q108	ALLIED CAPITAL CORP	8087	ALD	0355A	0	1
20050215	01903Q108	ALLIED CAPITAL CORP	20727	ALD	0418A	0	12
20050215	01903Q108	ALLIED CAPITAL CORP	4800	ALD	0438A	0	5
20050215	01903Q108	ALLIED CAPITAL CORP	54600	ALD	0501A	0	10
20050215	01903Q108	ALLIED CAPITAL CORP	6632	ALD	0549A	0	3
20050215	01903Q108	ALLIED CAPITAL CORP	4231	ALD	0573A	0	15
20050215	01903Q108	ALLIED CAPITAL CORP	27530	ALD	0642A	0	3
20050215	01903Q108	ALLIED CAPITAL CORP	36500	ALD	0647A	0	15
20050215	01903Q108	ALLIED CAPITAL CORP	376161	ALD	0671A	0	171
20050215	01903Q108	ALLIED CAPITAL CORP	762611	ALD	0690A	0	56
20050215	01903Q108	ALLIED CAPITAL CORP	20500	ALD	0696A	0	2
20050215	01903Q108	ALLIED CAPITAL CORP	1	ALD	0749A	0	1
20050215	01903Q108	ALLIED CAPITAL CORP	21531	ALD	0775A	0	11
20050215	19589308	ALLIED WASTE INDUSTRII	2187	AW	0501A	0	1
20050215	19589308	ALLIED WASTE INDUSTRII	23517	AW	0501A	0	1
20050215	19589308	ALLIED WASTE INDUSTRII	345	AW	0688A	0	3

20050215	19645506	ALLIS CHALMERS ENERG'	36510	ALY	0221A	1	13
20050215	19645506	ALLIS CHALMERS ENERG'	200	ALY	0573A	1	22
20050215	01988P108	ALLSCRIPTS HEALTHCAR	20500	MDRX	0632A	2	1
20050215	02071K105	ALPHA BETA TECH INC	159859	ABTI	0030A	2	326
20050215	02077U107	ALPHA SPACECOM INC	817	ASPC	0157A	2	5
20050215	02077U107	ALPHA SPACECOM INC	5000	ASPC	0705A	2	1
20050215	02077U107	ALPHA SPACECOM INC	5000	ASPC	0750A	2	3
20050215	20814208	ALPHATRADE.COM-NEW	15500	APTD	0044A	2	1
20050215	20814208	ALPHATRADE.COM-NEW	37500	APTD	0374A	2	17
20050215	20814208	ALPHATRADE.COM-NEW	80	APTD	0418A	2	10
20050215	20814208	ALPHATRADE.COM-NEW	24	APTD	0501A	2	13
20050215	02081D208	ALPHARX INC NEW-NEW	218000	ALRX	0050A	2	9
20050215	02081D208	ALPHARX INC NEW-NEW	1797	ALRX	0157A	2	4
20050215	02081D208	ALPHARX INC NEW-NEW	30573	ALRX	0161A	2	4
20050215	02081D208	ALPHARX INC NEW-NEW	4200	ALRX	0226A	2	9
20050215	02081D208	ALPHARX INC NEW-NEW	116100	ALRX	0352A	2	9
20050215	02081F104	ALPHASMART INC	14550	ALSM	0705A	2	20
20050215	20936100	ALTIUS MINERALS CORP	5000	ATUSF	5055A	2	1
20050215	20936100	ALTIUS MINERALS CORP	27219	ATUSF	5099A	2	2
20050215	21373105	ALTAIR NANOTECHNOLO(	150	ALTI	0074A	2	1
20050215	21373105	ALTAIR NANOTECHNOLO(	64250	ALTI	0103A	2	1
20050215	21373105	ALTAIR NANOTECHNOLO(	10	ALTI	0157A	2	1
20050215	21373105	ALTAIR NANOTECHNOLO(	1535616	ALTI	0279A	2	1
20050215	21373105	ALTAIR NANOTECHNOLO(	6170	ALTI	0364A	2	1
20050215	21373105	ALTAIR NANOTECHNOLO(	44900	ALTI	0671A	2	1
20050215	21373105	ALTAIR NANOTECHNOLO(	105585	ALTI	0750A	2	1
20050215	21373105	ALTAIR NANOTECHNOLO(	12000	ALTI	5099A	2	1
20050215	02143N103	ALTANA AKTIENGESELLS(	6051	AAA	0005A	0	1
20050215	02143N103	ALTANA AKTIENGESELLS(	2800	AAA	0234A	0	1
20050215	02143N103	ALTANA AKTIENGESELLS(	57905	AAA	0443A	0	4
20050215	02143N103	ALTANA AKTIENGESELLS(	587	AAA	0501A	0	2
20050215	02144G107	ALTEON,INC	5782	ALT	0501A	1	1
20050215	02144G107	ALTEON,INC	19362	ALT	0705A	1	9
20050215	02146R101	ALTERNATE ENERGY COF	139	ARGY	0623A	2	13
20050215	02146R101	ALTERNATE ENERGY COF	8500	ARGY	0632A	2	2
20050215	02146R101	ALTERNATE ENERGY COF	26	ARGY	0633A	2	2
20050215	02146R101	ALTERNATE ENERGY COF	4446	ARGY	0705A	2	2
20050215	22611107	ALYN CORPORATION	31100	ALYNQ	0005A	2	33
20050215	22611107	ALYN CORPORATION	1256	ALYNQ	0015A	2	252
20050215	22611107	ALYN CORPORATION	853	ALYNQ	0188A	2	20
20050215	22611107	ALYN CORPORATION	500	ALYNQ	0221A	2	212
20050215	02301P106	AMARILLO BIOSCIENCES	300	AMAR	0164A	2	1
20050215	02301P106	AMARILLO BIOSCIENCES	3500	AMAR	0226A	2	12
20050215	02301P106	AMARILLO BIOSCIENCES	37900	AMAR	0385A	2	4
20050215	23111107	AMARIN CORP PLC ADS	12009	AMRN	0705A	2	36
20050215	23135106	AMAZON COM INC	46065	AMZN	0126A	2	1
20050215	23135106	AMAZON COM INC	14	AMZN	0152A	2	1
20050215	23135106	AMAZON COM INC	59	AMZN	0157A	2	1
20050215	23135106	AMAZON COM INC	9328	AMZN	0385A	2	1
20050215	23135106	AMAZON COM INC	2300	AMZN	0749A	2	3
20050215	23135106	AMAZON COM INC	1	AMZN	0780A	2	3
20050215	23139108	AMBAC FINANCIAL GROUI	500	ABK	0116A	0	10
20050215	23139108	AMBAC FINANCIAL GROUI	95	ABK	0749A	0	2
20050215	23139108	AMBAC FINANCIAL GROUI	15654	ABK	0773A	0	1
20050215	23164106	AMBASE CORP	4241	ABCP	0161A	2	9
20050215	23164106	AMBASE CORP	10900	ABCP	0221A	2	136
20050215	23164106	AMBASE CORP	415	ABCP	0234A	2	9
20050215	02318N102	AMBIENT CORP	159720	ABTG	0141A	2	7
20050215	02318N102	AMBIENT CORP	9100	ABTG	0418A	2	2
20050215	23434103	AMEDIA NETWORKS INC	24500	AANI	0161A	2	1
20050215	23434103	AMEDIA NETWORKS INC	73	AANI	0501A	2	3
20050215	23434103	AMEDIA NETWORKS INC	1000	AANI	0750A	2	1
20050215	23657208	AMERICA WEST HLDGS (H	22500	AWA	0294A	0	4
20050215	23657208	AMERICA WEST HLDGS (H	19994	AWA	0437A	0	12
20050215	23657208	AMERICA WEST HLDGS (H	3720	AWA	0534A	0	2
20050215	23657208	AMERICA WEST HLDGS (H	3980	AWA	0549A	0	8
20050215	23657208	AMERICA WEST HLDGS (H	27376	AWA	0573A	0	9
20050215	23657208	AMERICA WEST HLDGS (H	3289	AWA	0642A	0	2
20050215	23657208	AMERICA WEST HLDGS (H	1400	AWA	0671A	0	2
20050215	23657208	AMERICA WEST HLDGS (H	2292	AWA	0690A	0	2

20050215	02368F108	AMERICAN ACCESS TECH	16820	AATK	0501A	2	13
20050215	02368F108	AMERICAN ACCESS TECH	100	AATK	0690A	2	7
20050215	02368F108	AMERICAN ACCESS TECH	1800	AATK	5065A	2	111
20050215	02368F108	AMERICAN ACCESS TECH	1200	AATK	5099A	2	31
20050215	23826100	AMERICAN AMMUNITION I	5000	AAMI	0283A	2	12
20050215	23826100	AMERICAN AMMUNITION I	8085	AAMI	0705A	2	4
20050215	02476B106	AMERN BUSINESS FINL S\	11734	ABFIQ	0141A	2	9
20050215	02476B106	AMERN BUSINESS FINL S\	5875	ABFIQ	0158A	2	71
20050215	02476B106	AMERN BUSINESS FINL S\	6515	ABFIQ	0443A	2	2
20050215	24928103	AMERICAN CLASSIC VOYA	17800	AMCVQ	0005A	2	33
20050215	24928103	AMERICAN CLASSIC VOYA	5500	AMCVQ	0352A	2	292
20050215	24928103	AMERICAN CLASSIC VOYA	600	AMCVQ	0573A	2	410
20050215	02520W10(	AMERICAN COMMUNITY B	623	ACBA	0164A	2	2
20050215	02520W10(	AMERICAN COMMUNITY B	15324	ACBA	0501A	2	27
20050215	02520W10(	AMERICAN COMMUNITY B	1100	ACBA	0646A	2	16
20050215	02520W10(	AMERICAN COMMUNITY B	500	ACBA	0690A	2	10
20050215	25537200	AMERICAN ELECTRIC PO\	165143	AEPPRA	0074A	0	396
20050215	25537200	AMERICAN ELECTRIC PO\	5500	AEPPRA	0696A	0	8
20050215	25637109	AMERICAN ENERGY PROI	29021	AMEP	0161A	2	1
20050215	25637109	AMERICAN ENERGY PROI	1359	AMEP	0221A	2	30
20050215	02566H104	AMER ENTERTAINMENT &	12384	AEAN	0157A	2	4
20050215	02566H104	AMER ENTERTAINMENT &	35571	AEAN	0161A	2	3
20050215	25929209	AMERICAN HEALTHCHOIC	5618	AMHI	0157A	2	1
20050215	25929209	AMERICAN HEALTHCHOIC	101764	AMHI	0161A	2	1
20050215	26038307	AMERN FILM TECHNLGIES	272825	AFTC	0352A	2	411
20050215	02607P305	AMERICAN FINANCIAL RE.	29764	AFR	0250A	0	5
20050215	02607P305	AMERICAN FINANCIAL RE.	8	AFR	3550A	0	1
20050215	2.65E+105	AMER HEALTHCARE PRVI	20000	AHEA	0385A	2	0
20050215	02649V104	AMERICAN HEALTHWAYS	11100	AMHC	0067A	2	2
20050215	02649V104	AMERICAN HEALTHWAYS	1393	AMHC	0437A	2	2
20050215	02649V104	AMERICAN HEALTHWAYS	478	AMHC	0549A	2	2
20050215	26687103	AMERICAN HOSPITAL RES	4050	AMHR	0157A	2	1
20050215	26687103	AMERICAN HOSPITAL RES	3700	AMHR	0234A	2	3
20050215	26687103	AMERICAN HOSPITAL RES	3500	AMHR	0750A	2	2
20050215	02686W10(	AMERICAN INTERACTIVE	10000	AIME	5029A	2	1
20050215	27070101	AMERICAN ITALIAN PASTA	9800	PLB	0018A	0	3
20050215	27070101	AMERICAN ITALIAN PASTA	1790	PLB	0188A	0	2
20050215	27070101	AMERICAN ITALIAN PASTA	1770	PLB	0235A	0	9
20050215	27070101	AMERICAN ITALIAN PASTA	122185	PLB	0418A	0	12
20050215	27070101	AMERICAN ITALIAN PASTA	2580	PLB	0437A	0	8
20050215	27070101	AMERICAN ITALIAN PASTA	2561	PLB	0549A	0	27
20050215	27070101	AMERICAN ITALIAN PASTA	8439	PLB	0573A	0	1
20050215	27070101	AMERICAN ITALIAN PASTA	30800	PLB	0690A	0	7
20050215	27070101	AMERICAN ITALIAN PASTA	256	PLB	0705A	0	2
20050215	27070101	AMERICAN ITALIAN PASTA	3719	PLB	0793A	0	12
20050215	27070101	AMERICAN ITALIAN PASTA	11909	PLB	2767A	0	2
20050215	27070101	AMERICAN ITALIAN PASTA	149	PLB	3650A	0	4
20050215	28723104	AMERICAN OIL & GAS INC	20	AOGI	0623A	2	35
20050215	28723104	AMERICAN OIL & GAS INC	14000	AOGI	5025A	2	8
20050215	28731107	AMERICAN ORIENTAL BIO	14350	AOBO	0141A	2	52
20050215	28731107	AMERICAN ORIENTAL BIO	1025	AOBO	0157A	2	4
20050215	28731107	AMERICAN ORIENTAL BIO	30088	AOBO	0161A	2	55
20050215	28731107	AMERICAN ORIENTAL BIO	68	AOBO	0234A	2	1
20050215	28731107	AMERICAN ORIENTAL BIO	342450	AOBO	5065A	2	65
20050215	28731107	AMERICAN ORIENTAL BIO	15000	AOBO	5099A	2	29
20050215	02886P109	AMERICAN PHARMACCUT	36023	APPX	0019A	2	2
20050215	02886P109	AMERICAN PHARMACCUT	6767	APPX	0437A	2	10
20050215	02886P109	AMERICAN PHARMACCUT	301	APPX	0534A	2	2
20050215	02886P109	AMERICAN PHARMACCUT	84567	APPX	0549A	2	29
20050215	02886P109	AMERICAN PHARMACCUT	83500	APPX	0671A	2	74
20050215	02886P109	AMERICAN PHARMACCUT	4610	APPX	0690A	2	1
20050215	29066107	AMERICAN POWER CONV	37720	APCC	0005A	3	1
20050215	29066107	AMERICAN POWER CONV	2520	APCC	0647A	3	1
20050215	29066107	AMERICAN POWER CONV	14881	APCC	0690A	3	1
20050215	29263100	AMERICAN REPROGRAPH	100400	ARP	0074A	0	3
20050215	29263100	AMERICAN REPROGRAPH	20000	ARP	0158A	0	5
20050215	29263100	AMERICAN REPROGRAPH	12195	ARP	0161A	0	5
20050215	29263100	AMERICAN REPROGRAPH	482	ARP	0385A	0	1
20050215	29263100	AMERICAN REPROGRAPH	191595	ARP	0443A	0	5
20050215	29263100	AMERICAN REPROGRAPH	194500	ARP	0501A	0	5

20050215	29263100	AMERICAN REPROGRAPH	20000	ARP	0573A	0	5
20050215	29712106	AMERICAN STANDARD CO	66560	ASD	0005A	0	1
20050215	29712106	AMERICAN STANDARD CO	300	ASD	0116A	0	10
20050215	29712106	AMERICAN STANDARD CO	10	ASD	0234A	0	1
20050215	29712106	AMERICAN STANDARD CO	782	ASD	0385A	0	3
20050215	29912201	AMERICAN TOWER CORP	200	AMT	0688A	0	1
20050215	29912201	AMERICAN TOWER CORP	17862	AMT	0768A	0	421
20050215	29912201	AMERICAN TOWER CORP	1000	AMT	3720A	0	1
20050215	30145205	AMERICAN TECH CORP (D	4888	ATCO	0050A	2	7
20050215	30145205	AMERICAN TECH CORP (D	500	ATCO	0283A	2	2
20050215	30145205	AMERICAN TECH CORP (D	21000	ATCO	0352A	2	1
20050215	03036P106	AMERICAN UTILICRAFT C	6475	AMUC	0044A	2	2
20050215	03036P106	AMERICAN UTILICRAFT C	7322	AMUC	0161A	2	2
20050215	03036P106	AMERICAN UTILICRAFT C	29	AMUC	0443A	2	2
20050215	03036P106	AMERICAN UTILICRAFT C	12200	AMUC	0632A	2	4
20050215	03036P106	AMERICAN UTILICRAFT C	90	AMUC	0633A	2	29
20050215	03036P106	AMERICAN UTILICRAFT C	500	AMUC	0750A	2	2
20050215	30371108	AMERICAN VANGUARD CO	1500	AVD	0235A	1	14
20050215	30371108	AMERICAN VANGUARD CO	1010	AVD	0418A	1	2
20050215	30371108	AMERICAN VANGUARD CO	2825	AVD	0437A	1	47
20050215	30371108	AMERICAN VANGUARD CO	71	AVD	0501A	1	3
20050215	30371108	AMERICAN VANGUARD CO	6080	AVD	0573A	1	14
20050215	30371108	AMERICAN VANGUARD CO	1	AVD	0690A	1	5
20050215	30409106	AMERICAN WATER STAR,	346247	AMW	0226A	1	13
20050215	03043P305	AMERICAN WAY BUSINES	12477	AWBV	0265A	2	2
20050215	03043P305	AMERICAN WAY BUSINES	4916	AWBV	0633A	2	1
20050215	03062W108	AMERICHIP INTL INC	5200	ACHI	0157A	2	1
20050215	03062W108	AMERICHIP INTL INC	6905	ACHI	0161A	2	1
20050215	03062W108	AMERICHIP INTL INC	505	ACHI	0633A	2	28
20050215	03070Q101	AMERISTAR CASINOS INC	140	ASCA	0057A	2	2
20050215	03070Q101	AMERISTAR CASINOS INC	77	ASCA	0188A	2	1
20050215	03070Q101	AMERISTAR CASINOS INC	6666	ASCA	0201A	2	3
20050215	03070Q101	AMERISTAR CASINOS INC	22363	ASCA	0216A	2	4
20050215	03070Q101	AMERISTAR CASINOS INC	200	ASCA	0438A	2	1
20050215	03070Q101	AMERISTAR CASINOS INC	650	ASCA	5063A	2	4
20050215	03071L101	AMERIVEST PROPERTIES	16931	AMV	0164A	1	24
20050215	03071L101	AMERIVEST PROPERTIES	1967	AMV	0705A	1	3
20050215	03072A302	AMERIRESOURCE TECHS	24998	AMRE	0265A	2	1
20050215	03072M108	AMERUS GROUP CO CL-A	43993	AMH	0005A	0	1
20050215	03072M108	AMERUS GROUP CO CL-A	2204	AMH	0019A	0	1
20050215	03072M108	AMERUS GROUP CO CL-A	8979	AMH	0311A	0	1
20050215	03072M405	AMERUS GROUP CO INCC	84800	AMHPRA	0355A	0	3
20050215	03073H108	AMERITRANS CAPITAL CO	31320	AMTC	0161A	2	87
20050215	03073V107	AMERITYRE CORPORATIC	5700	AMTY	0005A	2	3
20050215	03073V107	AMERITYRE CORPORATIC	7528	AMTY	0161A	2	7
20050215	03073V107	AMERITYRE CORPORATIC	9000	AMTY	0221A	2	9
20050215	03073V107	AMERITYRE CORPORATIC	4900	AMTY	0573A	2	38
20050215	03073V107	AMERITYRE CORPORATIC	1500	AMTY	0705A	2	1
20050215	03073V107	AMERITYRE CORPORATIC	800	AMTY	5099A	2	428
20050215	31674203	AMNEX INC	59020	AMXI	0352A	2	698
20050215	32095101	AMPHENOL CORP (NEW) (	4296	APH	0437A	0	1
20050215	32095101	AMPHENOL CORP (NEW) (	8833	APH	0549A	0	1
20050215	32165102	AMSOUTH BANCORPORA	37085	ASO	0005A	0	1
20050215	32165102	AMSOUTH BANCORPORA	8042	ASO	0306A	0	35
20050215	32165102	AMSOUTH BANCORPORA	3584	ASO	0437A	0	2
20050215	32165102	AMSOUTH BANCORPORA	2423	ASO	0690A	0	1
20050215	32165102	AMSOUTH BANCORPORA	300	ASO	0750A	0	0
20050215	03240N103	ANACONDA GOLD CORPC	15000	ANXGF	5025A	2	1
20050215	32511107	ANADARKO PETROLEUM (	9864	APC	0551A	0	3
20050215	32511107	ANADARKO PETROLEUM (	1	APC	0702A	0	0
20050215	32511107	ANADARKO PETROLEUM (	877	APC	0749A	0	6
20050215	32511107	ANADARKO PETROLEUM (	1997	APC	5099A	0	16
20050215	32683401	ANALYTICAL SURVEYS IN	63706	ANLT	0161A	2	28
20050215	32683401	ANALYTICAL SURVEYS IN	5200	ANLT	5008A	2	13
20050215	03304B300	ANCHOR GLASS CONTAIN	44599	AGCC	0443A	2	2
20050215	34393108	ANDREA ELECTRONICS C	5000	ANDR	0158A	2	0
20050215	34393108	ANDREA ELECTRONICS C	22625	ANDR	0705A	2	3
20050215	34624403	ANGELES CORP	1239	ANGC	0060A	2	119
20050215	34624403	ANGELES CORP	58876	ANGC	0161A	2	210
20050215	34624403	ANGELES CORP	50	ANGC	0221A	2	9

20050215	34624403	ANGELES CORP	49079	ANGC	0418A	2	11
20050215	34624403	ANGELES CORP	3	ANGC	0573A	2	115
20050215	03485P102	ANGLO AMER PLC ADR UI	16747	AAUK	0005A	2	1
20050215	03485P102	ANGLO AMER PLC ADR UI	420	AAUK	0019A	2	1
20050215	03485P102	ANGLO AMER PLC ADR UI	1191	AAUK	0031A	2	1
20050215	03485P102	ANGLO AMER PLC ADR UI	3700	AAUK	0067A	2	9
20050215	03485P102	ANGLO AMER PLC ADR UI	2040	AAUK	0188A	2	4
20050215	34918102	ANGIOTECH PHARMACEU	113	ANPI	0221A	2	1
20050215	34918102	ANGIOTECH PHARMACEU	2272	ANPI	0286A	2	3
20050215	34918102	ANGIOTECH PHARMACEU	5927	ANPI	0418A	2	1
20050215	34918102	ANGIOTECH PHARMACEU	5794	ANPI	0437A	2	5
20050215	34918102	ANGIOTECH PHARMACEU	50	ANPI	0534A	2	2
20050215	34918102	ANGIOTECH PHARMACEU	756	ANPI	0573A	2	3
20050215	34918102	ANGIOTECH PHARMACEU	1519	ANPI	0705A	2	13
20050215	35128206	ANGLOGOLD ASHANTI LIM	4500	AU	0250A	0	1
20050215	35128206	ANGLOGOLD ASHANTI LIM	72914	AU	0274A	0	2
20050215	35128206	ANGLOGOLD ASHANTI LIM	2212	AU	0385A	0	1
20050215	35128206	ANGLOGOLD ASHANTI LIM	66786	AU	0418A	0	1
20050215	35128206	ANGLOGOLD ASHANTI LIM	11900	AU	0438A	0	6
20050215	35128206	ANGLOGOLD ASHANTI LIM	138	AU	0549A	0	1
20050215	35128206	ANGLOGOLD ASHANTI LIM	40315	AU	0573A	0	1
20050215	35128206	ANGLOGOLD ASHANTI LIM	50	AU	3851A	0	1
20050215	35128206	ANGLOGOLD ASHANTI LIM	9968	AU	5025A	0	1
20050215	35129105	ANGLOTAJIK MINERALS IN	1802	AJKM	0161A	2	1
20050215	35129105	ANGLOTAJIK MINERALS IN	28968	AJKM	0164A	2	17
20050215	03525Y105	ANIMAS CORP DEL	91024	PUMP	0074A	2	13
20050215	03525Y105	ANIMAS CORP DEL	1600	PUMP	0221A	2	1
20050215	03525Y105	ANIMAS CORP DEL	897	PUMP	0352A	2	2
20050215	03525Y105	ANIMAS CORP DEL	3508	PUMP	0355A	2	1
20050215	03525Y105	ANIMAS CORP DEL	1207	PUMP	0437A	2	6
20050215	03525Y105	ANIMAS CORP DEL	201789	PUMP	0573A	2	7
20050215	03525Y105	ANIMAS CORP DEL	1440	PUMP	0780A	2	3
20050215	35710409	ANNALY MORTGAGE MAN	59004	NLY	0074A	0	8
20050215	35710409	ANNALY MORTGAGE MAN	158572	NLY	0126A	0	47
20050215	35710409	ANNALY MORTGAGE MAN	10000	NLY	0180A	0	1
20050215	35710409	ANNALY MORTGAGE MAN	42572	NLY	0188A	0	1
20050215	35710409	ANNALY MORTGAGE MAN	2900	NLY	0250A	0	7
20050215	35710409	ANNALY MORTGAGE MAN	63305	NLY	0355A	0	2
20050215	35710409	ANNALY MORTGAGE MAN	124	NLY	0407A	0	3
20050215	35710409	ANNALY MORTGAGE MAN	1356	NLY	0437A	0	8
20050215	35710409	ANNALY MORTGAGE MAN	9000	NLY	0438A	0	1
20050215	35710409	ANNALY MORTGAGE MAN	56995	NLY	0501A	0	10
20050215	35710409	ANNALY MORTGAGE MAN	257017	NLY	0549A	0	9
20050215	35710409	ANNALY MORTGAGE MAN	844	NLY	0571A	0	2
20050215	35710409	ANNALY MORTGAGE MAN	71000	NLY	0647A	0	15
20050215	35710409	ANNALY MORTGAGE MAN	127428	NLY	0671A	0	52
20050215	35710409	ANNALY MORTGAGE MAN	220605	NLY	0690A	0	49
20050215	35710409	ANNALY MORTGAGE MAN	24438	NLY	2767A	0	1
20050215	3.63E+111	ANOORAQ RESOURCES C	100	ANO	0623A	1	249
20050215	3.63E+111	ANOORAQ RESOURCES C	7571	ANO	0705A	1	3
20050215	3.63E+111	ANOORAQ RESOURCES C	3922	ANO	0768A	1	13
20050215	36642106	ANTARES PHARMA INC	13100	AIS	0050A	1	9
20050215	36642106	ANTARES PHARMA INC	19500	AIS	0155A	1	6
20050215	36642106	ANTARES PHARMA INC	900	AIS	0158A	1	3
20050215	36642106	ANTARES PHARMA INC	25000	AIS	0308A	1	3
20050215	36642106	ANTARES PHARMA INC	20309	AIS	0311A	1	4
20050215	36642106	ANTARES PHARMA INC	4000	AIS	0364A	1	2
20050215	36642106	ANTARES PHARMA INC	78200	AIS	0773A	1	7
20050215	36642106	ANTARES PHARMA INC	1000	AIS	5118A	1	48
20050215	37032109	ANTIGENICS INC. (DEL)	375	AGEN	0049A	2	2
20050215	37032109	ANTIGENICS INC. (DEL)	81120	AGEN	0050A	2	9
20050215	37032109	ANTIGENICS INC. (DEL)	281455	AGEN	0161A	2	52
20050215	37032109	ANTIGENICS INC. (DEL)	324562	AGEN	0352A	2	19
20050215	37032109	ANTIGENICS INC. (DEL)	27595	AGEN	0418A	2	3
20050215	37032109	ANTIGENICS INC. (DEL)	1555	AGEN	0437A	2	4
20050215	37032109	ANTIGENICS INC. (DEL)	3192	AGEN	0549A	2	9
20050215	37032109	ANTIGENICS INC. (DEL)	7516	AGEN	0642A	2	1
20050215	37032109	ANTIGENICS INC. (DEL)	384245	AGEN	0671A	2	32
20050215	37032109	ANTIGENICS INC. (DEL)	127728	AGEN	0690A	2	26
20050215	37032109	ANTIGENICS INC. (DEL)	8678	AGEN	0690A	2	26

20050215	37032109	ANTIGENICS INC. (DEL)	2000	AGEN	0695A	2	5
20050215	37032109	ANTIGENICS INC. (DEL)	11440	AGEN	2767A	2	1
20050215	37271103	ANTS SOFTWARE INC	800	ANTS	0141A	2	2
20050215	37271103	ANTS SOFTWARE INC	19527	ANTS	0226A	2	3
20050215	37271103	ANTS SOFTWARE INC	5182	ANTS	0418A	2	4
20050215	37271103	ANTS SOFTWARE INC	440	ANTS	0705A	2	1
20050215	37271103	ANTS SOFTWARE INC	843	ANTS	0750A	2	1
20050215	37271103	ANTS SOFTWARE INC	1500	ANTS	5099A	2	2
20050215	37347101	ANWORTH MRTG ASSET (	120641	ANH	0385A	0	3
20050215	37347101	ANWORTH MRTG ASSET (	100	ANH	3675A	0	3
20050215	37347101	ANWORTH MRTG ASSET (	100	ANH	5043A	0	1
20050215	37389103	AON CORPORATION	5000	AOC	0116A	0	1
20050215	37389103	AON CORPORATION	4671	AOC	0385A	0	2
20050215	37389103	AON CORPORATION	5764	AOC	0690A	0	1
20050215	37389103	AON CORPORATION	300	AOC	0749A	0	1
20050215	37411105	APACHE CORP	1700	APA	0116A	0	15
20050215	37411105	APACHE CORP	12804	APA	0551A	0	3
20050215	37411105	APACHE CORP	1134	APA	0749A	0	6
20050215	37411105	APACHE CORP	2	APA	0887A	0	470
20050215	03748R101	APARTMENT INVST & MGM	97	AIV	0015A	0	1
20050215	03748R101	APARTMENT INVST & MGM	71623	AIV	0355A	0	1
20050215	03759P101	APHTON CORP	62833	APHT	0161A	2	8
20050215	03759P101	APHTON CORP	35193	APHT	0188A	2	5
20050215	03759P101	APHTON CORP	864	APHT	0234A	2	3
20050215	03759P101	APHTON CORP	4850	APHT	0352A	2	1
20050215	03759P101	APHTON CORP	100	APHT	0633A	2	5
20050215	03759P101	APHTON CORP	36745	APHT	0671A	2	2
20050215	03759P101	APHTON CORP	10047	APHT	0705A	2	4
20050215	03759P101	APHTON CORP	27064	APHT	0773A	2	1
20050215	37604105	APOLLO GROUP INC CL A	50486	APOL	0126A	2	1
20050215	37604105	APOLLO GROUP INC CL A	4280	APOL	0733A	2	1
20050215	37604105	APOLLO GROUP INC CL A	15	APOL	0887A	2	115
20050215	03760D105	APIVA VENTURES LTD	23152	APVLF	0164A	2	21
20050215	03760U107	APEX RESOURCES GROU	2471	APXR	0157A	2	2
20050215	03760U107	APEX RESOURCES GROU	3661	APXR	0161A	2	2
20050215	03760U107	APEX RESOURCES GROU	4848	APXR	0501A	2	2
20050215	03760U107	APEX RESOURCES GROU	7280	APXR	8072A	2	1
20050215	37622107	APOLLO RESOURCES INT	1246	AOOR	0157A	2	7
20050215	37622107	APOLLO RESOURCES INT	49919	AOOR	0418A	2	1
20050215	38020103	APPLERA CP-APPLIED BIC	12126	ABI	0005A	0	1
20050215	38020103	APPLERA CP-APPLIED BIC	18996	ABI	0019A	0	1
20050215	38020103	APPLERA CP-APPLIED BIC	470	ABI	0671A	0	1
20050215	03814E307	APPLETREE CO INC	98000	ATREQ	0019A	2	782
20050215	03815U102	APPLIED DNA SCIENCES I	6000	APDN	0015A	2	6
20050215	03815U102	APPLIED DNA SCIENCES I	1423	APDN	0161A	2	1
20050215	03815U102	APPLIED DNA SCIENCES I	13198	APDN	0226A	2	4
20050215	03815U102	APPLIED DNA SCIENCES I	25000	APDN	0309A	2	1
20050215	03815U102	APPLIED DNA SCIENCES I	12500	APDN	0642A	2	13
20050215	03815U102	APPLIED DNA SCIENCES I	140000	APDN	5065A	2	46
20050215	03815U102	APPLIED DNA SCIENCES I	2500	APDN	5099A	2	12
20050215	38188306	APPLIED DIGITAL SOLUTI(	200870	ADSX	0050A	2	3
20050215	38188306	APPLIED DIGITAL SOLUTI(	42433	ADSX	0352A	2	1
20050215	38188306	APPLIED DIGITAL SOLUTI(	38168	ADSX	0501A	2	3
20050215	38188306	APPLIED DIGITAL SOLUTI(	15	ADSX	0551A	2	26
20050215	38188306	APPLIED DIGITAL SOLUTI(	919	ADSX	0671A	2	5
20050215	38188306	APPLIED DIGITAL SOLUTI(	422	ADSX	0690A	2	5
20050215	38188306	APPLIED DIGITAL SOLUTI(	31830	ADSX	5099A	2	83
20050215	03820C105	APPLIED INDUSTRIAL TEC	306	AIT	0074A	0	1
20050215	03820C105	APPLIED INDUSTRIAL TEC	1392	AIT	0210A	0	1
20050215	03820C105	APPLIED INDUSTRIAL TEC	2018	AIT	0437A	0	1
20050215	03820C105	APPLIED INDUSTRIAL TEC	10517	AIT	0705A	0	16
20050215	03820C105	APPLIED INDUSTRIAL TEC	2	AIT	0887A	0	37
20050215	03820C105	APPLIED INDUSTRIAL TEC	247	AIT	3650A	0	4
20050215	03828R104	APPLIEDTHEORY CORP	379177	ATHYQ	0005A	2	95
20050215	03828R104	APPLIEDTHEORY CORP	6130	ATHYQ	0050A	2	614
20050215	03828R104	APPLIEDTHEORY CORP	32295	ATHYQ	0141A	2	54
20050215	03828R104	APPLIEDTHEORY CORP	7275	ATHYQ	0352A	2	29
20050215	38316105	APPLIX INC	169	APLX	0633A	2	3
20050215	38316105	APPLIX INC	28000	APLX	5099A	2	5
20050215	03839G105	AQUANTIVE INC	60408	AQNT	0005A	2	1

20050215	03839G105	AQUANTIVE INC	2535	AQNT	0141A	2	2
20050215	03839G105	AQUANTIVE INC	55	AQNT	0633A	2	5
20050215	03840N107	AQUACELL TECH INC	44700	AQA	5028A	1	29
20050215	03840P102	AQUILA INC	76467	ILA	0005A	0	1
20050215	03840P102	AQUILA INC	274	ILA	0019A	0	1
20050215	03840P102	AQUILA INC	10247	ILA	0501A	0	1
20050215	03840P102	AQUILA INC	62	ILA	0690A	0	1
20050215	03840P102	AQUILA INC	11	ILA	0749A	0	1
20050215	03840P300	AQUILA 7.875% (QUIBS)	10000	ILD	0284A	0	22
20050215	38505103	ARADIGM CORP	30	ARDM	0157A	2	1
20050215	38505103	ARADIGM CORP	38400	ARDM	0355A	2	4
20050215	03875P100	ARBINET-THEEXCHANGE	24177	ARBX	0005A	2	3
20050215	03875P100	ARBINET-THEEXCHANGE	14565	ARBX	0221A	2	2
20050215	03875P100	ARBINET-THEEXCHANGE	8125	ARBX	0374A	2	7
20050215	03875P100	ARBINET-THEEXCHANGE	9654	ARBX	0418A	2	3
20050215	03875P100	ARBINET-THEEXCHANGE	1000	ARBX	0642A	2	1
20050215	39380100	ARCH COAL, INC.	14	ACI	0055A	0	1
20050215	39380100	ARCH COAL, INC.	10925	ACI	0501A	0	1
20050215	39380100	ARCH COAL, INC.	17197	ACI	0690A	0	1
20050215	39380100	ARCH COAL, INC.	3	ACI	0749A	0	3
20050215	03939F106	ARCHANGEL DIAMOND C(	50000	ADMOF	0057A	2	2
20050215	40049108	ARENA RESOURCES INC	1300	ARD	0057A	1	2
20050215	40049108	ARENA RESOURCES INC	6136	ARD	0161A	1	1
20050215	40049108	ARENA RESOURCES INC	4035	ARD	0443A	1	13
20050215	40049108	ARENA RESOURCES INC	203	ARD	0705A	1	1
20050215	40228108	ARGOSY GAMING COMPA	100000	AGY	0013A	0	1
20050215	04033V203	ARIBA INC	6754	ARBA	0569A	2	1
20050215	04033V203	ARIBA INC	3	ARBA	3511A	2	23
20050215	04033V203	ARIBA INC	4600	ARBA	5099A	2	3
20050215	42068106	ARM HOLDINGS PLC ADS	1	ARMHY	0385A	2	5
20050215	42068106	ARM HOLDINGS PLC ADS	242807	ARMHY	0501A	2	2
20050215	42384107	ARMSTRONG HLDGS INC(	67119	ACKHQ	0005A	2	1
20050215	42384107	ARMSTRONG HLDGS INC(	2865	ACKHQ	0157A	2	1
20050215	42384107	ARMSTRONG HLDGS INC(	5584	ACKHQ	0161A	2	1
20050215	42384107	ARMSTRONG HLDGS INC(	2333	ACKHQ	0501A	2	9
20050215	42384107	ARMSTRONG HLDGS INC(	4000	ACKHQ	0551A	2	5
20050215	42384107	ARMSTRONG HLDGS INC(	2600	ACKHQ	0633A	2	7
20050215	42682104	AROTECH CORPORATION	4513	ARTX	0050A	2	4
20050215	42682104	AROTECH CORPORATION	36500	ARTX	0067A	2	2
20050215	42682104	AROTECH CORPORATION	500	ARTX	0157A	2	2
20050215	42682104	AROTECH CORPORATION	46939	ARTX	0188A	2	2
20050215	42682104	AROTECH CORPORATION	1830	ARTX	0221A	2	6
20050215	42682104	AROTECH CORPORATION	180528	ARTX	0501A	2	17
20050215	42682104	AROTECH CORPORATION	1630	ARTX	0642A	2	1
20050215	42682104	AROTECH CORPORATION	300	ARTX	0740A	2	29
20050215	42682104	AROTECH CORPORATION	178300	ARTX	5029A	2	241
20050215	42698308	ARRHYTHMIA RESEARCH	3151	HRT	0161A	1	1
20050215	42698308	ARRHYTHMIA RESEARCH	5093	HRT	0188A	1	3
20050215	42698308	ARRHYTHMIA RESEARCH	3700	HRT	0235A	1	16
20050215	42698308	ARRHYTHMIA RESEARCH	3650	HRT	0352A	1	8
20050215	42698308	ARRHYTHMIA RESEARCH	2000	HRT	0501A	1	16
20050215	42698308	ARRHYTHMIA RESEARCH	24	HRT	0571A	1	2
20050215	42698308	ARRHYTHMIA RESEARCH	1600	HRT	0573A	1	5
20050215	42698308	ARRHYTHMIA RESEARCH	600	HRT	0671A	1	4
20050215	42797100	ARROWHEAD RESEARCH	37500	ARWR	0010A	2	10
20050215	42797100	ARROWHEAD RESEARCH	8112	ARWR	0161A	2	49
20050215	42797100	ARROWHEAD RESEARCH	51716	ARWR	0226A	2	13
20050215	42797100	ARROWHEAD RESEARCH	4367	ARWR	0279A	2	6
20050215	42797100	ARROWHEAD RESEARCH	24028	ARWR	0501A	2	35
20050215	42797100	ARROWHEAD RESEARCH	395	ARWR	0690A	2	7
20050215	42797100	ARROWHEAD RESEARCH	5000	ARWR	0746A	2	2
20050215	42797100	ARROWHEAD RESEARCH	6966	ARWR	5118A	2	3
20050215	42797118	ARROWHEAD RESEARCH	2000	ARWRW	0010A	2	4
20050215	42797118	ARROWHEAD RESEARCH	5000	ARWRW	0221A	2	4
20050215	42797118	ARROWHEAD RESEARCH	105900	ARWRW	0226A	2	14
20050215	42797118	ARROWHEAD RESEARCH	12300	ARWRW	0352A	2	2
20050215	42797118	ARROWHEAD RESEARCH	11899	ARWRW	0418A	2	10
20050215	42797118	ARROWHEAD RESEARCH	500	ARWRW	0633A	2	5
20050215	04289L107	ART TECHNOLOGY GROU	76	ARTG	0074A	2	6
20050215	04289L107	ART TECHNOLOGY GROU	4	ARTG	0547A	2	2

20050215	04289L107	ART TECHNOLOGY GROU	11300	ARTG	0573A	2	7
20050215	04289L107	ART TECHNOLOGY GROU	136338	ARTG	0705A	2	32
20050215	04301R405	ARTEMIS INTL SOLUTIONS	10	AMSI	0157A	2	2
20050215	04301R405	ARTEMIS INTL SOLUTIONS	406	AMSI	0221A	2	61
20050215	04301R405	ARTEMIS INTL SOLUTIONS	11167	AMSI	0443A	2	5
20050215	04301R405	ARTEMIS INTL SOLUTIONS	166	AMSI	0633A	2	28
20050215	43136100	ARTHROCARE CORP	18329	ARTC	0005A	2	1
20050215	43136100	ARTHROCARE CORP	132	ARTC	0188A	2	2
20050215	04518L100	ASIA BROADBAND INC	136	ASAB	0019A	2	1
20050215	04518L100	ASIA BROADBAND INC	45234	ASAB	0161A	2	52
20050215	04518L100	ASIA BROADBAND INC	22500	ASAB	5058A	2	2
20050215	04518V108	ASIA PAYMENT SYSTEMS	8285	APYM	0019A	2	1
20050215	04518V108	ASIA PAYMENT SYSTEMS	1079	APYM	0157A	2	2
20050215	04518V108	ASIA PAYMENT SYSTEMS	10000	APYM	0235A	2	7
20050215	04518V108	ASIA PAYMENT SYSTEMS	5	APYM	0501A	2	5
20050215	04518V108	ASIA PAYMENT SYSTEMS	20000	APYM	5099A	2	21
20050215	45346103	ASPENBIO INC	68600	APNB	0750A	2	66
20050215	45519402	ASSOCIATED BRITISH FD	14529	ASBFY	0031A	2	1
20050215	45519402	ASSOCIATED BRITISH FD	4571	ASBFY	0226A	2	2
20050215	45519402	ASSOCIATED BRITISH FD	5536	ASBFY	0352A	2	4
20050215	45519402	ASSOCIATED BRITISH FD	1007781	ASBFY	0573A	2	67
20050215	45913100	ASTRIS ENERGI INC	6939	ASRNF	0161A	2	2
20050215	45913100	ASTRIS ENERGI INC	16000	ASRNF	5030A	2	4
20050215	46008207	ASSOC.FIRST CAP CRP R	36165	ASFZ	0221A	2	40
20050215	46008207	ASSOC.FIRST CAP CRP R	500	ASFZ	0688A	2	213
20050215	46352100	ASTRALIS LTD	13942	ASTR	0010A	2	14
20050215	46352100	ASTRALIS LTD	10000	ASTR	0050A	2	13
20050215	46352100	ASTRALIS LTD	1233	ASTR	0161A	2	1
20050215	04644A101	ASTROPOWER INC	800	APWRQ	0158A	2	9
20050215	04644A101	ASTROPOWER INC	253823	APWRQ	0352A	2	230
20050215	04649A106	AT&T LATIN AMERICA CL-	17240	ATTL	0164A	2	1
20050215	04649A106	AT&T LATIN AMERICA CL-	520	ATTL	0443A	2	1
20050215	04649A106	AT&T LATIN AMERICA CL-	8533	ATTL	0501A	2	10
20050215	04651M105	ATARI INC	1500	ATAR	0235A	2	1
20050215	04651M105	ATARI INC	30292	ATAR	0437A	2	27
20050215	04651M105	ATARI INC	3303	ATAR	0549A	2	24
20050215	04651M105	ATARI INC	244	ATAR	0551A	2	42
20050215	04651M105	ATARI INC	15	ATAR	0633A	2	2
20050215	04651M105	ATARI INC	31354	ATAR	0642A	2	1
20050215	47439104	ATHEROGENICS INC	23084	AGIX	0074A	2	2
20050215	47439104	ATHEROGENICS INC	1054	AGIX	0437A	2	4
20050215	47439104	ATHEROGENICS INC	11649	AGIX	0549A	2	25
20050215	47439104	ATHEROGENICS INC	49	AGIX	0646A	2	5
20050215	49255706	ATLAS COPCO AB SP ADR	46	ATLKY	0019A	2	16
20050215	49255706	ATLAS COPCO AB SP ADR	78	ATLKY	0031A	2	4
20050215	49255706	ATLAS COPCO AB SP ADR	882	ATLKY	0642A	2	27
20050215	49255706	ATLAS COPCO AB SP ADR	17861	ATLKY	0651A	2	7
20050215	49560105	ATMOS ENERGY CORP	431	ATO	0210A	0	2
20050215	49560105	ATMOS ENERGY CORP	6968	ATO	0437A	0	2
20050215	49560105	ATMOS ENERGY CORP	2600	ATO	0438A	0	1
20050215	49560105	ATMOS ENERGY CORP	2556	ATO	0549A	0	2
20050215	49560105	ATMOS ENERGY CORP	636	ATO	3650A	0	4
20050215	04957F101	ATNA RESOURCES LTD (F	34000	ATNAF	5030A	2	44
20050215	05069A302	AUDIBLE INC NEW	1600	ADBL	0050A	2	1
20050215	05069A302	AUDIBLE INC NEW	195	ADBL	0213A	2	1
20050215	05069A302	AUDIBLE INC NEW	1780	ADBL	0501A	2	1
20050215	05069A302	AUDIBLE INC NEW	100	ADBL	0632A	2	1
20050215	05069A302	AUDIBLE INC NEW	48940	ADBL	0642A	2	3
20050215	05069A302	AUDIBLE INC NEW	558	ADBL	5063A	2	1
20050215	05069J105	AUCTION MILLS INC	285	AUML	0501A	2	2
20050215	05069J105	AUCTION MILLS INC	122021	AUML	0705A	2	20
20050215	50912203	AUGUSTA RESOURCE CO	1000	ARCFF	5030A	2	2
20050215	50912203	AUGUSTA RESOURCE CO	15000	ARCFF	5058A	2	9
20050215	50912203	AUGUSTA RESOURCE CO	49176	ARCFF	5099A	2	10
20050215	51526101	AURA SYSTEMS INC	11110	AURA	0005A	2	0
20050215	51526101	AURA SYSTEMS INC	11000	AURA	0157A	2	2
20050215	51526101	AURA SYSTEMS INC	629	AURA	0201A	2	1
20050215	05155P106	AURIZON MINES LTD	7681	AZK	0161A	1	1
20050215	05155P106	AURIZON MINES LTD	500	AZK	0221A	1	9
20050215	05155P106	AURIZON MINES LTD	1833	AZK	0501A	1	1

20050215	51921104	AURADO ENERGY LTD	100000	AUEXF	0418A	2	1
20050215	51921104	AURADO ENERGY LTD	100000	AUEXF	0418A	2	1
20050215	52666104	AUTHENTIDATE HOLDING	341	ADAT	0005A	2	1
20050215	52666104	AUTHENTIDATE HOLDING	13562	ADAT	0074A	2	2
20050215	52666104	AUTHENTIDATE HOLDING	7702	ADAT	0221A	2	2
20050215	52666104	AUTHENTIDATE HOLDING	22	ADAT	0312A	2	1
20050215	52666104	AUTHENTIDATE HOLDING	4582	ADAT	0437A	2	1
20050215	52666104	AUTHENTIDATE HOLDING	10125	ADAT	0549A	2	25
20050215	52666104	AUTHENTIDATE HOLDING	24626	ADAT	0551A	2	42
20050215	52666104	AUTHENTIDATE HOLDING	11423	ADAT	0642A	2	2
20050215	05270Q104	AUTO DATA NETWORK IN	67	ADNWE	0157A	2	3
20050215	05270Q104	AUTO DATA NETWORK IN	15700	ADNWE	0265A	2	7
20050215	05270Q104	AUTO DATA NETWORK IN	500	ADNWE	0309A	2	8
20050215	52764206	AUTOCORP EQUITIES INC	20650	ACOR	0705A	2	12
20050215	52769106	AUTODESK INC (DE)	50195	ADSK	0116A	2	13
20050215	52769106	AUTODESK INC (DE)	1	ADSK	0574A	2	7
20050215	52769106	AUTODESK INC (DE)	181580	ADSK	0705A	2	30
20050215	05329Q204	AUTONOMY CORP PLC AD	22203	AUTNY	0161A	2	23
20050215	05334N105	AUXILIO INC	3419	AUXO	0161A	2	2
20050215	05334N105	AUXILIO INC	22894	AUXO	0443A	2	4
20050215	05336P108	AVADO BRANDS INC	13496	AVDO	0633A	2	24
20050215	5.34E+107	AVALON GOLD CORP	2914	AVGC	0161A	2	1
20050215	5.34E+107	AVALON GOLD CORP	169100	AVGC	0234A	2	2
20050215	5.34E+107	AVALON GOLD CORP	1750	AVGC	0750A	2	3
20050215	05348W109	AVANEX CORP.	872	AVNX	0074A	2	4
20050215	05348W109	AVANEX CORP.	87	AVNX	0157A	2	2
20050215	05348W109	AVANEX CORP.	310	AVNX	0201A	2	1
20050215	05348W109	AVANEX CORP.	500	AVNX	0279A	2	1
20050215	05348W109	AVANEX CORP.	36441	AVNX	0437A	2	60
20050215	05348W109	AVANEX CORP.	27024	AVNX	0549A	2	35
20050215	53491106	AVANT IMMUNOTHERAPE	2491	AVAN	0005A	2	1
20050215	53491106	AVANT IMMUNOTHERAPE	5490	AVAN	0551A	2	38
20050215	53491106	AVANT IMMUNOTHERAPE	8015	AVAN	0573A	2	4
20050215	53499109	AVAYA INC.	56600	AV	0045A	0	8
20050215	53499109	AVAYA INC.	5673	AV	0279A	0	2
20050215	53641106	AVERY SPORTS TURF INC	61279	AVST	0161A	2	1
20050215	05366T103	AVIATION GENERAL INC	10615	AVGE	0100A	2	26
20050215	05367L802	AVICI SYS INC	4126	AVCI	0019A	2	1
20050215	05367L802	AVICI SYS INC	2982	AVCI	0060A	2	17
20050215	05367L802	AVICI SYS INC	250	AVCI	0141A	2	1
20050215	05367L802	AVICI SYS INC	6710	AVCI	0418A	2	3
20050215	53690103	AVIGEN INC	8528	AVGN	0355A	2	13
20050215	53690103	AVIGEN INC	22655	AVGN	0437A	2	66
20050215	53690103	AVIGEN INC	1380	AVGN	0501A	2	4
20050215	53690103	AVIGEN INC	5089	AVGN	0551A	2	43
20050215	53690103	AVIGEN INC	3391	AVGN	0573A	2	13
20050215	53690103	AVIGEN INC	330	AVGN	0690A	2	11
20050215	53801106	AVITAR, INC	3254025	AVR	5099A	1	374
20050215	53893103	AVOCENT CORP	8839	AVCT	0005A	2	1
20050215	53893103	AVOCENT CORP	1771	AVCT	0188A	2	1
20050215	53893103	AVOCENT CORP	1385	AVCT	0690A	2	1
20050215	53893103	AVOCENT CORP	500	AVCT	5063A	2	1
20050215	54536107	AXA ADS (1 ORD SHS)	9800	AXA	0501A	0	1
20050215	54536107	AXA ADS (1 ORD SHS)	13	AXA	0632A	0	2
20050215	54536107	AXA ADS (1 ORD SHS)	300	AXA	0646A	0	1
20050215	54536107	AXA ADS (1 ORD SHS)	33	AXA	0780A	0	3
20050215	54540109	AXCELIS TECHNOLOGIES	30844	ACLS	0005A	2	1
20050215	54540109	AXCELIS TECHNOLOGIES	705	ACLS	0705A	2	1
20050215	54540109	AXCELIS TECHNOLOGIES	400	ACLS	0749A	2	6
20050215	54540109	AXCELIS TECHNOLOGIES	833	ACLS	3650A	2	4
20050215	54546106	AXCESS INERTERNATION	425	AXSI	0019A	2	1
20050215	54546106	AXCESS INERTERNATION	16725	AXSI	0234A	2	8
20050215	54546106	AXCESS INERTERNATION	250	AXSI	0623A	2	8
20050215	05461R101	AXONYX INC	500	AXYX	0039A	2	1
20050215	05461R101	AXONYX INC	95250	AXYX	0074A	2	4
20050215	05461R101	AXONYX INC	92850	AXYX	0213A	2	4
20050215	05461R101	AXONYX INC	1400	AXYX	0221A	2	2
20050215	05461R101	AXONYX INC	271400	AXYX	0309A	2	4
20050215	05461R101	AXONYX INC	24376	AXYX	0437A	2	31
20050215	05461R101	AXONYX INC	18366	AXYX	0549A	2	17

20050215	05461R101	AXONYX INC	2644	AXYX	0573A	2	2
20050215	05461R101	AXONYX INC	11278	AXYX	0642A	2	1
20050215	05461R101	AXONYX INC	3531	AXYX	0750A	2	1
20050215	05461R101	AXONYX INC	35361	AXYX	5028A	2	4
20050215	54923107	AXCAN PHARMA INC	5708	AXCA	0437A	2	4
20050215	54923107	AXCAN PHARMA INC	117775	AXCA	0573A	2	3
20050215	54923107	AXCAN PHARMA INC	12006	AXCA	0642A	2	1
20050215	54937107	BB&T CORPORATION	14903	BBT	0005A	0	1
20050215	54937107	BB&T CORPORATION	131	BBT	0437A	0	1
20050215	54937107	BB&T CORPORATION	1665	BBT	0501A	0	1
20050215	54937107	BB&T CORPORATION	256	BBT	0690A	0	1
20050215	54959101	AXEDA SYSTEMS INC	53500	XEDA	0642A	2	0
20050215	55184204	BAC CAP TR V GTD CAP S	380	BACPRY	0044A	0	1
20050215	55184204	BAC CAP TR V GTD CAP S	110000	BACPRY	0050A	0	3
20050215	55184204	BAC CAP TR V GTD CAP S	107947	BACPRY	0501A	0	5
20050215	55184204	BAC CAP TR V GTD CAP S	622	BACPRY	0573A	0	3
20050215	05518L206	BAA PLC ADR	1395	BAAPY	0031A	2	3
20050215	05518L206	BAA PLC ADR	17675	BAAPY	0443A	2	4
20050215	05518L206	BAA PLC ADR	126	BAAPY	0571A	2	1
20050215	05518L206	BAA PLC ADR	8	BAAPY	0633A	2	33
20050215	05528B107	BBF RES INC	40800	BBFRF	5099A	2	4
20050215	05534B109	BCE INC	78800	BCE	0019A	0	2
20050215	05534B109	BCE INC	7648	BCE	0501A	0	1
20050215	55630107	BP PRUDHOE BAY ROYAL	47346	BPT	0005A	0	1
20050215	55630107	BP PRUDHOE BAY ROYAL	17629	BPT	0074A	0	19
20050215	55630107	BP PRUDHOE BAY ROYAL	159000	BPT	0161A	0	14
20050215	55630107	BP PRUDHOE BAY ROYAL	98000	BPT	0274A	0	35
20050215	55630107	BP PRUDHOE BAY ROYAL	7921	BPT	0418A	0	3
20050215	55630107	BP PRUDHOE BAY ROYAL	5837	BPT	0534A	0	48
20050215	55630107	BP PRUDHOE BAY ROYAL	800	BPT	0549A	0	19
20050215	55630107	BP PRUDHOE BAY ROYAL	1887	BPT	0573A	0	3
20050215	55639108	BPZ ENERGY, INC	2575	BPZI	0443A	2	1
20050215	55639108	BPZ ENERGY, INC	6500	BPZI	0613A	2	5
20050215	55639108	BPZ ENERGY, INC	24592	BPZI	0632A	2	5
20050215	05565A202	BNP PARIBAS SPONS ADF	345	BNPQY	0019A	2	1
20050215	05565A202	BNP PARIBAS SPONS ADF	1370	BNPQY	0031A	2	1
20050215	05565A202	BNP PARIBAS SPONS ADF	389	BNPQY	0044A	2	1
20050215	05565A202	BNP PARIBAS SPONS ADF	8738	BNPQY	0067A	2	3
20050215	05565A202	BNP PARIBAS SPONS ADF	18	BNPQY	0226A	2	1
20050215	05565A202	BNP PARIBAS SPONS ADF	646	BNPQY	0443A	2	2
20050215	05565A202	BNP PARIBAS SPONS ADF	136	BNPQY	0633A	2	1
20050215	05567R104	BNP PETE CORP	13500	BPET	0501A	2	17
20050215	57224107	BAKER HUGHES INC	2	BHI	0283A	0	742
20050215	57224107	BAKER HUGHES INC	12776	BHI	0551A	0	3
20050215	57224107	BAKER HUGHES INC	47	BHI	0688A	0	3
20050215	57224107	BAKER HUGHES INC	165	BHI	5099A	0	2
20050215	59361105	BAM! ENTMT INC	14000	BFUN	0690A	2	77
20050215	59361105	BAM! ENTMT INC	1458	BFUN	0780A	2	1
20050215	05944B103	THE BANC CORPORATION	249	TBNC	0057A	2	5
20050215	05944B103	THE BANC CORPORATION	58000	TBNC	0306A	2	13
20050215	59460303	BANCO BRADESCO ADS F	19715	BBD	0352A	0	1
20050215	59460303	BANCO BRADESCO ADS F	800	BBD	0438A	0	5
20050215	59460303	BANCO BRADESCO ADS F	2800	BBD	0571A	0	6
20050215	59460303	BANCO BRADESCO ADS F	11652	BBD	0705A	0	38
20050215	59460303	BANCO BRADESCO ADS F	1137	BBD	5011A	0	1
20050215	05946K101	BANCO BILBAO VIZ ARGEI	142	BBV	0188A	0	1
20050215	05946K101	BANCO BILBAO VIZ ARGEI	5227	BBV	0210A	0	2
20050215	05946K101	BANCO BILBAO VIZ ARGEI	4951	BBV	0671A	0	6
20050215	05964H105	BANCO SANTDR CTRL HIS	6941	STD	0005A	0	1
20050215	05964H105	BANCO SANTDR CTRL HIS	4030	STD	0437A	0	1
20050215	05964H105	BANCO SANTDR CTRL HIS	34532	STD	0501A	0	1
20050215	05964H105	BANCO SANTDR CTRL HIS	2200	STD	0646A	0	1
20050215	05964H105	BANCO SANTDR CTRL HIS	3100	STD	5043A	0	1
20050215	60505104	BANK OF AMERICA CORP	159863	BAC	0005A	0	1
20050215	60505104	BANK OF AMERICA CORP	74	BAC	0067A	0	2
20050215	60505104	BANK OF AMERICA CORP	774	BAC	0574A	0	1
20050215	60505104	BANK OF AMERICA CORP	69	BAC	0688A	0	2
20050215	60505104	BANK OF AMERICA CORP	1315	BAC	0749A	0	1
20050215	60505104	BANK OF AMERICA CORP	100	BAC	0796A	0	2
20050215	61874103	BANK OF EAST ASIA LTD S	9315	BKEAY	0019A	2	14

20050215	61874103	BANK OF EAST ASIA LTD S	19759	BKEAY	0443A	2	1
20050215	63671101	BANK OF MONTREAL	5420	BMO	0019A	0	1
20050215	63671101	BANK OF MONTREAL	100	BMO	0074A	0	2
20050215	63671101	BANK OF MONTREAL	991	BMO	0221A	0	5
20050215	63671101	BANK OF MONTREAL	1052	BMO	0418A	0	2
20050215	63671101	BANK OF MONTREAL	100	BMO	0501A	0	2
20050215	63671101	BANK OF MONTREAL	2400	BMO	0642A	0	2
20050215	66286105	BANKERS PETROLEUM LT	100000	BNKFF	0155A	2	1
20050215	06652B103	BANKUNITED FINL CORP (	400	BKUNA	0265A	2	1
20050215	06652B103	BANKUNITED FINL CORP (	3515	BKUNA	0437A	2	2
20050215	06652B103	BANKUNITED FINL CORP (	42064	BKUNA	0501A	2	1
20050215	06652B103	BANKUNITED FINL CORP (	1382	BKUNA	0549A	2	2
20050215	06652B103	BANKUNITED FINL CORP (	36	BKUNA	0780A	2	4
20050215	06652B103	BANKUNITED FINL CORP (	251	BKUNA	3650A	2	4
20050215	06682M301	BANYAN CORP-NEW	10519	BANY	0705A	2	18
20050215	6.74E+207	BARCLAYS PLC ADS =4 OI	1100	BCS	0437A	0	2
20050215	6.74E+207	BARCLAYS PLC ADS =4 OI	29597	BCS	0501A	0	1
20050215	6.74E+207	BARCLAYS PLC ADS =4 OI	1513	BCS	0549A	0	2
20050215	6.74E+207	BARCLAYS PLC ADS =4 OI	1902	BCS	0642A	0	1
20050215	6.74E+207	BARCLAYS PLC ADS =4 OI	13	BCS	5011A	0	1
20050215	06850R108	BARRIER THERAPEUTICS	225	BTRX	0030A	2	1
20050215	06850R108	BARRIER THERAPEUTICS	3680	BTRX	0060A	2	1
20050215	06850R108	BARRIER THERAPEUTICS	1000	BTRX	0311A	2	1
20050215	06850R108	BARRIER THERAPEUTICS	1370	BTRX	0385A	2	1
20050215	06850R108	BARRIER THERAPEUTICS	2728	BTRX	0443A	2	1
20050215	06850R108	BARRIER THERAPEUTICS	1000	BTRX	0632A	2	1
20050215	69842102	BASIC EARTH SCIENCE S'	8507	BSIC	0161A	2	2
20050215	69842102	BASIC EARTH SCIENCE S'	4500	BSIC	0750A	2	1
20050215	07132T102	BATTERY TECHNOLOGIES	100	BTIOQ	0234A	2	224
20050215	07132T102	BATTERY TECHNOLOGIES	22500	BTIOQ	5030A	2	5
20050215	72730302	BAYER AG SPONS ADR	100	BAY	0126A	0	2
20050215	72730302	BAYER AG SPONS ADR	400	BAY	0647A	0	1
20050215	72730302	BAYER AG SPONS ADR	23800	BAY	0671A	0	12
20050215	72730302	BAYER AG SPONS ADR	500	BAY	5118A	0	4
20050215	73677106	BEACON POWER CORP	17751	BCON	0234A	2	1
20050215	73677106	BEACON POWER CORP	6100	BCON	0355A	2	4
20050215	73677106	BEACON POWER CORP	20000	BCON	5099A	2	30
20050215	07433C204	BEAUFIELD CONS RESOU	4500	BCRSF	5058A	2	1
20050215	07433C204	BEAUFIELD CONS RESOU	14824	BCRSF	5099A	2	2
20050215	07556Q105	BEAZER HOMES USA INC	400	BZH	0364A	0	2
20050215	07556Q105	BEAZER HOMES USA INC	10699	BZH	0501A	0	1
20050215	07556Q105	BEAZER HOMES USA INC	100	BZH	0608A	0	6
20050215	07556Q105	BEAZER HOMES USA INC	6244	BZH	0690A	0	2
20050215	79860102	BELLSOUTH CORPORATIC	42218	BLS	0005A	0	1
20050215	08135F107	BEMA GOLD CORP	80	BGO	0157A	1	3
20050215	08135F107	BEMA GOLD CORP	4000	BGO	5011A	1	1
20050215	08135F107	BEMA GOLD CORP	25000	BGO	5039A	1	1
20050215	08135F107	BEMA GOLD CORP	25000	BGO	5099A	1	1
20050215	82641101	BENTHOS INC	2959	BTHS	0064A	2	1
20050215	82641101	BENTHOS INC	57	BTHS	0443A	2	1
20050215	82641101	BENTHOS INC	7924	BTHS	0534A	2	8
20050215	08265R103	BENTLEY SPORTS INC	14128	BESR	0157A	2	2
20050215	86516101	BEST BUY CO INC	192734	BBY	0005A	0	1
20050215	86516101	BEST BUY CO INC	12	BBY	0152A	0	1
20050215	86516101	BEST BUY CO INC	32499	BBY	0501A	0	1
20050215	86516101	BEST BUY CO INC	1	BBY	0816A	0	10
20050215	86516101	BEST BUY CO INC	500	BBY	5099A	0	1
20050215	87851309	BEVERLY ENTERPRISES I	3611	BEV	0055A	0	1
20050215	87851309	BEVERLY ENTERPRISES I	8770	BEV	0057A	0	7
20050215	87851309	BEVERLY ENTERPRISES I	1500	BEV	0271A	0	1
20050215	87851309	BEVERLY ENTERPRISES I	26015	BEV	0573A	0	1
20050215	87851309	BEVERLY ENTERPRISES I	14644	BEV	0705A	0	5
20050215	87851309	BEVERLY ENTERPRISES I	2	BEV	0749A	0	9
20050215	87851309	BEVERLY ENTERPRISES I	100000	BEV	5058A	0	1
20050215	88085105	BEVERLY HILLS WEIGHT L	11963	BHWW	0161A	2	1
20050215	88766100	BICO INC	477797	BIKO	0164A	2	2
20050215	89302103	BIG LOTS INC.	10161	BLI	0019A	0	1
20050215	89302103	BIG LOTS INC.	2145	BLI	0407A	0	1
20050215	89302103	BIG LOTS INC.	7053	BLI	0437A	0	1
20050215	89302103	BIG LOTS INC.	22	BLI	0749A	0	12

20050215	89544100	BIG SKY ENERGY CORPOI	377710	BSKO	5099A	2	8
20050215	89896104	BIGSTAR ENTERTAINMEN	10000	BGST	0005A	2	1
20050215	09031E400	BIMINI MORTGAGE MANA(	10800	BMM	0155A	0	1
20050215	09056N103	BIO IMAGING TECHNOLO(	12825	BITI	0235A	2	2
20050215	09056N103	BIO IMAGING TECHNOLO(	500	BITI	0418A	2	1
20050215	09057Y108	BIO-ONE CORP	50236	BICO	0352A	2	16
20050215	90591108	BIOFIELD CORP	2984	BZET	0019A	2	3
20050215	90591108	BIOFIELD CORP	23334	BZET	0141A	2	1
20050215	90591108	BIOFIELD CORP	519	BZET	0501A	2	3
20050215	90592106	BIO-TRACKING SECURITY	10000	BTSI	0705A	2	1
20050215	09059S109	BIO-LIFE LABS INC	306	BLFE	0044A	2	1
20050215	09059S109	BIO-LIFE LABS INC	263	BLFE	0158A	2	10
20050215	09059S109	BIO-LIFE LABS INC	7200	BLFE	0352A	2	35
20050215	09059S109	BIO-LIFE LABS INC	50000	BLFE	0385A	2	5
20050215	09059S109	BIO-LIFE LABS INC	2000	BLFE	0623A	2	4
20050215	09060C101	BIO-KEY INTERNATIONAL,	6001	BKYI	0141A	2	35
20050215	09060C101	BIO-KEY INTERNATIONAL,	56200	BKYI	0355A	2	12
20050215	09060V109	BIOCUREX INC	9928	BOCX	0161A	2	2
20050215	09060V109	BIOCUREX INC	5236	BOCX	0352A	2	34
20050215	09060V109	BIOCUREX INC	11	BOCX	0633A	2	22
20050215	09060V109	BIOCUREX INC	238	BOCX	0756A	2	5
20050215	9.06E+109	BIOMEDICAL WASTE SYS	1000	BIOW	0443A	2	15
20050215	9.06E+109	BIOMEDICAL WASTE SYS	35498	BIOW	0571A	2	69
20050215	09061G101	BIOMARIN PHARMACEUTI	41508	BMRN	0005A	2	3
20050215	09061G101	BIOMARIN PHARMACEUTI	175	BMRN	0100A	2	8
20050215	09061G101	BIOMARIN PHARMACEUTI	100	BMRN	0271A	2	2
20050215	09061G101	BIOMARIN PHARMACEUTI	19603	BMRN	0355A	2	2
20050215	09061G101	BIOMARIN PHARMACEUTI	81	BMRN	0690A	2	1
20050215	09061Q307	BION ENVIRONMENTAL TE	1437	BNET	0050A	2	134
20050215	09061Q307	BION ENVIRONMENTAL TE	18629	BNET	0571A	2	220
20050215	90624107	BIOMETRICS 2000 CORPO	72060	BTOO	0705A	2	1
20050215	9.06E+107	BIO-MATRIX SCIENTIFIC G	157800	BMXG	0352A	2	16
20050215	9.06E+107	BIO-MATRIX SCIENTIFIC G	9536	BMXG	0633A	2	2
20050215	9.06E+107	BIO-MATRIX SCIENTIFIC G	149600	BMXG	5118A	2	15
20050215	09063F101	BIOGENERICS LTD	8085	BIGN	0161A	2	19
20050215	09063F101	BIOGENERICS LTD	16500	BIGN	0221A	2	6
20050215	09063L108	BIO-WARM CORPORATIOI	50	BOWC	0443A	2	3
20050215	09063L108	BIO-WARM CORPORATIOI	10000	BOWC	0632A	2	28
20050215	09063L108	BIO-WARM CORPORATIOI	1372	BOWC	0633A	2	2
20050215	09063L108	BIO-WARM CORPORATIOI	5000	BOWC	5039A	2	2
20050215	90657107	BIOPROGRESS PLC AMER	257	BPRG	0019A	2	1
20050215	90657107	BIOPROGRESS PLC AMER	7939	BPRG	0044A	2	36
20050215	90657107	BIOPROGRESS PLC AMER	1400	BPRG	0067A	2	15
20050215	90657107	BIOPROGRESS PLC AMER	1900	BPRG	0164A	2	1
20050215	90657107	BIOPROGRESS PLC AMER	4200	BPRG	0443A	2	6
20050215	90657107	BIOPROGRESS PLC AMER	4750	BPRG	0501A	2	61
20050215	09065H105	BIOPURE CORPORATION	90000	BPUR	0012A	2	2
20050215	09065H105	BIOPURE CORPORATION	15648	BPUR	0161A	2	1
20050215	09065H105	BIOPURE CORPORATION	2400	BPUR	0501A	2	1
20050215	09066L105	BIOTIME INC	500	BTX	0265A	1	8
20050215	09066L105	BIOTIME INC	34255	BTX	0418A	1	4
20050215	09066L105	BIOTIME INC	510	BTX	0705A	1	2
20050215	09066L105	BIOTIME INC	10000	BTX	5029A	1	50
20050215	09066X109	BIRCH MOUNTAIN RES LT	27666	BHMNF	0030A	2	4
20050215	09066X109	BIRCH MOUNTAIN RES LT	45	BHMNF	0157A	2	1
20050215	09066X109	BIRCH MOUNTAIN RES LT	277	BHMNF	0623A	2	37
20050215	09066X109	BIRCH MOUNTAIN RES LT	1	BHMNF	0740A	2	1
20050215	09066X109	BIRCH MOUNTAIN RES LT	12000	BHMNF	5099A	2	2
20050215	09066Y107	BIOTRANSPLANT INC	42690	BTRNQ	0019A	2	204
20050215	90911108	BIOLASE TECHNOLOGY IN	292	BLTI	0049A	2	2
20050215	90911108	BIOLASE TECHNOLOGY IN	230	BLTI	0221A	2	1
20050215	90911108	BIOLASE TECHNOLOGY IN	3509	BLTI	0355A	2	1
20050215	90911108	BIOLASE TECHNOLOGY IN	2522	BLTI	0549A	2	9
20050215	90911108	BIOLASE TECHNOLOGY IN	47450	BLTI	0551A	2	55
20050215	90911108	BIOLASE TECHNOLOGY IN	110486	BLTI	0671A	2	96
20050215	90911108	BIOLASE TECHNOLOGY IN	21792	BLTI	2767A	2	5
20050215	90945106	BIOSITE INC	4470	BSTE	0437A	2	48
20050215	90945106	BIOSITE INC	1128	BSTE	0549A	2	61
20050215	90945106	BIOSITE INC	18072	BSTE	0551A	2	35
20050215	90945106	BIOSITE INC	46909	BSTE	0642A	2	3

20050215	90945106	BIOSITE INC	66438	BSTE	0690A	2	65
20050215	09161R106	BIOMIRA INC (F)	950	BIOM	0157A	2	1
20050215	09161R106	BIOMIRA INC (F)	21490	BIOM	0437A	2	33
20050215	09161R106	BIOMIRA INC (F)	5900	BIOM	0642A	2	3
20050215	92371103	BLACKHAWK FUND	1300503	BHWK	0161A	2	1
20050215	92371103	BLACKHAWK FUND	275	BHWK	0632A	2	16
20050215	92474105	BLACKROCK INSURED MU	28061	BMT	0501A	0	3
20050215	92474105	BLACKROCK INSURED MU	1650	BMT	0571A	0	2
20050215	92474105	BLACKROCK INSURED MU	2000	BMT	0690A	0	9
20050215	09247A101	BLACKROCK ADVANTAGE	4500	BAT	0005A	0	25
20050215	09247A101	BLACKROCK ADVANTAGE	6	BAT	0418A	0	7
20050215	09247A101	BLACKROCK ADVANTAGE	20759	BAT	0501A	0	31
20050215	09247A101	BLACKROCK ADVANTAGE	100	BAT	0690A	0	59
20050215	09247D105	BLACKROCK INVT QUALIT	19756	BKN	0161A	0	6
20050215	09247D105	BLACKROCK INVT QUALIT	435	BKN	0164A	0	5
20050215	09247D105	BLACKROCK INVT QUALIT	5619	BKN	0571A	0	85
20050215	09247D105	BLACKROCK INVT QUALIT	1500	BKN	0573A	0	34
20050215	09247D105	BLACKROCK INVT QUALIT	550	BKN	0705A	0	5
20050215	09247F100	BLACKROCK INCOME TRU	8000	BKT	0005A	0	1
20050215	09247F100	BLACKROCK INCOME TRU	4	BKT	0030A	0	2
20050215	09247F100	BLACKROCK INCOME TRU	13267	BKT	0161A	0	32
20050215	9.25E+105	BLACKROCK CALIFORNIA	1300	BFZ	0005A	0	5
20050215	9.25E+105	BLACKROCK CALIFORNIA	1	BFZ	0385A	0	6
20050215	9.25E+105	BLACKROCK CALIFORNIA	16471	BFZ	0501A	0	5
20050215	9.25E+105	BLACKROCK CALIFORNIA	100	BFZ	0690A	0	3
20050215	09248F109	BLACKROCK MUNICIPAL I	200	BFK	0074A	0	2
20050215	09248F109	BLACKROCK MUNICIPAL I	15881	BFK	0161A	0	5
20050215	09248F109	BLACKROCK MUNICIPAL I	1310	BFK	0407A	0	1
20050215	09248F109	BLACKROCK MUNICIPAL I	4600	BFK	0501A	0	41
20050215	09248F109	BLACKROCK MUNICIPAL I	1	BFK	0547A	0	0
20050215	09248F109	BLACKROCK MUNICIPAL I	4000	BFK	0690A	0	52
20050215	09248N102	BLACKROCK HIGH YIELD T	52859	BHY	0161A	0	474
20050215	09248N102	BLACKROCK HIGH YIELD T	7858	BHY	0188A	0	12
20050215	09248N102	BLACKROCK HIGH YIELD T	744	BHY	0221A	0	1
20050215	09248N102	BLACKROCK HIGH YIELD T	487	BHY	0443A	0	4
20050215	09248N102	BLACKROCK HIGH YIELD T	2493	BHY	0501A	0	1
20050215	09248N102	BLACKROCK HIGH YIELD T	480	BHY	0534A	0	87
20050215	09248N102	BLACKROCK HIGH YIELD T	5400	BHY	0690A	0	336
20050215	9.25E+104	BLACKROCK CORE BOND	2600	BHK	0005A	0	2
20050215	9.25E+104	BLACKROCK CORE BOND	37900	BHK	0067A	0	1
20050215	9.25E+104	BLACKROCK CORE BOND	6430	BHK	0501A	0	4
20050215	09249G106	BLACKROCK STRATEGIC	100	BHD	0005A	0	2
20050215	09249G106	BLACKROCK STRATEGIC	7724	BHD	0161A	0	93
20050215	09249G106	BLACKROCK STRATEGIC	6083	BHD	0279A	0	4
20050215	09249G106	BLACKROCK STRATEGIC	3366	BHD	0501A	0	17
20050215	09249G106	BLACKROCK STRATEGIC	25100	BHD	0727A	0	130
20050215	09249H104	BLACKROCK MUNICIPAL E	8800	BBK	0279A	0	9
20050215	09249H104	BLACKROCK MUNICIPAL E	6739	BBK	0501A	0	18
20050215	09249W101	BLACKROCK LTD DURATI	300	BLW	0005A	0	1
20050215	09249W101	BLACKROCK LTD DURATI	952	BLW	0141A	0	1
20050215	09249W101	BLACKROCK LTD DURATI	28531	BLW	0161A	0	6
20050215	09249W101	BLACKROCK LTD DURATI	400	BLW	0690A	0	7
20050215	09250U101	BLACKROCK GLOBAL ENE	300	BGR	0005A	0	1
20050215	09250U101	BLACKROCK GLOBAL ENE	574	BGR	0311A	0	2
20050215	09250U101	BLACKROCK GLOBAL ENE	14000	BGR	0442A	0	32
20050215	09250U101	BLACKROCK GLOBAL ENE	5723	BGR	0443A	0	24
20050215	09250U101	BLACKROCK GLOBAL ENE	7100	BGR	0501A	0	16
20050215	93442101	BLASTGARD INTERNATIO	719	BLGA	0623A	2	2
20050215	93442101	BLASTGARD INTERNATIO	77500	BLGA	0632A	2	3
20050215	93442101	BLASTGARD INTERNATIO	400	BLGA	5099A	2	49
20050215	09348R300	BLDRS EMERGING MKTS S	5754	ADRE	0437A	2	1
20050215	09348R300	BLDRS EMERGING MKTS S	8500	ADRE	0549A	2	3
20050215	93671105	BLOCK H & R INC	80823	HRB	0005A	0	1
20050215	93671105	BLOCK H & R INC	800	HRB	0100A	0	1
20050215	93679108	BLOCKBUSTER INC CL-A	3554	BBI	0188A	0	1
20050215	93679108	BLOCKBUSTER INC CL-A	3110	BBI	0210A	0	1
20050215	93679108	BLOCKBUSTER INC CL-A	6394	BBI	0235A	0	3
20050215	93679108	BLOCKBUSTER INC CL-A	5	BBI	0407A	0	3
20050215	93679108	BLOCKBUSTER INC CL-A	9708	BBI	0705A	0	26
20050215	93679207	BLOCKBUSTER INC CL-BC	87628	BBIB	0501A	0	1

20050215	95333100	BLUE CHIP VALUE FUND I	1330	BLU	0161A	0	55
20050215	95333100	BLUE CHIP VALUE FUND I	57642	BLU	0352A	0	17
20050215	95333100	BLUE CHIP VALUE FUND I	5400	BLU	0534A	0	21
20050215	95395208	BLUE DOLPHIN ENERGY C	14069	BDCO	0161A	2	4
20050215	09578R103	BLUE NILE INC	200	NILE	0039A	2	1
20050215	09578R103	BLUE NILE INC	18267	NILE	0044A	2	2
20050215	09578R103	BLUE NILE INC	9300	NILE	0100A	2	4
20050215	09578R103	BLUE NILE INC	898	NILE	0188A	2	1
20050215	09578R103	BLUE NILE INC	700	NILE	0234A	2	2
20050215	09578R103	BLUE NILE INC	3196	NILE	0286A	2	2
20050215	09578R103	BLUE NILE INC	60	NILE	0308A	2	1
20050215	09578R103	BLUE NILE INC	11310	NILE	0355A	2	2
20050215	09578R103	BLUE NILE INC	1000	NILE	0364A	2	2
20050215	09578R103	BLUE NILE INC	1898	NILE	0385A	2	1
20050215	09578R103	BLUE NILE INC	2175	NILE	0437A	2	1
20050215	09578R103	BLUE NILE INC	745	NILE	0534A	2	1
20050215	09578R103	BLUE NILE INC	15308	NILE	0547A	2	4
20050215	09578R103	BLUE NILE INC	880	NILE	0549A	2	21
20050215	09578R103	BLUE NILE INC	1900	NILE	0551A	2	9
20050215	09578R103	BLUE NILE INC	180	NILE	0569A	2	2
20050215	09578R103	BLUE NILE INC	9500	NILE	0642A	2	1
20050215	09578R103	BLUE NILE INC	37172	NILE	0690A	2	4
20050215	96083100	BLUE WIRELESS & DATA I	1623000	BWDI	0141A	2	1
20050215	96227103	BLUEFLY INC	14966	BFLY	0005A	2	1
20050215	09624U100	BLUETORCH INC	3473	BTOR	0019A	2	10
20050215	09624U100	BLUETORCH INC	1995615	BTOR	0161A	2	1
20050215	09624U100	BLUETORCH INC	232377	BTOR	0226A	2	1
20050215	09624U100	BLUETORCH INC	125000	BTOR	0352A	2	48
20050215	09624U100	BLUETORCH INC	47294	BTOR	0705A	2	1
20050215	09643P108	BLYTH,INC	34261	BTH	0005A	0	1
20050215	09643P108	BLYTH,INC	425	BTH	0188A	0	2
20050215	09643P108	BLYTH,INC	338	BTH	0437A	0	2
20050215	09643P108	BLYTH,INC	200	BTH	0690A	0	1
20050215	09689P103	BODYSCAN CORP	11500	BDYS	0311A	2	31
20050215	97023105	BOEING CO	704	BA	0018A	0	3
20050215	97023105	BOEING CO	7	BA	0688A	0	5
20050215	97023105	BOEING CO	13582	BA	0705A	0	7
20050215	97356307	BOEHLER-UDDEHOLMAG	498	BDHHY	0019A	2	2
20050215	97356307	BOEHLER-UDDEHOLMAG	617	BDHHY	0031A	2	12
20050215	97356307	BOEHLER-UDDEHOLMAG	4651	BDHHY	0352A	2	10
20050215	97356307	BOEHLER-UDDEHOLMAG	6275	BDHHY	0642A	2	9
20050215	97519102	BOLDER TECHNOLOGIES	23885	BOLDQ	0352A	2	486
20050215	97751200	BOMBARDIER INC CL-B (F	87358	BDRBF	0004A	2	1
20050215	97751200	BOMBARDIER INC CL-B (F	689	BDRBF	0632A	2	1
20050215	09852M101	BONTAN CORP INC	19058	BNTNF	0161A	2	6
20050215	09852M101	BONTAN CORP INC	50	BNTNF	0750A	2	9
20050215	09852M101	BONTAN CORP INC	11934	BNTNF	5030A	2	5
20050215	09852Q102	BONTERRA ENERGY INCC	400	BNEUF	0501A	2	44
20050215	09852Q102	BONTERRA ENERGY INCC	630	BNEUF	5025A	2	2
20050215	09852Q102	BONTERRA ENERGY INCC	1500	BNEUF	5030A	2	1
20050215	09852Q102	BONTERRA ENERGY INCC	9348	BNEUF	5099A	2	2
20050215	98536105	BONAVISTA ENERGY TST	300	BNPUF	0044A	2	1
20050215	98536105	BONAVISTA ENERGY TST	25560	BNPUF	5099A	2	3
20050215	9.86E+108	BOOKHAM INC	933	BKHM	0164A	2	1
20050215	9.86E+108	BOOKHAM INC	3654	BKHM	0352A	2	2
20050215	9.86E+108	BOOKHAM INC	12822	BKHM	0355A	2	3
20050215	9.86E+108	BOOKHAM INC	373285	BKHM	0573A	2	7
20050215	99469504	BOOTS AND COOTS INTEI	50465	WEL	0005A	1	1
20050215	99469504	BOOTS AND COOTS INTEI	4961	WEL	0418A	1	8
20050215	100582105	BOSTON COMMUNICATNS	100	BCGI	0271A	2	1
20050215	100582105	BOSTON COMMUNICATNS	15440	BCGI	0385A	2	1
20050215	100582105	BOSTON COMMUNICATNS	148	BCGI	3650A	2	4
20050215	100843705	BOSTON LIFE SCIENCES,	1	BLSID	0030A	2	1
20050215	100843705	BOSTON LIFE SCIENCES,	286	BLSID	0064A	2	1
20050215	100843705	BOSTON LIFE SCIENCES,	1638	BLSID	0161A	2	3
20050215	100843705	BOSTON LIFE SCIENCES,	7450	BLSID	0188A	2	3
20050215	100843705	BOSTON LIFE SCIENCES,	802	BLSID	0221A	2	3
20050215	100843705	BOSTON LIFE SCIENCES,	460	BLSID	0355A	2	2
20050215	100843705	BOSTON LIFE SCIENCES,	250	BLSID	0364A	2	3
20050215	100843705	BOSTON LIFE SCIENCES,	9923	BLSID	0385A	2	4

20050215	100843705	BOSTON LIFE SCIENCES,	9	BLSID	0725A	2	1
20050215	100843705	BOSTON LIFE SCIENCES,	2	BLSID	0768A	2	1
20050215	100843705	BOSTON LIFE SCIENCES,	11	BLSID	0780A	2	1
20050215	101388106	BOTTOMLINE TECH INC D	11446	EPAY	0005A	2	1
20050215	101388106	BOTTOMLINE TECH INC D	34365	EPAY	0010A	2	1
20050215	101388106	BOTTOMLINE TECH INC D	66270	EPAY	0030A	2	3
20050215	101395200	BOUGAINVILLE COPPER L	47494	BOCOY	0161A	2	4
20050215	103304101	BOYD GAMING CORP	69079	BYD	0005A	0	1
20050215	103304101	BOYD GAMING CORP	20805	BYD	0355A	0	1
20050215	103304101	BOYD GAMING CORP	800	BYD	0574A	0	1
20050215	103304101	BOYD GAMING CORP	122	BYD	5048A	0	1
20050215	10549P606	BRASCAN CLASS A VTG S	1900	BNN	0355A	0	2
20050215	10549P606	BRASCAN CLASS A VTG S	2113	BNN	0437A	0	1
20050215	10549P606	BRASCAN CLASS A VTG S	3500	BNN	0438A	0	4
20050215	10549P606	BRASCAN CLASS A VTG S	27	BNN	0534A	0	1
20050215	10549P606	BRASCAN CLASS A VTG S	3900	BNN	0549A	0	1
20050215	10549P606	BRASCAN CLASS A VTG S	500	BNN	5063A	0	2
20050215	105666101	BRAVO! FOODS INTERNA	38605	BRVO	0161A	2	6
20050215	105666101	BRAVO! FOODS INTERNA	35	BRVO	0623A	2	45
20050215	109043109	BRIGGS & STRATTON COI	14483	BGG	0705A	0	34
20050215	109043109	BRIGGS & STRATTON COI	428	BGG	3650A	0	4
20050215	11130Q102	BROADBAND WIRELESS II	27896	BBAN	0157A	2	1
20050215	11130Q102	BROADBAND WIRELESS II	2642	BBAN	0283A	2	7
20050215	11130Q102	BROADBAND WIRELESS II	8076	BBAN	0705A	2	1
20050215	11130Q102	BROADBAND WIRELESS II	103	BBAN	0740A	2	63
20050215	11130Q102	BROADBAND WIRELESS II	4600	BBAN	0750A	2	7
20050215	111412607	BROADVISION INC COM N	44344	BVSN	0161A	2	24
20050215	111412607	BROADVISION INC COM N	5074	BVSN	0226A	2	3
20050215	111412607	BROADVISION INC COM N	3102	BVSN	0279A	2	11
20050215	111412607	BROADVISION INC COM N	142569	BVSN	0352A	2	16
20050215	111412607	BROADVISION INC COM N	5306	BVSN	0355A	2	1
20050215	111412607	BROADVISION INC COM N	35	BVSN	0756A	2	1
20050215	1.12E+105	BROADWING CORPORATI	4	BWNG	0283A	2	24
20050215	1.12E+105	BROADWING CORPORATI	11248	BWNG	0437A	2	10
20050215	1.12E+105	BROADWING CORPORATI	9648	BWNG	0549A	2	8
20050215	1.12E+105	BROADWING CORPORATI	10799	BWNG	0573A	2	2
20050215	1.12E+105	BROADWING CORPORATI	4000	BWNG	0647A	2	9
20050215	117043109	BRUNSWICK CORP	100	BC	0161A	0	1
20050215	117043109	BRUNSWICK CORP	30218	BC	0573A	0	6
20050215	117043109	BRUNSWICK CORP	100	BC	5008A	0	1
20050215	11776U102	BSQUARE CORPORATION	11233	BSQR	0355A	2	5
20050215	11777J106	B2DIGITAL INC	34300	BTWO	0157A	2	2
20050215	118230101	BUCKEYE PARTNERS L.P.	32055	BPL	0005A	0	1
20050215	118230101	BUCKEYE PARTNERS L.P.	8644	BPL	0210A	0	36
20050215	119010106	BUDGETHOTELS NETWOI	15158	BUDH	0161A	2	15
20050215	120076104	BUILD-A-BEAR WORKSHO	62	BBW	0019A	0	2
20050215	120076104	BUILD-A-BEAR WORKSHO	10332	BBW	0074A	0	1
20050215	120076104	BUILD-A-BEAR WORKSHO	1159	BBW	0188A	0	1
20050215	120076104	BUILD-A-BEAR WORKSHO	1146	BBW	0234A	0	1
20050215	120076104	BUILD-A-BEAR WORKSHO	1148	BBW	0418A	0	1
20050215	120076104	BUILD-A-BEAR WORKSHO	2686	BBW	0437A	0	9
20050215	120076104	BUILD-A-BEAR WORKSHO	9601	BBW	0501A	0	1
20050215	120076104	BUILD-A-BEAR WORKSHO	200	BBW	0573A	0	1
20050215	12007Q100	BUHRMANN N.V. ADR	3495	BUH	0055A	0	61
20050215	12007Q100	BUHRMANN N.V. ADR	16200	BUH	0100A	0	2
20050215	12007Q100	BUHRMANN N.V. ADR	224	BUH	0164A	0	2
20050215	1.20E+112	BULLDOG TECHNOLOGIES	2	BLLD	0157A	2	1
20050215	1.20E+112	BULLDOG TECHNOLOGIES	10169	BLLD	0234A	2	10
20050215	1.20E+112	BULLDOG TECHNOLOGIES	3242	BLLD	0501A	2	8
20050215	1.20E+112	BULLDOG TECHNOLOGIES	1000	BLLD	0571A	2	1
20050215	1.20E+112	BULLDOG TECHNOLOGIES	40	BLLD	0633A	2	7
20050215	1.20E+112	BULLDOG TECHNOLOGIES	8056	BLLD	0705A	2	7
20050215	120255104	BULLION RIVER GOLD CO	1088	BLRV	0161A	2	1
20050215	120255104	BULLION RIVER GOLD CO	105900	BLRV	0613A	2	62
20050215	120255104	BULLION RIVER GOLD CO	88300	BLRV	5065A	2	38
20050215	120738307	BUNZL PLC ADS (RP 5 OR	4190	BNL	0020A	0	5
20050215	120738307	BUNZL PLC ADS (RP 5 OR	7705	BNL	0352A	0	3
20050215	120738307	BUNZL PLC ADS (RP 5 OR	600	BNL	5177A	0	10
20050215	122014103	BURLINGTON RESOURCE	100	BR	0288A	0	2
20050215	122014103	BURLINGTON RESOURCE	16008	BR	0551A	0	3

20050215	122014103	BURLINGTON RESOURCE	895	BR	0749A	0	6
20050215	12284P106	BURST.COM INC	274	BRST	0019A	2	5
20050215	12284P106	BURST.COM INC	46279	BRST	0161A	2	61
20050215	12284P106	BURST.COM INC	1322	BRST	0164A	2	5
20050215	12284P106	BURST.COM INC	22	BRST	0633A	2	3
20050215	12284P106	BURST.COM INC	230	BRST	0750A	2	1
20050215	12328X107	BUSINESS OBJECTS S A S	600	BOBJ	0364A	2	1
20050215	12328X107	BUSINESS OBJECTS S A S	1182	BOBJ	0437A	2	1
20050215	12328X107	BUSINESS OBJECTS S A S	2528	BOBJ	0438A	2	4
20050215	12328X107	BUSINESS OBJECTS S A S	13301	BOBJ	0501A	2	1
20050215	12328X107	BUSINESS OBJECTS S A S	66279	BOBJ	0551A	2	43
20050215	12328X107	BUSINESS OBJECTS S A S	3586	BOBJ	0749A	2	1
20050215	12489V106	CBRL GROUP INC	25190	CBRL	0005A	2	1
20050215	1.25E+111	C-CHIP TECHNOLOGIES C	955	CCHI	0019A	2	58
20050215	1.25E+111	C-CHIP TECHNOLOGIES C	7309	CCHI	0352A	2	5
20050215	1.25E+111	C-CHIP TECHNOLOGIES C	2	CCHI	0633A	2	9
20050215	1.25E+111	C-CHIP TECHNOLOGIES C	5500	CCHI	5048A	2	24
20050215	1.25E+111	C-CHIP TECHNOLOGIES C	6000	CCHI	5099A	2	3
20050215	125318105	CGI HOLDING CORP	117	CGIH	0019A	2	3
20050215	125318105	CGI HOLDING CORP	1285	CGIH	0044A	2	1
20050215	125318105	CGI HOLDING CORP	34	CGIH	0157A	2	3
20050215	125318105	CGI HOLDING CORP	2250	CGIH	0158A	2	3
20050215	125318105	CGI HOLDING CORP	9749	CGIH	0188A	2	4
20050215	125318105	CGI HOLDING CORP	44857	CGIH	0221A	2	11
20050215	125318105	CGI HOLDING CORP	21425	CGIH	0226A	2	7
20050215	125318105	CGI HOLDING CORP	2200	CGIH	0632A	2	57
20050215	125318105	CGI HOLDING CORP	100000	CGIH	0771A	2	11
20050215	1.26E+109	CKE RESTAURANTS INC(D	800	CKR	0271A	0	2
20050215	1.26E+109	CKE RESTAURANTS INC(D	7000	CKR	0437A	0	1
20050215	1.26E+109	CKE RESTAURANTS INC(D	2899	CKR	0549A	0	2
20050215	1.26E+109	CKE RESTAURANTS INC(D	48926	CKR	0573A	0	1
20050215	1.26E+109	CKE RESTAURANTS INC(D	123	CKR	0688A	0	1
20050215	125750109	CMG INC.	936	CMGI	0157A	2	1
20050215	125750109	CMG INC.	39223	CMGI	0213A	2	1
20050215	125750109	CMG INC.	205648	CMGI	0355A	2	2
20050215	125750109	CMG INC.	55792	CMGI	0551A	2	42
20050215	125750109	CMG INC.	10300	CMGI	0749A	2	13
20050215	125896100	CMS ENERGY CORP	5	CMS	0271A	0	3
20050215	125896100	CMS ENERGY CORP	24900	CMS	0438A	0	2
20050215	125919308	CPI AEROSTRUCTURES IN	11500	CVU	5099A	1	515
20050215	12613R104	CNET NETWORKS INC	186786	CNET	0005A	2	1
20050215	12613R104	CNET NETWORKS INC	16161	CNET	0437A	2	1
20050215	12613R104	CNET NETWORKS INC	27	CNET	0438A	2	1
20050215	12613R104	CNET NETWORKS INC	2223	CNET	0549A	2	1
20050215	12613R104	CNET NETWORKS INC	4100	CNET	0749A	2	13
20050215	1261EP106	CNE GROUP, INC.	881	CNE	0161A	1	1
20050215	1261EP106	CNE GROUP, INC.	12000	CNE	0725A	1	4
20050215	12639V105	CST ENTERTAINMENT INC	11000	CLRXQ	0221A	2	273
20050215	12639V105	CST ENTERTAINMENT INC	500	CLRXQ	0226A	2	62
20050215	126667104	CV THERAPEUTICS INC	278	CVTX	0235A	2	1
20050215	126667104	CV THERAPEUTICS INC	9017	CVTX	0437A	2	3
20050215	126667104	CV THERAPEUTICS INC	835	CVTX	0534A	2	2
20050215	126667104	CV THERAPEUTICS INC	905	CVTX	0549A	2	2
20050215	126667104	CV THERAPEUTICS INC	1038	CVTX	0705A	2	1
20050215	12673R200	CYOP SYSYTEMS INTL INC	2000000	CYOS	0141A	2	1
20050215	12673R200	CYOP SYSYTEMS INTL INC	849334	CYOS	0226A	2	1
20050215	12673R200	CYOP SYSYTEMS INTL INC	1777800	CYOS	0501A	2	3
20050215	12673R200	CYOP SYSYTEMS INTL INC	4863314	CYOS	0632A	2	16
20050215	12686C109	CABLEVISION SYS CP NY	70710	CVC	0501A	0	4
20050215	12686C109	CABLEVISION SYS CP NY	4	CVC	0571A	0	1
20050215	12709P103	CABOT MICROELECTRON	3769	CCMP	0005A	2	1
20050215	12709P103	CABOT MICROELECTRON	817	CCMP	0385A	2	1
20050215	12709P103	CABOT MICROELECTRON	4592	CCMP	0437A	2	1
20050215	12709P103	CABOT MICROELECTRON	1194	CCMP	0501A	2	1
20050215	127387108	CADENCE DESIGN SYS IN	42	CDN	0688A	0	1
20050215	127387108	CADENCE DESIGN SYS IN	67317	CDN	0773A	0	2
20050215	127537207	CADIZ INC NEW	1584	CDZI	0010A	2	1
20050215	127537207	CADIZ INC NEW	52347	CDZI	0019A	2	1
20050215	127537207	CADIZ INC NEW	2	CDZI	0157A	2	19
20050215	127537207	CADIZ INC NEW	27908	CDZI	0352A	2	36

20050215	127537207	CADIZ INC NEW	33064	CDZI	5099A	2	3
20050215	127907103	CALAIS RESOURCES INC	40	CAAUF	0019A	2	28
20050215	127907103	CALAIS RESOURCES INC	10000	CAAUF	5030A	2	7
20050215	12802P109	CAL-BAY INTERNATIONAL	8327	CBYI	0157A	2	1
20050215	12802P109	CAL-BAY INTERNATIONAL	18098	CBYI	0161A	2	1
20050215	128030202	CAL-MAINE FOODS INC	985	CALM	0437A	2	4
20050215	128030202	CAL-MAINE FOODS INC	186858	CALM	0501A	2	14
20050215	128030202	CAL-MAINE FOODS INC	63	CALM	0549A	2	9
20050215	128030202	CAL-MAINE FOODS INC	118478	CALM	0551A	2	66
20050215	128030202	CAL-MAINE FOODS INC	357	CALM	0569A	2	2
20050215	128030202	CAL-MAINE FOODS INC	16000	CALM	0671A	2	15
20050215	128030202	CAL-MAINE FOODS INC	1170933	CALM	0690A	2	158
20050215	128030202	CAL-MAINE FOODS INC	1500	CALM	0701A	2	39
20050215	128030202	CAL-MAINE FOODS INC	1011	CALM	5043A	2	3
20050215	128117108	CALAMOS CONV OPPORT	24265	CHI	0161A	0	27
20050215	128117108	CALAMOS CONV OPPORT	200	CHI	0646A	0	12
20050215	12811P108	CALAMOS CONV & HIGH II	100	CHY	0005A	0	1
20050215	12811P108	CALAMOS CONV & HIGH II	3683	CHY	0352A	0	10
20050215	12811P108	CALAMOS CONV & HIGH II	7867	CHY	0501A	0	4
20050215	12811P108	CALAMOS CONV & HIGH II	700	CHY	0690A	0	1
20050215	128125101	CALAMOS STRATEGIC TO	19800	CSQ	0265A	0	2
20050215	128125101	CALAMOS STRATEGIC TO	1382	CSQ	3675A	0	1
20050215	128787108	CALDOR CORP	8700	CLDRQ	0005A	2	42
20050215	128787108	CALDOR CORP	12770	CLDRQ	0221A	2	187
20050215	12932K103	CALEDONIA MINING CORF	350	CALVF	0064A	2	17
20050215	12932K103	CALEDONIA MINING CORF	8509	CALVF	0157A	2	1
20050215	12932K103	CALEDONIA MINING CORF	78200	CALVF	5099A	2	1
20050215	1312EM104	CALLISTO PHARMACEUTI	10000	KAL	0164A	1	22
20050215	1312EM104	CALLISTO PHARMACEUTI	89400	KAL	0501A	1	10
20050215	131347106	CALPINE CORPORATION	395084	CPN	0005A	0	1
20050215	131347106	CALPINE CORPORATION	239	CPN	0158A	0	1
20050215	131347106	CALPINE CORPORATION	712	CPN	0311A	0	2
20050215	131347106	CALPINE CORPORATION	371072	CPN	0418A	0	1
20050215	131347106	CALPINE CORPORATION	83108	CPN	0437A	0	18
20050215	131347106	CALPINE CORPORATION	233397	CPN	0501A	0	3
20050215	131347106	CALPINE CORPORATION	29991	CPN	0549A	0	12
20050215	131347106	CALPINE CORPORATION	71373	CPN	0573A	0	1
20050215	131347106	CALPINE CORPORATION	5000	CPN	0632A	0	1
20050215	131347106	CALPINE CORPORATION	16	CPN	0646A	0	1
20050215	131347106	CALPINE CORPORATION	11019	CPN	0671A	0	1
20050215	131347106	CALPINE CORPORATION	1127	CPN	0690A	0	1
20050215	131347106	CALPINE CORPORATION	6	CPN	3720A	0	1
20050215	131911109	CALVALLEY PETROLEUM	29800	CVYPF	0632A	2	9
20050215	132008103	CAMBEX CORP	11800	CBEX	0005A	2	0
20050215	132008103	CAMBEX CORP	4007	CBEX	0141A	2	32
20050215	132008103	CAMBEX CORP	500	CBEX	0750A	2	13
20050215	13201L103	CAMBIOR INC	1000	CBJ	0100A	1	2
20050215	13201L103	CAMBIOR INC	11200	CBJ	0133A	1	2
20050215	13201L103	CAMBIOR INC	64	CBJ	0155A	1	3
20050215	13201L103	CAMBIOR INC	946	CBJ	0210A	1	1
20050215	13201L103	CAMBIOR INC	400	CBJ	0355A	1	1
20050215	13201L103	CAMBIOR INC	43	CBJ	0749A	1	28
20050215	13201L103	CAMBIOR INC	323300	CBJ	0773A	1	2
20050215	13321L108	CAMECO CORP	87323	CCJ	0355A	0	6
20050215	13321L108	CAMECO CORP	6001	CCJ	0437A	0	1
20050215	13321L108	CAMECO CORP	51400	CCJ	0690A	0	1
20050215	13321L108	CAMECO CORP	234435	CCJ	5030A	0	5
20050215	13321L108	CAMECO CORP	9153	CCJ	5063A	0	4
20050215	136385101	CANADIAN NATURAL RES	4056	CNQ	0501A	0	1
20050215	136385101	CANADIAN NATURAL RES	9400	CNQ	0569A	0	1
20050215	136385101	CANADIAN NATURAL RES	6850	CNQ	5063A	0	4
20050215	13642L100	CANADIAN OIL SANDS TR	6000	COSWF	0155A	2	7
20050215	13642L100	CANADIAN OIL SANDS TR	34133	COSWF	5030A	2	5
20050215	13642L100	CANADIAN OIL SANDS TR	23290	COSWF	5099A	2	1
20050215	137225108	CANARGO ENERGY CORF	72100	CNR	0155A	1	1
20050215	137225108	CANARGO ENERGY CORF	99000	CNR	0501A	1	3
20050215	137225108	CANARGO ENERGY CORF	64	CNR	0623A	1	246
20050215	137225108	CANARGO ENERGY CORF	419962	CNR	0632A	1	3
20050215	13722D101	CANARC RESOURCES CO	26100	CRCUF	5036A	2	4
20050215	13722D101	CANARC RESOURCES CO	69143	CRCUF	5099A	2	2

20050215	13738Y107	CANCERVAX CORP	1715	CNVX	0074A	2	8
20050215	13738Y107	CANCERVAX CORP	400	CNVX	0221A	2	11
20050215	13738Y107	CANCERVAX CORP	3146	CNVX	0352A	2	4
20050215	13738Y107	CANCERVAX CORP	3183	CNVX	0355A	2	1
20050215	13738Y107	CANCERVAX CORP	15238	CNVX	0437A	2	28
20050215	13738Y107	CANCERVAX CORP	398	CNVX	0501A	2	1
20050215	13738Y107	CANCERVAX CORP	494	CNVX	0534A	2	1
20050215	13738Y107	CANCERVAX CORP	8173	CNVX	0549A	2	38
20050215	13738Y107	CANCERVAX CORP	1390	CNVX	0551A	2	2
20050215	13738Y107	CANCERVAX CORP	342	CNVX	0690A	2	3
20050215	13739Y106	CANDENTRE RESOURCES	1000	CDOUF	0235A	2	2
20050215	13739Y106	CANDENTRE RESOURCES	34900	CDOUF	5099A	2	2
20050215	137409108	CANDIES INC	48362	CAND	0141A	2	6
20050215	137585105	CANGLOBE INTERNATION	6690	CGLB	0161A	2	1
20050215	137585105	CANGLOBE INTERNATION	7000	CGLB	8072A	2	6
20050215	137588208	CANGOLD LTD	29000	CGLJF	5030A	2	4
20050215	138748108	CAN WEST PETROLEUM C	185678	CWPC	0141A	2	6
20050215	138748108	CAN WEST PETROLEUM C	3786	CWPC	0157A	2	5
20050215	138748108	CAN WEST PETROLEUM C	1259916	CWPC	0632A	2	6
20050215	138748108	CAN WEST PETROLEUM C	2470	CWPC	0633A	2	15
20050215	138748108	CAN WEST PETROLEUM C	400	CWPC	0750A	2	3
20050215	138748108	CAN WEST PETROLEUM C	100000	CWPC	5025A	2	4
20050215	138906300	CANWEST GLOBAL COMM	43200	CWG	5043A	0	6
20050215	13916P209	CAPCO ENERGY INC NEW	995	CGYN	0157A	2	7
20050215	13916P209	CAPCO ENERGY INC NEW	100000	CGYN	5030A	2	2
20050215	14018Y106	CAPITAL GOLD CORP	5154	CGLD	0157A	2	15
20050215	14018Y106	CAPITAL GOLD CORP	4000	CGLD	0311A	2	5
20050215	14018Y106	CAPITAL GOLD CORP	2500	CGLD	0501A	2	1
20050215	14018Y106	CAPITAL GOLD CORP	2935	CGLD	0633A	2	12
20050215	140430109	CAPITAL PROPERTIES CL	37383	CPI	0161A	1	435
20050215	14057U106	CAPITOL ENERGY RES LT	77100	CRRNF	0642A	2	8
20050215	14067D102	CAPSTONE TURBINE COR	11776	CPST	0005A	2	1
20050215	14067D102	CAPSTONE TURBINE COR	1557	CPST	0060A	2	13
20050215	14067D102	CAPSTONE TURBINE COR	32781	CPST	0355A	2	2
20050215	14067D102	CAPSTONE TURBINE COR	276	CPST	0549A	2	1
20050215	14067D102	CAPSTONE TURBINE COR	9238	CPST	0573A	2	5
20050215	14067E506	CAPSTEAD MTG (NEW)	131	CMO	0074A	0	1
20050215	14067E506	CAPSTEAD MTG (NEW)	668	CMO	0385A	0	5
20050215	14067E506	CAPSTEAD MTG (NEW)	10540	CMO	0437A	0	27
20050215	14067E506	CAPSTEAD MTG (NEW)	5950	CMO	0549A	0	8
20050215	14067E506	CAPSTEAD MTG (NEW)	400	CMO	0551A	0	1
20050215	14067E506	CAPSTEAD MTG (NEW)	288	CMO	0642A	0	1
20050215	14067E506	CAPSTEAD MTG (NEW)	37943	CMO	0705A	0	39
20050215	14067E506	CAPSTEAD MTG (NEW)	800	CMO	3675A	0	1
20050215	141410209	CARDIAC SCIENCE INC	10079	DFIB	0574A	2	1
20050215	141410209	CARDIAC SCIENCE INC	350	DFIB	0696A	2	1
20050215	141410209	CARDIAC SCIENCE INC	2000	DFIB	5048A	2	1
20050215	141597104	CARDIODYNAMICS INTL C	23061	CDIC	0005A	2	1
20050215	14159U202	CARDIOME PHARMA COR	32000	CRME	0045A	2	2
20050215	14159U202	CARDIOME PHARMA COR	720	CRME	0385A	2	1
20050215	14159U202	CARDIOME PHARMA COR	6360	CRME	0573A	2	9
20050215	14159W109	CARDIOGENESIS CORPOR	352	CGCP	0100A	2	32
20050215	14159W109	CARDIOGENESIS CORPOR	4952	CGCP	0157A	2	3
20050215	14159W109	CARDIOGENESIS CORPOR	279354	CGCP	0161A	2	262
20050215	14166U104	CAREDECISION CORP	37761	CDED	0157A	2	1
20050215	14350A104	CARNEGIE COOKE & COM	3577	CGKY	0157A	2	2
20050215	14350A104	CARNEGIE COOKE & COM	16664	CGKY	0161A	2	2
20050215	14754V100	CASH 4 HOMES 247	50	CSFM	0279A	2	329
20050215	14754V100	CASH 4 HOMES 247	12000	CSFM	0705A	2	3
20050215	14756B102	CASH SYSTEMS INC	82714	CKN	0050A	1	2
20050215	14756B102	CASH SYSTEMS INC	33500	CKN	0052A	1	8
20050215	14756B102	CASH SYSTEMS INC	5400	CKN	0074A	1	6
20050215	14756B102	CASH SYSTEMS INC	4871	CKN	0221A	1	7
20050215	14756B102	CASH SYSTEMS INC	53651	CKN	0226A	1	6
20050215	14756B102	CASH SYSTEMS INC	680	CKN	0385A	1	5
20050215	14756B102	CASH SYSTEMS INC	48300	CKN	0773A	1	2
20050215	147910103	CASH TECHNOLOGIES INC	1000	TQ	0141A	1	1
20050215	147910103	CASH TECHNOLOGIES INC	11964	TQ	0164A	1	42
20050215	147910103	CASH TECHNOLOGIES INC	1500	TQ	5099A	1	129
20050215	148711104	CASUAL MALE RETAIL GR	323	CMRG	0074A	2	3

20050215	148711104	CASUAL MALE RETAIL GR	5444	CMRG	0551A	2	43
20050215	148711104	CASUAL MALE RETAIL GR	15700	CMRG	0647A	2	9
20050215	148711104	CASUAL MALE RETAIL GR	81	CMRG	0705A	2	3
20050215	150808202	CEDRIC KUSHNER PROM(	200	CKPI	0019A	2	2
20050215	150808202	CEDRIC KUSHNER PROM(	27370	CKPI	0044A	2	8
20050215	150808202	CEDRIC KUSHNER PROM(	164	CKPI	0161A	2	1
20050215	150808202	CEDRIC KUSHNER PROM(	21500	CKPI	0309A	2	9
20050215	150808202	CEDRIC KUSHNER PROM(	45950	CKPI	0443A	2	2
20050215	150837409	CEL-SCI CORPORATION	83347	CVM	0019A	1	54
20050215	150837409	CEL-SCI CORPORATION	47400	CVM	0279A	1	2
20050215	150870103	CELANESE CORPORATIOI	10500	CE	0019A	0	15
20050215	150870103	CELANESE CORPORATIOI	369	CE	0044A	0	1
20050215	150870103	CELANESE CORPORATIOI	50140	CE	0221A	0	3
20050215	150870103	CELANESE CORPORATIOI	16674	CE	0221A	0	3
20050215	150870103	CELANESE CORPORATIOI	233	CE	0226A	0	1
20050215	150870103	CELANESE CORPORATIOI	600	CE	0271A	0	2
20050215	150870103	CELANESE CORPORATIOI	2957	CE	0443A	0	4
20050215	150870103	CELANESE CORPORATIOI	22050	CE	0632A	0	15
20050215	150870103	CELANESE CORPORATIOI	800	CE	0690A	0	9
20050215	150870103	CELANESE CORPORATIOI	458	CE	0705A	0	2
20050215	150870103	CELANESE CORPORATIOI	4500	CE	0743A	0	12
20050215	150921104	CELL GENESYS INC	7200	CEGE	0019A	2	1
20050215	150921104	CELL GENESYS INC	52743	CEGE	0074A	2	1
20050215	150921104	CELL GENESYS INC	15971	CEGE	0501A	2	2
20050215	150921104	CELL GENESYS INC	658	CEGE	0573A	2	1
20050215	150934107	CELL THERAPEUTICS INC	1939	CTIC	0234A	2	3
20050215	150934107	CELL THERAPEUTICS INC	3755	CTIC	0437A	2	4
20050215	150934107	CELL THERAPEUTICS INC	3958	CTIC	0438A	2	4
20050215	150934107	CELL THERAPEUTICS INC	1362	CTIC	0642A	2	1
20050215	150934107	CELL THERAPEUTICS INC	1272	CTIC	0646A	2	2
20050215	150934107	CELL THERAPEUTICS INC	2500	CTIC	0780A	2	4
20050215	151020104	CELGENE CORPORATION	84	CELG	0234A	2	1
20050215	151020104	CELGENE CORPORATION	561	CELG	0286A	2	1
20050215	151020104	CELGENE CORPORATION	16713	CELG	0705A	2	46
20050215	15114Y106	CELL POWER TECHNOLO	1000	CLPW	0044A	2	9
20050215	15114Y106	CELL POWER TECHNOLO	200	CLPW	0141A	2	17
20050215	15114Y106	CELL POWER TECHNOLO	33800	CLPW	0613A	2	189
20050215	151313103	CENDANT CORP	1405	CD	0005A	0	1
20050215	151313103	CENDANT CORP	28678	CD	0049A	0	2
20050215	151313103	CENDANT CORP	1454	CD	0688A	0	1
20050215	151895109	CENTERPOINT PROPERTI	62	CNT	0055A	0	1
20050215	151895109	CENTERPOINT PROPERTI	12630	CNT	0385A	0	13
20050215	151895109	CENTERPOINT PROPERTI	6074	CNT	0705A	0	6
20050215	15189T107	CENTERPOINT ENERGY, (	14160	CNP	0018A	0	1
20050215	15189T107	CENTERPOINT ENERGY, (	4127	CNP	0642A	0	1
20050215	15189T107	CENTERPOINT ENERGY, (	4540	CNP	0647A	0	1
20050215	153435102	CENTRAL EUROPEAN DIS	10794	CEDC	0005A	2	4
20050215	153435102	CENTRAL EUROPEAN DIS	7921	CEDC	0418A	2	1
20050215	153435102	CENTRAL EUROPEAN DIS	8563	CEDC	0437A	2	33
20050215	153435102	CENTRAL EUROPEAN DIS	5051	CEDC	0549A	2	16
20050215	153435102	CENTRAL EUROPEAN DIS	3920	CEDC	0642A	2	2
20050215	153435102	CENTRAL EUROPEAN DIS	100	CEDC	0647A	2	8
20050215	153501101	CENTRAL FD CDA LTD CL	9040	CEF	0352A	1	1
20050215	153501101	CENTRAL FD CDA LTD CL	15890	CEF	0501A	1	1
20050215	153501101	CENTRAL FD CDA LTD CL	4900	CEF	3675A	1	1
20050215	153501101	CENTRAL FD CDA LTD CL	8175	CEF	5099A	1	1
20050215	15607P109	CENTRAL WIRELESS INC	316000	CWIR	0015A	2	4
20050215	15607P109	CENTRAL WIRELESS INC	150370	CWIR	0705A	2	3
20050215	15643F107	CENTURION GOLD HLDGS	5706	CGHI	0019A	2	2
20050215	15643F107	CENTURION GOLD HLDGS	1205	CGHI	0157A	2	10
20050215	15643F107	CENTURION GOLD HLDGS	4900	CGHI	0158A	2	1
20050215	15643F107	CENTURION GOLD HLDGS	15604	CGHI	0161A	2	1
20050215	15643F107	CENTURION GOLD HLDGS	76900	CGHI	0443A	2	1
20050215	15643F107	CENTURION GOLD HLDGS	55	CGHI	0633A	2	5
20050215	156492100	CENTURY CASINO INC	16530	CNTY	0019A	2	2
20050215	156684102	CENTURY TECHNOLOGIE:	19100	CNTK	0057A	2	485
20050215	156684102	CENTURY TECHNOLOGIE:	70	CNTK	0702A	2	790
20050215	156708109	CEPHALON INC	123	CEPH	0041A	2	12
20050215	156708109	CEPHALON INC	18371	CEPH	0773A	2	1
20050215	156708109	CEPHALON INC	23	CEPH	5063A	2	1

20050215	15670X104	CENUCO INC	9500	ICU	0050A	1	11
20050215	15670X104	CENUCO INC	6288	ICU	0352A	1	17
20050215	15670X104	CENUCO INC	3595	ICU	0632A	1	4
20050215	15670X104	CENUCO INC	1900	ICU	0671A	1	150
20050215	156772105	CERES GROUP INC	100	CERG	0271A	2	3
20050215	156772105	CERES GROUP INC	27586	CERG	0705A	2	29
20050215	156782104	CERNER CORP	10191	CERN	0690A	2	2
20050215	157193202	CETEK TECHNOLOGIES IN	91677	CTKH	0157A	2	1
20050215	157193202	CETEK TECHNOLOGIES IN	785396	CTKH	0164A	2	1
20050215	157193202	CETEK TECHNOLOGIES IN	3412695	CTKH	0632A	2	1
20050215	157193202	CETEK TECHNOLOGIES IN	671166	CTKH	0705A	2	1
20050215	158702100	CHAMPIONLYTE HOLDING	1521	CPLY	0161A	2	2
20050215	158702100	CHAMPIONLYTE HOLDING	95986	CPLY	0226A	2	3
20050215	158702100	CHAMPIONLYTE HOLDING	110000	CPLY	0265A	2	8
20050215	159569102	CHARDAN CHINA ACQUIS	314	CAQC	0005A	2	2
20050215	159569102	CHARDAN CHINA ACQUIS	844	CAQC	0164A	2	1
20050215	159569102	CHARDAN CHINA ACQUIS	2500	CAQC	0279A	2	4
20050215	159569102	CHARDAN CHINA ACQUIS	19697	CAQC	0501A	2	4
20050215	159569102	CHARDAN CHINA ACQUIS	3000	CAQC	0632A	2	1
20050215	159569102	CHARDAN CHINA ACQUIS	3500	CAQC	0690A	2	23
20050215	16117M107	CHARTER COMMUNICATI(	4266	CHTR	0180A	2	2
20050215	16117M107	CHARTER COMMUNICATI(	589901	CHTR	0437A	2	195
20050215	16117M107	CHARTER COMMUNICATI(	51030	CHTR	0549A	2	201
20050215	16117M107	CHARTER COMMUNICATI(	197547	CHTR	0551A	2	43
20050215	16117M107	CHARTER COMMUNICATI(	43328	CHTR	0671A	2	15
20050215	16139P104	CHARTWELL DVD & INCM	100	CWF	0005A	0	4
20050215	16139P104	CHARTWELL DVD & INCM	12786	CWF	0161A	0	1
20050215	16139P104	CHARTWELL DVD & INCM	1	CWF	0374A	0	6
20050215	162813109	CHECKFREE CORPORATI(	6500	CKFR	0067A	2	4
20050215	162813109	CHECKFREE CORPORATI(	29252	CKFR	0573A	2	8
20050215	162813109	CHECKFREE CORPORATI(	18	CKFR	0799A	2	0
20050215	162813109	CHECKFREE CORPORATI(	43	CKFR	5099A	2	1
20050215	163072101	CHEESECAKE FACTORY I	4990	CAKE	0188A	2	1
20050215	163072101	CHEESECAKE FACTORY I	40	CAKE	0265A	2	19
20050215	163072101	CHEESECAKE FACTORY I	83	CAKE	0407A	2	1
20050215	163072101	CHEESECAKE FACTORY I	4666	CAKE	0705A	2	10
20050215	163072101	CHEESECAKE FACTORY I	3939	CAKE	0780A	2	1
20050215	163072101	CHEESECAKE FACTORY I	2	CAKE	0887A	2	44
20050215	163223100	CHELL GROUP CORP	25450	CHEL	0501A	2	720
20050215	16383P107	CHEMOKINE THERAPEUT	60400	CHKT	5030A	2	4
20050215	16411R208	CHENIERE ENERGY INC	495	LNG	0057A	1	6
20050215	16411R208	CHENIERE ENERGY INC	10600	LNG	0064A	1	1
20050215	16411R208	CHENIERE ENERGY INC	41940	LNG	0355A	1	2
20050215	166764100	CHEVRON TEXACO CORP	4553	CVX	0234A	0	1
20050215	166764100	CHEVRON TEXACO CORP	22641	CVX	0705A	0	1
20050215	166764100	CHEVRON TEXACO CORP	365	CVX	5048A	0	1
20050215	167760107	CHICAGO MERCANTILE E)	11907	CME	0501A	0	6
20050215	167760107	CHICAGO MERCANTILE E)	3408	CME	0647A	0	2
20050215	167760107	CHICAGO MERCANTILE E)	500	CME	5099A	0	1
20050215	168814101	CHILDROBICS INC	26950	CDRB	0158A	2	460
20050215	169254109	CHILMARK ENTERTAINME	18245	CMKK	0019A	2	19
20050215	169254109	CHILMARK ENTERTAINME	33950	CMKK	0352A	2	37
20050215	169254109	CHILMARK ENTERTAINME	15000	CMKK	0632A	2	15
20050215	16936M106	CHINA CABLE & COMMUN	6603	CCCI	0157A	2	5
20050215	16936M106	CHINA CABLE & COMMUN	29218	CCCI	0632A	2	124
20050215	16936R105	CHINA AUTOMOTIVE SYST	103552	CAAS	0161A	2	51
20050215	16936R105	CHINA AUTOMOTIVE SYST	4440	CAAS	0437A	2	18
20050215	16936R105	CHINA AUTOMOTIVE SYST	1000	CAAS	0733A	2	7
20050215	16936W104	CHINA ARTISTS AGENCY,	18000	CAAY	0161A	2	15
20050215	169373107	CHINA FUND INC (THE)	1077	CHN	0005A	0	2
20050215	169373107	CHINA FUND INC (THE)	306935	CHN	0161A	0	90
20050215	169373107	CHINA FUND INC (THE)	238485	CHN	0551A	0	66
20050215	169381100	CHINA DIGITAL COMM	3000	CHID	0157A	2	1
20050215	169381100	CHINA DIGITAL COMM	17798	CHID	0161A	2	3
20050215	1.69E+106	CHINA DIRECT TRADING (	4858	CHDT	0157A	2	17
20050215	1.69E+106	CHINA DIRECT TRADING (	37313	CHDT	0161A	2	1
20050215	1.69E+106	CHINA DIRECT TRADING (	3600	CHDT	0352A	2	1
20050215	16940Q101	CHINA NETCOM GROUP C	4000	CN	0103A	0	4
20050215	16940Q101	CHINA NETCOM GROUP C	26500	CN	0501A	0	4
20050215	16940Q101	CHINA NETCOM GROUP C	1400	CN	0671A	0	5

20050215	16941M109	CHINA MOBILE HK LTD AD	770	CHL	0019A	0	1
20050215	16941M109	CHINA MOBILE HK LTD AD	28200	CHL	0355A	0	1
20050215	16941M109	CHINA MOBILE HK LTD AD	3151	CHL	0437A	0	4
20050215	16941M109	CHINA MOBILE HK LTD AD	35	CHL	5030A	0	1
20050215	169426103	CHINA TELECOM CORP LT	644	CHA	0418A	0	2
20050215	169426103	CHINA TELECOM CORP LT	383	CHA	0437A	0	9
20050215	169426103	CHINA TELECOM CORP LT	11500	CHA	0438A	0	15
20050215	169426103	CHINA TELECOM CORP LT	300	CHA	0632A	0	2
20050215	169426103	CHINA TELECOM CORP LT	500	CHA	0642A	0	1
20050215	169426103	CHINA TELECOM CORP LT	89	CHA	0688A	0	10
20050215	169426103	CHINA TELECOM CORP LT	3600	CHA	0773A	0	4
20050215	16945R104	CHINA UNICOM LTD ADS(I	14500	CHU	0074A	0	3
20050215	16945R104	CHINA UNICOM LTD ADS(I	6900	CHU	0438A	0	16
20050215	16945X101	CHINA WIRELESS COMMU	15000	CWLC	0157A	2	1
20050215	16945X101	CHINA WIRELESS COMMU	1800	CWLC	0161A	2	1
20050215	17038V101	CHOICE RESOURCES COI	49500	CZEKF	5030A	2	3
20050215	17038V101	CHOICE RESOURCES COI	9000	CZEKF	5043A	2	1
20050215	171046105	CHRISTOPHER & BANKS C	23918	CBK	0005A	0	1
20050215	171046105	CHRISTOPHER & BANKS C	922	CBK	0690A	0	1
20050215	171046105	CHRISTOPHER & BANKS C	5	CBK	0749A	0	2
20050215	171046105	CHRISTOPHER & BANKS C	1	CBK	0887A	0	364
20050215	171046105	CHRISTOPHER & BANKS C	500	CBK	5030A	0	4
20050215	171164106	CHRONIMED INC	46961	CHMD	0067A	2	7
20050215	171340102	CHURCH & DWIGHT CO IN	14334	CHD	0705A	0	78
20050215	171340102	CHURCH & DWIGHT CO IN	2	CHD	0887A	0	110
20050215	17162W206	CIBA SPEC CHEMS HLDG	138066	CSB	0074A	0	6
20050215	17162W206	CIBA SPEC CHEMS HLDG	258198	CSB	0274A	0	5
20050215	17162W206	CIBA SPEC CHEMS HLDG	2238	CSB	0437A	0	28
20050215	17162W206	CIBA SPEC CHEMS HLDG	101559	CSB	0642A	0	2
20050215	17162W206	CIBA SPEC CHEMS HLDG	8000	CSB	0646A	0	2
20050215	171779101	CIENA CORP	34487	CIEN	0235A	2	4
20050215	171779101	CIENA CORP	3584	CIEN	0437A	2	1
20050215	171779101	CIENA CORP	600	CIEN	0749A	2	94
20050215	171798101	CIMAREX ENERGY CO	55855	XEC	0049A	0	1
20050215	171798101	CIMAREX ENERGY CO	2829	XEC	0067A	0	4
20050215	171798101	CIMAREX ENERGY CO	1876	XEC	0437A	0	2
20050215	171798101	CIMAREX ENERGY CO	16828	XEC	0690A	0	4
20050215	171871106	CINCINNATI BELL INC.	9095	CBB	0501A	0	1
20050215	171871106	CINCINNATI BELL INC.	6000	CBB	0690A	0	1
20050215	171871106	CINCINNATI BELL INC.	84	CBB	3720A	0	1
20050215	172062101	CINCINNATI FINANCIAL C	26601	CINF	0005A	2	1
20050215	172062101	CINCINNATI FINANCIAL C	600	CINF	0647A	2	1
20050215	172062101	CINCINNATI FINANCIAL C	200	CINF	0749A	2	1
20050215	17252T105	CINRAM LTD	31100	CNRMF	5030A	2	0
20050215	17252Y104	CIPHERGEN BIOSYSTEMS	11489	CIPH	0005A	2	14
20050215	17252Y104	CIPHERGEN BIOSYSTEMS	2521	CIPH	0355A	2	2
20050215	17252Y104	CIPHERGEN BIOSYSTEMS	8251	CIPH	0437A	2	8
20050215	17252Y104	CIPHERGEN BIOSYSTEMS	2810	CIPH	0501A	2	10
20050215	17252Y104	CIPHERGEN BIOSYSTEMS	532	CIPH	0549A	2	2
20050215	17252Y104	CIPHERGEN BIOSYSTEMS	200	CIPH	0551A	2	24
20050215	17252Y104	CIPHERGEN BIOSYSTEMS	3633	CIPH	0573A	2	2
20050215	17252Y104	CIPHERGEN BIOSYSTEMS	754	CIPH	0690A	2	15
20050215	172570103	CIRCLE GROUP HOLDING	32111	CXN	0352A	1	14
20050215	172570103	CIRCLE GROUP HOLDING	5150	CXN	0355A	1	2
20050215	172570103	CIRCLE GROUP HOLDING	8118	CXN	0437A	1	29
20050215	172570103	CIRCLE GROUP HOLDING	2240	CXN	0549A	1	8
20050215	17275R102	CISCO SYSTEMS INC	2500	CSCO	0010A	2	2
20050215	17275R102	CISCO SYSTEMS INC	162455	CSCO	0050A	2	1
20050215	17275R102	CISCO SYSTEMS INC	68732	CSCO	0126A	2	1
20050215	17275R102	CISCO SYSTEMS INC	340	CSCO	0574A	2	1
20050215	17275R102	CISCO SYSTEMS INC	61	CSCO	0633A	2	2
20050215	17275R102	CISCO SYSTEMS INC	812	CSCO	5048A	2	1
20050215	17276F107	CIRTRAN CORP	3700	CIRT	0019A	2	13
20050215	17276F107	CIRTRAN CORP	200	CIRT	0623A	2	55
20050215	17276F107	CIRTRAN CORP	20000	CIRT	0705A	2	1
20050215	173066200	CITIGROUP CAP IX 6.0% T	4240	CPRS	0030A	0	1
20050215	173066200	CITIGROUP CAP IX 6.0% T	177	CPRS	0050A	0	3
20050215	173066200	CITIGROUP CAP IX 6.0% T	19700	CPRS	0370A	0	5
20050215	173066200	CITIGROUP CAP IX 6.0% T	3000	CPRS	0501A	0	2
20050215	173066200	CITIGROUP CAP IX 6.0% T	500	CPRS	0690A	0	1

20050215	173066200	CITIGROUP CAP IX 6.0% T	4201	CPRS	0733A	0	1
20050215	174740100	CITIZENS INC CL-A	10465	CIA	0355A	0	1
20050215	174740100	CITIZENS INC CL-A	33157	CIA	0437A	0	46
20050215	174740100	CITIZENS INC CL-A	9012	CIA	0549A	0	56
20050215	174740100	CITIZENS INC CL-A	616	CIA	0551A	0	42
20050215	174740100	CITIZENS INC CL-A	3	CIA	0887A	0	283
20050215	178804100	CIVIC EQUITES CORP	66388	CVQC	0265A	2	65
20050215	178871109	CIVITAS BANKGROUP INC	30612	CVBG	0141A	2	44
20050215	178871109	CIVITAS BANKGROUP INC	7021	CVBG	0352A	2	4
20050215	179818109	CLANCY SYS INTL INC	100100	CLSI	0161A	2	5
20050215	179818109	CLANCY SYS INTL INC	20000	CLSI	0385A	2	1
20050215	184496107	CLEAN HARBORS INC	1835	CLHB	0141A	2	7
20050215	184496107	CLEAN HARBORS INC	11640	CLHB	0551A	2	31
20050215	184496107	CLEAN HARBORS INC	4325	CLHB	0573A	2	16
20050215	184502102	CLEAR CHANNEL COMMU	179407	CCU	0005A	0	1
20050215	184502102	CLEAR CHANNEL COMMU	400	CCU	0030A	0	1
20050215	184502102	CLEAR CHANNEL COMMU	1171	CCU	5011A	0	1
20050215	184901205	CLEARLY CANADIAN BEVE	824	CCBC	0157A	2	5
20050215	184901205	CLEARLY CANADIAN BEVE	2267	CCBC	0161A	2	15
20050215	184901205	CLEARLY CANADIAN BEVE	1000	CCBC	5030A	2	2
20050215	184901205	CLEARLY CANADIAN BEVE	3529	CCBC	5036A	2	2
20050215	184901205	CLEARLY CANADIAN BEVE	20076	CCBC	5063A	2	6
20050215	185896107	CLEVELAND-CLIFFS INC	10287	CLF	0005A	0	1
20050215	185896107	CLEVELAND-CLIFFS INC	261	CLF	0141A	0	2
20050215	185896107	CLEVELAND-CLIFFS INC	2000	CLF	0155A	0	2
20050215	185896107	CLEVELAND-CLIFFS INC	7645	CLF	0226A	0	1
20050215	185896107	CLEVELAND-CLIFFS INC	640	CLF	0438A	0	3
20050215	185896107	CLEVELAND-CLIFFS INC	2300	CLF	0702A	0	15
20050215	185896107	CLEVELAND-CLIFFS INC	7006	CLF	0705A	0	1
20050215	18681D208	CLICK COMM INC	13682	CKCM	0352A	2	2
20050215	18681D208	CLICK COMM INC	2294	CKCM	0355A	2	1
20050215	18681D208	CLICK COMM INC	1525	CKCM	0551A	2	33
20050215	18681D208	CLICK COMM INC	50	CKCM	0633A	2	1
20050215	18913Y103	CLOUGH GLOBAL ALLOCA	6800	GLV	0352A	1	65
20050215	18913Y103	CLOUGH GLOBAL ALLOCA	61110	GLV	0725A	1	113
20050215	19044R108	COASTAL CONTACTS INC	10000	CSOAF	5099A	2	2
20050215	190469205	COASTAL HOLDINGS INC	52924	CSJJ	0161A	2	2
20050215	190744201	COATTEC INDUSTRIES IN	250000	CTCK	0632A	2	0
20050215	191219104	COCA-COLA ENTERPRISE	100	CCE	0067A	0	1
20050215	191219104	COCA-COLA ENTERPRISE	23216	CCE	0642A	0	1
20050215	191241108	COCA-COLA FEMSA SA DE	11200	KOF	0005A	0	1
20050215	191241108	COCA-COLA FEMSA SA DE	1510	KOF	0642A	0	1
20050215	192108108	COEUR D-ALENE MINES C	58314	CDE	0055A	0	1
20050215	192108108	COEUR D-ALENE MINES C	36	CDE	0407A	0	8
20050215	192108108	COEUR D-ALENE MINES C	6837	CDE	0437A	0	2
20050215	192108108	COEUR D-ALENE MINES C	69	CDE	0646A	0	1
20050215	192108108	COEUR D-ALENE MINES C	15000	CDE	5099A	0	1
20050215	19239V104	COGENT COMMUNICATIO	1	COI	0283A	1	277
20050215	19239V104	COGENT COMMUNICATIO	1186	COI	0418A	1	5
20050215	19239V104	COGENT COMMUNICATIO	14486	COI	0705A	1	14
20050215	192446102	COGNIZANT TECH SOLUT	33604	CTSH	0126A	2	1
20050215	192446102	COGNIZANT TECH SOLUT	4000	CTSH	0265A	2	1
20050215	192446102	COGNIZANT TECH SOLUT	71658	CTSH	0501A	2	1
20050215	192446102	COGNIZANT TECH SOLUT	300	CTSH	5011A	2	1
20050215	19244C109	COGNOS INC (F)	11177	COGN	5030A	2	5
20050215	19247R103	COHEN&STEERS TOT RET	243	RFI	0005A	0	2
20050215	19247R103	COHEN&STEERS TOT RET	14707	RFI	0020A	0	20
20050215	19247R103	COHEN&STEERS TOT RET	2100	RFI	0501A	0	4
20050215	19247W102	COHEN & STEERS ADVAN	3306	RLF	0005A	0	8
20050215	19247W102	COHEN & STEERS ADVAN	4538	RLF	0161A	0	1
20050215	19247W102	COHEN & STEERS ADVAN	500	RLF	0501A	0	1
20050215	19247W102	COHEN & STEERS ADVAN	4901	RLF	0534A	0	10
20050215	19247W102	COHEN & STEERS ADVAN	1241	RLF	0690A	0	9
20050215	19248A109	COHEN & STEERS SELEC	2999	UTF	0020A	0	1
20050215	19248A109	COHEN & STEERS SELEC	9300	UTF	0265A	0	1
20050215	19248A109	COHEN & STEERS SELEC	4600	UTF	0690A	0	10
20050215	19248G106	COHEN & STEERS DIV MA	28449	DVM	0161A	0	7
20050215	19248G106	COHEN & STEERS DIV MA	12000	DVM	0221A	0	11
20050215	19248G106	COHEN & STEERS DIV MA	600	DVM	0442A	0	1
20050215	19248G106	COHEN & STEERS DIV MA	500	DVM	0443A	0	2

20050215	19248G106	COHEN & STEERS DIV MA	15700	DVM	0501A	0	11
20050215	19248G106	COHEN & STEERS DIV MA	2875	DVM	0571A	0	4
20050215	19248G106	COHEN & STEERS DIV MA	2000	DVM	0632A	0	11
20050215	193905106	COLLECTING BANK N.A. C	10670	CTBNA	0221A	2	36
20050215	19419D205	COLLECTIBLE CONCEPTS	79283	CCGI	0157A	2	4
20050215	194589206	COLLEGIATE PACIFIC INC	6000	BOO	0067A	1	2
20050215	194589206	COLLEGIATE PACIFIC INC	34900	BOO	0642A	1	3
20050215	194589206	COLLEGIATE PACIFIC INC	6500	BOO	0647A	1	37
20050215	196910103	COLORADO WYOMING RE	16500	CWYR	0188A	2	0
20050215	196910103	COLORADO WYOMING RE	165	CWYR	0501A	2	96
20050215	196910103	COLORADO WYOMING RE	14276	CWYR	0633A	2	102
20050215	197779101	COLUMBIA LABORATORIE	2200	CBRX	0060A	2	9
20050215	197779101	COLUMBIA LABORATORIE	206368	CBRX	0773A	2	5
20050215	200243103	COMBINED PENNY STK FU	15645	PENY	0157A	2	18
20050215	200300507	COMCAST HOLDINGS COI	100000	CCZ	0274A	0	7
20050215	200300507	COMCAST HOLDINGS COI	200	CCZ	0501A	0	12
20050215	20030N101	COMCAST CORP CL A (NE	3011	CMCSA	0265A	2	1
20050215	20030N101	COMCAST CORP CL A (NE	45670	CMCSA	0438A	2	2
20050215	20030N101	COMCAST CORP CL A (NE	109511	CMCSA	0749A	2	1
20050215	200332401	COMDIAL CORPORATION	973	CMDZ	0015A	2	4
20050215	200332401	COMDIAL CORPORATION	13800	CMDZ	0141A	2	26
20050215	200332401	COMDIAL CORPORATION	366	CMDZ	0161A	2	2
20050215	200332401	COMDIAL CORPORATION	470	CMDZ	0633A	2	2
20050215	200340107	COMERICA INC	3930	CMA	0005A	0	1
20050215	200340107	COMERICA INC	4613	CMA	0642A	0	1
20050215	200340107	COMERICA INC	54	CMA	0688A	0	2
20050215	200340107	COMERICA INC	4774	CMA	0690A	0	1
20050215	20038K109	COMFORCE CORP	23486	CFS	0221A	1	113
20050215	20038K109	COMFORCE CORP	4176	CFS	0501A	1	17
20050215	200519106	COMMERCE BANCORP IN	13100	CBH	0215A	0	3
20050215	200519106	COMMERCE BANCORP IN	30	CBH	0407A	0	1
20050215	200519106	COMMERCE BANCORP IN	2744	CBH	0437A	0	1
20050215	200519106	COMMERCE BANCORP IN	620	CBH	0534A	0	1
20050215	200519106	COMMERCE BANCORP IN	667	CBH	0646A	0	1
20050215	200519106	COMMERCE BANCORP IN	10753	CBH	0651A	0	1
20050215	200693208	COMMERCE ONE INC DEL	623504	CMRCQ	0005A	2	63
20050215	200693208	COMMERCE ONE INC DEL	11882	CMRCQ	0050A	2	51
20050215	200693208	COMMERCE ONE INC DEL	919	CMRCQ	0157A	2	1
20050215	200693208	COMMERCE ONE INC DEL	3183	CMRCQ	0226A	2	4
20050215	200693208	COMMERCE ONE INC DEL	224974	CMRCQ	0234A	2	8
20050215	200693208	COMMERCE ONE INC DEL	21914	CMRCQ	0352A	2	25
20050215	200693208	COMMERCE ONE INC DEL	606	CMRCQ	0549A	2	1
20050215	200693208	COMMERCE ONE INC DEL	18425	CMRCQ	0633A	2	14
20050215	200693208	COMMERCE ONE INC DEL	328	CMRCQ	0642A	2	7
20050215	200693208	COMMERCE ONE INC DEL	31575	CMRCQ	0705A	2	13
20050215	200693208	COMMERCE ONE INC DEL	1	CMRCQ	0887A	2	72
20050215	202630109	COMMODORE APPLIED TE	25950	CXII	0309A	2	19
20050215	202739108	COMMONWEALTH BIOTEC	59886	CBTE	0161A	2	16
20050215	20338K106	COMMUNICTN INTELLIGEI	4101	CICI	0005A	2	0
20050215	20338K106	COMMUNICTN INTELLIGEI	70592	CICI	0161A	2	9
20050215	20338K106	COMMUNICTN INTELLIGEI	45530	CICI	0443A	2	3
20050215	20338W10(	COMMUNICATION SYNER(	22463	CSYT	0019A	2	12
20050215	20338W10(	COMMUNICATION SYNER(	800	CSYT	0501A	2	9
20050215	20342C306	COMMUNICATIONS SYS IN	10945	CSYY	0501A	2	399
20050215	20343G108	COMMUNICATE.COM INC	4700	CMNN	0161A	2	2
20050215	20343G108	COMMUNICATE.COM INC	1514	CMNN	0164A	2	7
20050215	20343G108	COMMUNICATE.COM INC	57500	CMNN	5025A	2	15
20050215	20440W10E	COMPANHIA SIDERURGIC	455	SID	0005A	0	1
20050215	20440W10E	COMPANHIA SIDERURGIC	17000	SID	0215A	0	2
20050215	20440W10E	COMPANHIA SIDERURGIC	20216	SID	0418A	0	1
20050215	20440W10E	COMPANHIA SIDERURGIC	1206	SID	0549A	0	2
20050215	20440W10E	COMPANHIA SIDERURGIC	241	SID	0780A	0	1
20050215	204412100	COMPANHIA VALE RIO DC	10700	RIOPR	0158A	0	1
20050215	20449X203	COMPASS GROUP PLC (U	1201	CMPGY	0019A	2	9
20050215	20449X203	COMPASS GROUP PLC (U	4511	CMPGY	0352A	2	1
20050215	20449X203	COMPASS GROUP PLC (U	8515	CMPGY	0443A	2	1
20050215	20449X203	COMPASS GROUP PLC (U	222	CMPGY	0633A	2	2
20050215	20450U106	COMPASS KNOWLEDGE H	26000	CKNO	0352A	2	1
20050215	20461S108	COMPOSITE TECH CORP	98770	CPTC	0013A	2	44
20050215	20461S108	COMPOSITE TECH CORP	155	CPTC	0157A	2	3

20050215	20461S108	COMPOSITE TECH CORP	42680	CPTC	0443A	2	4
20050215	20461S108	COMPOSITE TECH CORP	5000	CPTC	0623A	2	3
20050215	20461S108	COMPOSITE TECH CORP	14975	CPTC	5099A	2	500
20050215	204925101	COMPUTER NETWORK TE	1309	CMNT	0005A	2	1
20050215	204925101	COMPUTER NETWORK TE	22007	CMNT	0501A	2	4
20050215	204925101	COMPUTER NETWORK TE	29	CMNT	0633A	2	8
20050215	204940100	COMPTON PETROLEUM C	25100	CPUXF	0438A	2	1
20050215	20557C108	COMPUTERIZED THERMA	3302	COIB	0158A	2	1
20050215	20557C108	COMPUTERIZED THERMA	183340	COIB	0221A	2	196
20050215	20557C108	COMPUTERIZED THERMA	6870	COIB	0438A	2	18
20050215	20557C108	COMPUTERIZED THERMA	12995	COIB	0705A	2	2
20050215	205821200	COMTECH GROUP, INC.	22000	COGO	0050A	2	4
20050215	205821200	COMTECH GROUP, INC.	2000	COGO	0074A	2	2
20050215	205821200	COMTECH GROUP, INC.	22000	COGO	0141A	2	6
20050215	205821200	COMTECH GROUP, INC.	98680	COGO	0226A	2	5
20050215	205821200	COMTECH GROUP, INC.	133651	COGO	0352A	2	4
20050215	205821200	COMTECH GROUP, INC.	49891	COGO	0418A	2	4
20050215	205821200	COMTECH GROUP, INC.	5850	COGO	0443A	2	19
20050215	205821200	COMTECH GROUP, INC.	420	COGO	0501A	2	1
20050215	205937105	COM21 INC	12137	CMTOQ	0157A	2	9
20050215	206016107	CONCEPTUS INC	8440	CPTS	0221A	2	22
20050215	206016107	CONCEPTUS INC	400	CPTS	0271A	2	26
20050215	206016107	CONCEPTUS INC	5596	CPTS	0418A	2	3
20050215	206016107	CONCEPTUS INC	19139	CPTS	0437A	2	9
20050215	206016107	CONCEPTUS INC	738	CPTS	0534A	2	8
20050215	206016107	CONCEPTUS INC	2202	CPTS	0549A	2	7
20050215	206016107	CONCEPTUS INC	8878	CPTS	0642A	2	1
20050215	206016107	CONCEPTUS INC	457	CPTS	0646A	2	1
20050215	206016107	CONCEPTUS INC	300	CPTS	0799A	2	22
20050215	206827206	CONECTISYS CORP	247700	CNES	0019A	2	8
20050215	206827206	CONECTISYS CORP	5883	CNES	0750A	2	3
20050215	208192104	CONNETICS CORPORATIC	92532	CNCT	0005A	2	1
20050215	208192104	CONNETICS CORPORATIC	7003	CNCT	0437A	2	2
20050215	208192104	CONNETICS CORPORATIC	3802	CNCT	0690A	2	1
20050215	208192104	CONNETICS CORPORATIC	1227	CNCT	0705A	2	26
20050215	208192104	CONNETICS CORPORATIC	845	CNCT	0793A	2	28
20050215	208254805	CONOLOG CORPORATION	36539	CNLG	0161A	2	20
20050215	20825C104	CONOCOPHILLIPS	158	COP	0020A	0	1
20050215	20825C104	CONOCOPHILLIPS	9632	COP	0188A	0	1
20050215	20825C104	CONOCOPHILLIPS	8035	COP	0688A	0	1
20050215	20825C104	CONOCOPHILLIPS	46	COP	7607A	0	3
20050215	20914T109	CONSOLIDATED ENERGY	43893	CEIW	0443A	2	178
20050215	20914T109	CONSOLIDATED ENERGY	127	CEIW	0633A	2	45
20050215	20914T109	CONSOLIDATED ENERGY	1713	CEIW	8072A	2	93
20050215	21032P102	CONSPIRACY ENTMT HLD	11567	CPYE	0164A	2	10
20050215	21032P102	CONSPIRACY ENTMT HLD	1150	CPYE	0633A	2	29
20050215	21036T209	CONSTELLATION COPPEF	13837	CCUDF	5099A	2	4
20050215	210371100	CONSTELLATION ENRGY	41141	CEG	0005A	0	1
20050215	210371100	CONSTELLATION ENRGY	2499	CEG	0052A	0	1
20050215	210371100	CONSTELLATION ENRGY	110	CEG	0067A	0	1
20050215	210795308	CONTL AIRLINES INC CL-E	1305	CAL	0271A	0	2
20050215	210795308	CONTL AIRLINES INC CL-E	16470	CAL	0437A	0	8
20050215	210795308	CONTL AIRLINES INC CL-E	15372	CAL	0501A	0	3
20050215	210795308	CONTL AIRLINES INC CL-E	1069	CAL	0534A	0	2
20050215	210795308	CONTL AIRLINES INC CL-E	3200	CAL	0690A	0	1
20050215	211653100	CONTL MINERALS CORP-I	1095	KMKCF	0158A	2	2
20050215	211653100	CONTL MINERALS CORP-I	12200	KMKCF	5030A	2	8
20050215	211653100	CONTL MINERALS CORP-I	33296	KMKCF	5036A	2	7
20050215	211653100	CONTL MINERALS CORP-I	43305	KMKCF	5099A	2	8
20050215	211919105	CONVERA CORPORATION	2844	CNVR	0188A	2	3
20050215	211919105	CONVERA CORPORATION	8272	CNVR	0573A	2	26
20050215	211919105	CONVERA CORPORATION	5904	CNVR	0642A	2	2
20050215	211919105	CONVERA CORPORATION	625	CNVR	5028A	2	10
20050215	211919105	CONVERA CORPORATION	3250	CNVR	5036A	2	2
20050215	212172100	CONTINUCARE CORPORA	5250	CNU	0226A	1	1
20050215	212172100	CONTINUCARE CORPORA	2100	CNU	0355A	1	2
20050215	212172100	CONTINUCARE CORPORA	13500	CNU	0571A	1	1
20050215	212172100	CONTINUCARE CORPORA	1100	CNU	0573A	1	32
20050215	212540108	CONVERSE INC	11023	CVEO	0234A	2	374
20050215	216485102	COOLSAVINGS INC	59612	CSAV	0226A	2	387

20050215	216485102	COOLSAVINGS INC	1000	CSAV	0750A	2	1
20050215	216640102	COOPER CAMERON CORI	5	CAM	0688A	0	2
20050215	216640102	COOPER CAMERON CORI	966	CAM	0690A	0	1
20050215	216640102	COOPER CAMERON CORI	275	CAM	0705A	0	4
20050215	216640102	COOPER CAMERON CORI	33466	CAM	0773A	0	1
20050215	217510205	COPPER MTN NETWORKS	959	CMTN	0074A	2	47
20050215	217510205	COPPER MTN NETWORKS	6457	CMTN	0188A	2	3
20050215	217510205	COPPER MTN NETWORKS	470	CMTN	0201A	2	1
20050215	217510205	COPPER MTN NETWORKS	2092	CMTN	0355A	2	9
20050215	217510205	COPPER MTN NETWORKS	5909	CMTN	0443A	2	2
20050215	217510205	COPPER MTN NETWORKS	152	CMTN	0571A	2	1
20050215	217557107	COPPER RIDGE EXPLORA	57750	CPRXF	5025A	2	1
20050215	217721109	COPYTELE INC	440	COPY	0044A	2	6
20050215	217721109	COPYTELE INC	400	COPY	0158A	2	4
20050215	217721109	COPYTELE INC	4433	COPY	0164A	2	4
20050215	217721109	COPYTELE INC	200	COPY	0221A	2	4
20050215	217721109	COPYTELE INC	7017	COPY	0418A	2	8
20050215	217721109	COPYTELE INC	4000	COPY	5046A	2	93
20050215	217721109	COPYTELE INC	27700	COPY	5099A	2	198
20050215	218139202	CORAUTUS GENETICS,IN(	25000	VEGF	0052A	2	2
20050215	218139202	CORAUTUS GENETICS,IN(	300	VEGF	0221A	2	1
20050215	21839P107	CORD BLOOD AMERICA, I	3575	CBAI	0188A	2	3
20050215	21839P107	CORD BLOOD AMERICA, I	39000	CBAI	0226A	2	4
20050215	21839P107	CORD BLOOD AMERICA, I	2500	CBAI	0265A	2	4
20050215	21872P105	CORGENTECH INC	9839	CGTK	0437A	2	17
20050215	21872P105	CORGENTECH INC	4322	CGTK	0549A	2	25
20050215	218868107	CORINTHIAN COLLEGES	4000	COCO	0031A	2	1
20050215	218868107	CORINTHIAN COLLEGES	100	COCO	0271A	2	1
20050215	218868107	CORINTHIAN COLLEGES	88013	COCO	0773A	2	1
20050215	21887F100	CORIXA CORP	10683	CRXA	0005A	2	2
20050215	21887F100	CORIXA CORP	19432	CRXA	0437A	2	26
20050215	21887F100	CORIXA CORP	1862	CRXA	0501A	2	2
20050215	21887F100	CORIXA CORP	5940	CRXA	0549A	2	8
20050215	21887F100	CORIXA CORP	84	CRXA	0773A	2	1
20050215	219023108	CORN PRODUCTS INT'L IN	2	CPO	0280A	0	8
20050215	219023108	CORN PRODUCTS INT'L IN	16156	CPO	0705A	0	14
20050215	219023108	CORN PRODUCTS INT'L IN	1	CPO	0816A	0	2
20050215	219023108	CORN PRODUCTS INT'L IN	604	CPO	3650A	0	6
20050215	21924B104	CORNERSTONE STRATEG	50673	CLM	0161A	1	20
20050215	21924B104	CORNERSTONE STRATEG	5000	CLM	0294A	1	6
20050215	21924B104	CORNERSTONE STRATEG	44129	CLM	0352A	1	16
20050215	21924B104	CORNERSTONE STRATEG	3	CLM	0887A	1	136
20050215	21924U102	CORNERSTONE TOTAL RI	66979	CRF	0352A	1	59
20050215	21924U102	CORNERSTONE TOTAL RI	4	CRF	0733A	1	1
20050215	219784105	CORONADO INDUSTRIES	1057	CDIK	0030A	2	16
20050215	219784105	CORONADO INDUSTRIES	205347	CDIK	0141A	2	3
20050215	219784105	CORONADO INDUSTRIES	6296	CDIK	0157A	2	2
20050215	219784105	CORONADO INDUSTRIES	4400	CDIK	0352A	2	2
20050215	219784105	CORONADO INDUSTRIES	5	CDIK	0750A	2	9
20050215	21986R104	CORPHQ INC	5000	COHQ	0157A	2	6
20050215	21986R104	CORPHQ INC	5397	COHQ	0705A	2	51
20050215	21988G171	LEHMAN ABS CP BKD TR (	19300	JZT	0727A	0	124
20050215	219914108	CORPORATE HIGH YIELD	210	COY	0210A	0	1
20050215	219914108	CORPORATE HIGH YIELD	9917	COY	0352A	0	131
20050215	219919107	CORRIDOR RESOURCES I	10471	CDDRF	5030A	2	1
20050215	220261101	CORRIDOR COMMUNICAT	26100	CORR	0352A	2	5
20050215	220524300	CORTEX PHARMACEUTIC	52379	COR	0050A	1	2
20050215	220524300	CORTEX PHARMACEUTIC	18955	COR	0161A	1	36
20050215	220524300	CORTEX PHARMACEUTIC	8675	COR	0385A	1	5
20050215	220524300	CORTEX PHARMACEUTIC	1500	COR	0573A	1	4
20050215	22082G208	STRUCTED PROD 7% (CO	11800	KVM	0727A	0	308
20050215	22083B208	CORTS TR GOLDMAN SAC	10600	HYK	0161A	0	6
20050215	22122P101	COSI INC	968	COSI	0005A	2	1
20050215	22122P101	COSI INC	245	COSI	0418A	2	4
20050215	22122P101	COSI INC	1471	COSI	0437A	2	1
20050215	22122P101	COSI INC	12197	COSI	0573A	2	3
20050215	22122P101	COSI INC	1056	COSI	0633A	2	4
20050215	22122P101	COSI INC	8250	COSI	0642A	2	3
20050215	22409V102	CP SHIPS LIMITED	945	TEU	0055A	0	2
20050215	22409V102	CP SHIPS LIMITED	201900	TEU	0642A	0	1

20050215	225223106	CRAY INC	3331	CRAY	0418A	2	1
20050215	225223106	CRAY INC	16005	CRAY	0437A	2	4
20050215	225223106	CRAY INC	3517	CRAY	0549A	2	9
20050215	225223106	CRAY INC	2655	CRAY	0642A	2	1
20050215	22528B102	CREATIVE ENTERPRISES	3490	CEII	0157A	2	1
20050215	22528B102	CREATIVE ENTERPRISES	1265	CEII	0161A	2	2
20050215	22528B102	CREATIVE ENTERPRISES	463	CEII	0164A	2	8
20050215	22528B102	CREATIVE ENTERPRISES	10700	CEII	0443A	2	3
20050215	22528B102	CREATIVE ENTERPRISES	22	CEII	0633A	2	14
20050215	22544F103	CREDIT SUISSE HGH YLD	15236	DHY	0015A	0	6
20050215	22544F103	CREDIT SUISSE HGH YLD	3	DHY	0501A	0	1
20050215	225756105	CRESENT REAL EST EQUI	16300	CEI	0060A	0	2
20050215	225756105	CRESENT REAL EST EQUI	118	CEI	3720A	0	2
20050215	226120103	CRESTED CORP	10082	CBAG	0157A	2	53
20050215	226120103	CRESTED CORP	890	CBAG	0164A	2	9
20050215	226120103	CRESTED CORP	100	CBAG	0226A	2	1
20050215	226270106	CRESTON RESOURCES L	148	CSTJ	0705A	2	7
20050215	226270106	CRESTON RESOURCES L	15000	CSTJ	5065A	2	55
20050215	226270106	CRESTON RESOURCES L	71000	CSTJ	5099A	2	52
20050215	226406106	CRESUD S.A. C I F Y A SP	225	CRESY	0005A	2	1
20050215	226406106	CRESUD S.A. C I F Y A SP	1	CRESY	0158A	2	2
20050215	226406106	CRESUD S.A. C I F Y A SP	1024	CRESY	0355A	2	2
20050215	226406106	CRESUD S.A. C I F Y A SP	14300	CRESY	0443A	2	2
20050215	226406106	CRESUD S.A. C I F Y A SP	1900	CRESY	0642A	2	2
20050215	22674V506	CRITICAL PATH INC NEW	134	CPTH	0157A	2	1
20050215	22674V506	CRITICAL PATH INC NEW	15729	CPTH	0164A	2	1
20050215	22674V506	CRITICAL PATH INC NEW	15324	CPTH	0188A	2	2
20050215	22674V506	CRITICAL PATH INC NEW	2186	CPTH	0705A	2	1
20050215	22674V506	CRITICAL PATH INC NEW	500	CPTH	5099A	2	10
20050215	22765V100	CROSSSTREET DISTRIBU	98700	CSDN	0030A	2	89
20050215	228024105	CROWFLIGHT MINERALS	7238	CMLGF	0221A	2	39
20050215	228024105	CROWFLIGHT MINERALS	5000	CMLGF	5063A	2	1
20050215	228024105	CROWFLIGHT MINERALS	22761	CMLGF	5099A	2	1
20050215	22834Q108	CROWN FINL GRP INC	321	CFGI	0161A	2	3
20050215	22834Q108	CROWN FINL GRP INC	22442	CFGI	0164A	2	8
20050215	22834Q108	CROWN FINL GRP INC	13536	CFGI	0633A	2	8
20050215	22834Q108	CROWN FINL GRP INC	3800	CFGI	0750A	2	5
20050215	228439105	CROWN PAC PTNRS LP C	12970949	CRPP	0226A	2	99
20050215	228895108	CRYO-CELL INTL INC	10550	CCEL	0030A	2	32
20050215	228895108	CRYO-CELL INTL INC	67	CCEL	0633A	2	1
20050215	228903100	CRYOLIFE INC.	1193	CRY	0161A	0	1
20050215	228903100	CRYOLIFE INC.	1570	CRY	0221A	0	7
20050215	228903100	CRYOLIFE INC.	9695	CRY	0355A	0	4
20050215	228903100	CRYOLIFE INC.	359	CRY	0407A	0	1
20050215	228903100	CRYOLIFE INC.	5835	CRY	0501A	0	3
20050215	228903100	CRYOLIFE INC.	5104	CRY	0549A	0	1
20050215	228903100	CRYOLIFE INC.	1700	CRY	0690A	0	1
20050215	228903100	CRYOLIFE INC.	5785	CRY	2767A	0	1
20050215	229248109	CRYSTAL GRAPHITE COR	6216	CYTGF	0164A	2	1
20050215	229248109	CRYSTAL GRAPHITE COR	400	CYTGF	0226A	2	5
20050215	229248109	CRYSTAL GRAPHITE COR	8556	CYTGF	0623A	2	149
20050215	229248109	CRYSTAL GRAPHITE COR	1845	CYTGF	0632A	2	19
20050215	22942F101	CRYSTALLEX INTERNATIC	110394	KRY	0221A	1	85
20050215	22942F101	CRYSTALLEX INTERNATIC	1300	KRY	0286A	1	1
20050215	229675103	CUBIC ENERGY INC	12800	QBIK	0418A	2	18
20050215	23126R101	CURAGEN CORP	38730	CRGN	0437A	2	16
20050215	23126R101	CURAGEN CORP	7527	CRGN	0549A	2	15
20050215	23202P201	CUSTOM DESIGNED COM	66055	CPYJ	0157A	2	2
20050215	23202P201	CUSTOM DESIGNED COM	230	CPYJ	0501A	2	4
20050215	23202P201	CUSTOM DESIGNED COM	100	CPYJ	5043A	2	13
20050215	23243T105	CYBERCARE INC	8200	CYBR	0005A	2	0
20050215	23243T105	CYBERCARE INC	3949	CYBR	0019A	2	2
20050215	23243T105	CYBERCARE INC	31862	CYBR	0221A	2	64
20050215	23244V208	CYBER GROUP NETWORK	5701	CGPN	0157A	2	9
20050215	23244V208	CYBER GROUP NETWORK	559	CGPN	0547A	2	82
20050215	23244V208	CYBER GROUP NETWORK	30666	CGPN	0705A	2	6
20050215	23247M106	CYBERLUX CORPORATIO	64886	CYBL	0234A	2	1
20050215	23247T101	CYBERKINETICS NEUROT	54	CYKN	0157A	2	4
20050215	23247T101	CYBERKINETICS NEUROT	20339	CYKN	0161A	2	19
20050215	23247T101	CYBERKINETICS NEUROT	2011	CYKN	0164A	2	7

20050215	23247T101	CYBERKINETICS NEUROT	200	CYKN	0501A	2	4
20050215	23247T101	CYBERKINETICS NEUROT	4018	CYKN	0632A	2	18
20050215	23247T101	CYBERKINETICS NEUROT	200	CYKN	0633A	2	2
20050215	23247T101	CYBERKINETICS NEUROT	220	CYKN	0750A	2	16
20050215	23251P102	CYBERONICS INC	300	CYBX	0075A	2	3
20050215	23251P102	CYBERONICS INC	12300	CYBX	0100A	2	1
20050215	23251P102	CYBERONICS INC	200	CYBX	0133A	2	2
20050215	23251P102	CYBERONICS INC	20591	CYBX	0141A	2	4
20050215	23251P102	CYBERONICS INC	327	CYBX	0201A	2	1
20050215	23251P102	CYBERONICS INC	750	CYBX	0265A	2	2
20050215	23251P102	CYBERONICS INC	50	CYBX	0646A	2	1
20050215	23251P102	CYBERONICS INC	19613	CYBX	0671A	2	1
20050215	23251P102	CYBERONICS INC	16020	CYBX	0695A	2	2
20050215	23251P102	CYBERONICS INC	26913	CYBX	0705A	2	3
20050215	23251P102	CYBERONICS INC	7857	CYBX	0756A	2	4
20050215	23251P102	CYBERONICS INC	2900	CYBX	0780A	2	2
20050215	23251P102	CYBERONICS INC	326	CYBX	0785A	2	1
20050215	23251P102	CYBERONICS INC	9245	CYBX	5099A	2	6
20050215	232560102	CYGNUS INC	10850	CYGN	0158A	2	5
20050215	232560102	CYGNUS INC	31997	CYGN	0221A	2	36
20050215	232560102	CYGNUS INC	82564	CYGN	0352A	2	38
20050215	232806109	CYPRESS SEMICONDUCT	66003	CY	0437A	0	1
20050215	232806109	CYPRESS SEMICONDUCT	397	CY	0749A	0	5
20050215	232824300	CYTOGEN CORP COM NE\	2541	CYTO	0352A	2	2
20050215	232824300	CYTOGEN CORP COM NE\	1282	CYTO	0418A	2	2
20050215	232824300	CYTOGEN CORP COM NE\	1798	CYTO	0437A	2	28
20050215	232824300	CYTOGEN CORP COM NE\	4400	CYTO	0549A	2	9
20050215	232828301	CYTRX CORP	32090	CYTR	0010A	2	7
20050215	232828301	CYTRX CORP	1450	CYTR	0015A	2	4
20050215	232828301	CYTRX CORP	121338	CYTR	0141A	2	8
20050215	232828301	CYTRX CORP	4798	CYTR	0234A	2	1
20050215	232828301	CYTRX CORP	600	CYTR	0286A	2	3
20050215	232828301	CYTRX CORP	2528	CYTR	0385A	2	3
20050215	232828301	CYTRX CORP	37097	CYTR	0443A	2	5
20050215	232828301	CYTRX CORP	88894	CYTR	0501A	2	99
20050215	232828301	CYTRX CORP	4450	CYTR	0690A	2	30
20050215	23282W10(	CYTOKINETICS INC	7726	CYTK	0005A	2	1
20050215	23282W10(	CYTOKINETICS INC	50	CYTK	0265A	2	1
20050215	23282W10(	CYTOKINETICS INC	10340	CYTK	0437A	2	27
20050215	23282W10(	CYTOKINETICS INC	968	CYTK	0534A	2	11
20050215	23282W10(	CYTOKINETICS INC	2341	CYTK	0549A	2	16
20050215	23283B204	CYTOMEDIX INC COM NE\	70936	CYME	0226A	2	27
20050215	23283B204	CYTOMEDIX INC COM NE\	36607	CYME	0632A	2	3
20050215	232942102	CYBERSURF CORP (F)	10000	CYBUF	0571A	2	40
20050215	232984104	CYCLE COUNTRY ACCES\	13000	ATC	8072A	1	5
20050215	232985101	CYGENE LAB INC	987	CYGE	0161A	2	5
20050215	232985101	CYGENE LAB INC	88000	CYGE	0352A	2	0
20050215	232985101	CYGENE LAB INC	2500	CYGE	0705A	2	85
20050215	233162304	DDI CORP	4200	DDIC	0126A	2	40
20050215	233162304	DDI CORP	1	DDIC	0158A	2	1
20050215	233162304	DDI CORP	38786	DDIC	0355A	2	10
20050215	233162304	DDI CORP	23806	DDIC	0437A	2	42
20050215	233162304	DDI CORP	221	DDIC	0547A	2	3
20050215	233162304	DDI CORP	3978	DDIC	0549A	2	24
20050215	23316W10(	DDS TECHNOLOGIES USA	5500	DDSU	0141A	2	1
20050215	23316W10(	DDS TECHNOLOGIES USA	27	DDSU	0157A	2	6
20050215	23316W10(	DDS TECHNOLOGIES USA	1800	DDSU	0161A	2	1
20050215	23316W10(	DDS TECHNOLOGIES USA	2500	DDSU	0226A	2	1
20050215	23316W10(	DDS TECHNOLOGIES USA	1083	DDSU	0234A	2	5
20050215	2.33E+107	D H B INDUSTRIES INC	1000	DHB	0019A	1	2
20050215	2.33E+107	D H B INDUSTRIES INC	27191	DHB	0437A	1	19
20050215	2.33E+107	D H B INDUSTRIES INC	68205	DHB	0501A	1	5
20050215	2.33E+107	D H B INDUSTRIES INC	21754	DHB	0549A	1	19
20050215	2.33E+107	D H B INDUSTRIES INC	3600	DHB	0647A	1	1
20050215	2.33E+107	D H B INDUSTRIES INC	1	DHB	0749A	1	4
20050215	23324Q103	DNAPRINT GENOMICS INC	9351	DNAP	0157A	2	1
20050215	23324Q103	DNAPRINT GENOMICS INC	1645457	DNAP	0161A	2	3
20050215	23324Q103	DNAPRINT GENOMICS INC	4	DNAP	0633A	2	6
20050215	23325P104	DNP SELECT INCOME FUI	36133	DNP	0020A	0	7
20050215	23325P104	DNP SELECT INCOME FUI	3356	DNP	0044A	0	1

20050215	23325P104	DNP SELECT INCOME FUN	3500	DNP	0055A	0	411
20050215	23325P104	DNP SELECT INCOME FUN	1100	DNP	0074A	0	24
20050215	23325P104	DNP SELECT INCOME FUN	202641	DNP	0161A	0	328
20050215	23325P104	DNP SELECT INCOME FUN	146	DNP	0280A	0	1
20050215	23325P104	DNP SELECT INCOME FUN	122797	DNP	0352A	0	19
20050215	23325P104	DNP SELECT INCOME FUN	2667	DNP	0443A	0	3
20050215	23325P104	DNP SELECT INCOME FUN	102	DNP	0501A	0	2
20050215	23325P104	DNP SELECT INCOME FUN	1116	DNP	0573A	0	2
20050215	23325P104	DNP SELECT INCOME FUN	1187	DNP	0632A	0	2
20050215	23325P104	DNP SELECT INCOME FUN	1485	DNP	0712A	0	332
20050215	23325P104	DNP SELECT INCOME FUN	139	DNP	0780A	0	2
20050215	233266105	DMT ENERGY INC	8333	DMTY	0633A	2	40
20050215	233266105	DMT ENERGY INC	5000	DMTY	0750A	2	51
20050215	233269109	DPAC TECHNOLOGIES CO	12500	DPAC	0216A	2	4
20050215	23332H202	DSM NV SPON ADR	14072	DSMKY	0031A	2	1
20050215	23332H202	DSM NV SPON ADR	4000	DSMKY	0067A	2	1
20050215	23332H202	DSM NV SPON ADR	120218	DSMKY	0286A	2	7
20050215	23332H202	DSM NV SPON ADR	22126	DSMKY	5030A	2	13
20050215	233347103	DVL INC	13784	DVLN	0633A	2	2
20050215	233377407	DXP ENTERPRISES INC-N	22000	DXPE	0725A	2	4
20050215	233806207	DAI NIPPON PRINTING LTI	15360	DNPCY	0031A	2	1
20050215	233806207	DAI NIPPON PRINTING LTI	185	DNPCY	0633A	2	4
20050215	234311108	DALE JARRETT RACING A	10000	DJRT	0141A	2	3
20050215	234311108	DALE JARRETT RACING A	1980	DJRT	0157A	2	1
20050215	235496106	DALRADA FINL CORP	4905	DRDF	0064A	2	3
20050215	235496106	DALRADA FINL CORP	4610843	DRDF	0418A	2	23
20050215	235496106	DALRADA FINL CORP	98	DRDF	0750A	2	3
20050215	235774106	DAN RIVER INC	283656	DVERQ	0201A	2	33
20050215	235774106	DAN RIVER INC	10215171	DVERQ	0226A	2	39
20050215	235774106	DAN RIVER INC	919014	DVERQ	0352A	2	67
20050215	236277109	DANKA BUSINESS SYS PL	83082	DANKY	0155A	2	5
20050215	236277109	DANKA BUSINESS SYS PL	7000	DANKY	5029A	2	39
20050215	237194105	DARDEN RESTAURANTS I	31259	DRI	0005A	0	1
20050215	237194105	DARDEN RESTAURANTS I	466	DRI	0501A	0	1
20050215	237194105	DARDEN RESTAURANTS I	2386	DRI	0690A	0	1
20050215	237194105	DARDEN RESTAURANTS I	64	DRI	0705A	0	1
20050215	237194105	DARDEN RESTAURANTS I	28	DRI	0749A	0	10
20050215	237194105	DARDEN RESTAURANTS I	331	DRI	5008A	0	2
20050215	23723P201	DARK DYNAMITE NEW	3	DDYN	0005A	2	3
20050215	23723P201	DARK DYNAMITE NEW	20464	DDYN	0750A	2	5
20050215	237266101	DARLING INTERNATIONAL	28854	DAR	0437A	1	12
20050215	237535109	DASHER EXPLORATION L	4998	DAEEF	5030A	2	6
20050215	237535109	DASHER EXPLORATION L	8909	DAEEF	5099A	2	6
20050215	23768T100	DATA EVOLUTION HOLDIN	1118	DTEV	0161A	2	3
20050215	23768T100	DATA EVOLUTION HOLDIN	1800	DTEV	0283A	2	7
20050215	23768T100	DATA EVOLUTION HOLDIN	100	DTEV	0633A	2	5
20050215	23768T100	DATA EVOLUTION HOLDIN	12810	DTEV	0750A	2	28
20050215	237933106	DATALEX CORP	23900	DTLXF	0226A	2	916
20050215	23804C103	DATAJUNGLE SOFTWARE	17500	DJSW	0226A	2	7
20050215	238084107	DATAMEG CORPORATION	505677	DTMG	0019A	2	87
20050215	238084107	DATAMEG CORPORATION	399	DTMG	0044A	2	1
20050215	238084107	DATAMEG CORPORATION	85826	DTMG	0141A	2	4
20050215	238084107	DATAMEG CORPORATION	18266	DTMG	0157A	2	4
20050215	238128102	DATATEC SYSTEMS INC	98175	DATC	0012A	2	5
20050215	238128102	DATATEC SYSTEMS INC	254	DATC	0157A	2	1
20050215	238128102	DATATEC SYSTEMS INC	50381	DATC	0161A	2	2
20050215	238128102	DATATEC SYSTEMS INC	452	DATC	0221A	2	19
20050215	238326102	DAUPHIN TECHNOLOGY II	6257	DNTK	0019A	2	1
20050215	238326102	DAUPHIN TECHNOLOGY II	1204656	DNTK	0443A	2	34
20050215	238326102	DAUPHIN TECHNOLOGY II	311	DNTK	0633A	2	1
20050215	239593106	DAYLIGHT ENERGY TR TR	600	DAYFF	0161A	2	10
20050215	239593106	DAYLIGHT ENERGY TR TR	2400	DAYFF	5025A	2	2
20050215	239593106	DAYLIGHT ENERGY TR TR	21390	DAYFF	5099A	2	1
20050215	23962Q100	DAYSTAR TECHNOLOGIES	51001	DSTI	0161A	2	93
20050215	23962Q100	DAYSTAR TECHNOLOGIES	2477	DSTI	0633A	2	2
20050215	243454105	DECISIONLINK INC	3500	DLNKQ	0188A	2	0
20050215	243454105	DECISIONLINK INC	622	DLNKQ	0705A	2	3
20050215	243454105	DECISIONLINK INC	75343	DLNKQ	5099A	2	46
20050215	243537107	DECKERS OUTDOOR COR	49589	DECK	0005A	2	1
20050215	243537107	DECKERS OUTDOOR COR	3495	DECK	0161A	2	1

20050215	243537107	DECKERS OUTDOOR COR	90	DECK	0364A	2	11
20050215	243537107	DECKERS OUTDOOR COR	2132	DECK	0501A	2	3
20050215	243537107	DECKERS OUTDOOR COR	5079	DECK	0549A	2	3
20050215	243537107	DECKERS OUTDOOR COR	1767	DECK	0690A	2	1
20050215	243798105	DEEP WELL OIL AND GAS	573	DWOG	0044A	2	1
20050215	243798105	DEEP WELL OIL AND GAS	296	DWOG	0164A	2	1
20050215	243798105	DEEP WELL OIL AND GAS	600	DWOG	0234A	2	4
20050215	243798105	DEEP WELL OIL AND GAS	2194	DWOG	0623A	2	1
20050215	243798105	DEEP WELL OIL AND GAS	12196	DWOG	0633A	2	1
20050215	243798105	DEEP WELL OIL AND GAS	18500	DWOG	5065A	2	4
20050215	24380A107	DEER CREEK ENERGY LT	7200	DCRKF	0074A	2	1
20050215	24380A107	DEER CREEK ENERGY LT	14400	DCRKF	5030A	2	5
20050215	244635108	DEFENSE TECHNOLOGY S	1500	DFTS	0157A	2	2
20050215	244635108	DEFENSE TECHNOLOGY S	19183	DFTS	0161A	2	2
20050215	24476Y100	DEFINED STRATEGY FUN	12000	DSF	0442A	0	30
20050215	246101109	DEL COLO INSRED MUNI I	13788	VCF	0161A	1	19
20050215	246101109	DEL COLO INSRED MUNI I	2300	VCF	0690A	1	189
20050215	24661P104	DELCATH SYSTEMS INC	1000	DCTH	0221A	2	1
20050215	24661P104	DELCATH SYSTEMS INC	4100	DCTH	0234A	2	2
20050215	24661P104	DELCATH SYSTEMS INC	19559	DCTH	0501A	2	3
20050215	24661P104	DELCATH SYSTEMS INC	2000	DCTH	0632A	2	2
20050215	24661P104	DELCATH SYSTEMS INC	1000	DCTH	0690A	2	2
20050215	24661P104	DELCATH SYSTEMS INC	14610	DCTH	5099A	2	66
20050215	247361108	DELTA AIR LINES INC DEL	38397	DAL	0074A	0	1
20050215	247361108	DELTA AIR LINES INC DEL	1316	DAL	0103A	0	3
20050215	247361108	DELTA AIR LINES INC DEL	345809	DAL	0161A	0	8
20050215	247361108	DELTA AIR LINES INC DEL	400	DAL	0238A	0	4
20050215	247361108	DELTA AIR LINES INC DEL	8156	DAL	0274A	0	5
20050215	247361108	DELTA AIR LINES INC DEL	381311	DAL	0418A	0	5
20050215	247361108	DELTA AIR LINES INC DEL	10296	DAL	0437A	0	6
20050215	247361108	DELTA AIR LINES INC DEL	33654	DAL	0501A	0	1
20050215	247361108	DELTA AIR LINES INC DEL	39546	DAL	0534A	0	12
20050215	247361108	DELTA AIR LINES INC DEL	571327	DAL	0549A	0	178
20050215	247361108	DELTA AIR LINES INC DEL	577131	DAL	0671A	0	182
20050215	247361108	DELTA AIR LINES INC DEL	829	DAL	0688A	0	6
20050215	247361108	DELTA AIR LINES INC DEL	240327	DAL	0690A	0	12
20050215	247361108	DELTA AIR LINES INC DEL	9970	DAL	0695A	0	54
20050215	247361108	DELTA AIR LINES INC DEL	1	DAL	0780A	0	4
20050215	247361108	DELTA AIR LINES INC DEL	20930	DAL	5011A	0	3
20050215	247361108	DELTA AIR LINES INC DEL	300	DAL	5048A	0	1
20050215	247637101	DELTA GALIL INDUSTRIES	407	DELT	0044A	2	2
20050215	247637101	DELTA GALIL INDUSTRIES	360	DELT	0164A	2	18
20050215	247637101	DELTA GALIL INDUSTRIES	75	DELT	0352A	2	9
20050215	247637101	DELTA GALIL INDUSTRIES	800	DELT	0364A	2	1
20050215	247637101	DELTA GALIL INDUSTRIES	365	DELT	0571A	2	419
20050215	247637101	DELTA GALIL INDUSTRIES	12145	DELT	0632A	2	66
20050215	247907207	DELTA PETROLEUM CORF	6804	DPTR	0226A	2	1
20050215	247907207	DELTA PETROLEUM CORF	5518	DPTR	0437A	2	1
20050215	247907207	DELTA PETROLEUM CORF	12485	DPTR	0501A	2	3
20050215	247907207	DELTA PETROLEUM CORF	16836	DPTR	0690A	2	11
20050215	247907207	DELTA PETROLEUM CORF	190	DPTR	0696A	2	1
20050215	24823Q107	DENDREON CORPORATIC	2731	DNDN	0005A	2	1
20050215	24823Q107	DENDREON CORPORATIC	32562	DNDN	0019A	2	5
20050215	24823Q107	DENDREON CORPORATIC	943	DNDN	0297A	2	22
20050215	24823Q107	DENDREON CORPORATIC	2011	DNDN	0355A	2	2
20050215	24823Q107	DENDREON CORPORATIC	3320	DNDN	0437A	2	4
20050215	24823Q107	DENDREON CORPORATIC	31079	DNDN	0573A	2	1
20050215	24869P104	DENNYS CORP	229953	DNYY	0005A	2	1
20050215	24869P104	DENNYS CORP	500	DNYY	0157A	2	2
20050215	24869P104	DENNYS CORP	396	DNYY	0164A	2	1
20050215	24869P104	DENNYS CORP	4604	DNYY	0418A	2	1
20050215	24869P104	DENNYS CORP	13	DNYY	0623A	2	67
20050215	24869P104	DENNYS CORP	2075	DNYY	0705A	2	3
20050215	24873K208	DENTAL/MED DIAGNOSTIC	17865	DMDS	0352A	2	22
20050215	24981Q105	DEREK OIL & GAS CORP	47	DRKOF	0157A	2	54
20050215	24981Q105	DEREK OIL & GAS CORP	5167	DRKOF	0161A	2	1
20050215	24981Q105	DEREK OIL & GAS CORP	7	DRKOF	0418A	2	18
20050215	24981Q105	DEREK OIL & GAS CORP	492	DRKOF	0633A	2	16
20050215	24981Q105	DEREK OIL & GAS CORP	65513	DRKOF	5099A	2	6
20050215	249908104	DEPOMED,INC	1779	DEPO	0355A	2	2

20050215	249908104	DEPOMED,INC	18000	DEPO	0364A	2	2
20050215	249908104	DEPOMED,INC	18230	DEPO	0437A	2	31
20050215	249908104	DEPOMED,INC	3505	DEPO	0549A	2	8
20050215	249908104	DEPOMED,INC	8500	DEPO	0551A	2	2
20050215	249908104	DEPOMED,INC	1130	DEPO	0569A	2	2
20050215	25043V107	DESERT SUN MINING COF	8318	DEZ	0418A	1	1
20050215	25043V107	DESERT SUN MINING COF	10600	DEZ	5046A	1	2
20050215	25043V107	DESERT SUN MINING COF	8715	DEZ	5063A	1	2
20050215	25043V107	DESERT SUN MINING COF	73772	DEZ	5099A	1	3
20050215	25063G204	DESTINY MEDIA TECH INC	100	DSNY	0633A	2	197
20050215	25063G204	DESTINY MEDIA TECH INC	13874	DSNY	5099A	2	8
20050215	251561304	DEUTSCHE LUFTHANSA A	6923	DLAKY	0031A	2	3
20050215	251561304	DEUTSCHE LUFTHANSA A	91384	DLAKY	0443A	2	1
20050215	251566105	DEUTSCHE TELEKOM AG	20176	DT	0074A	0	2
20050215	251566105	DEUTSCHE TELEKOM AG	12200	DT	0749A	0	10
20050215	25179M103	DEVON ENERGY CORP (N	1	DVN	0385A	0	1
20050215	25179M103	DEVON ENERGY CORP (N	17556	DVN	0551A	0	3
20050215	25179M103	DEVON ENERGY CORP (N	45717	DVN	0705A	0	58
20050215	25179M103	DEVON ENERGY CORP (N	400	DVN	3550A	0	1
20050215	251911103	DIAGEM INTL RESOURCES	10000	DGMRF	5030A	2	7
20050215	25250M105	DIALOG GROUP INC	178	DLGG	0221A	2	195
20050215	25250M105	DIALOG GROUP INC	19341	DLGG	0226A	2	21
20050215	252529102	DIALYSIS CORP OF AMER	5259	DCAI	0188A	2	2
20050215	252529102	DIALYSIS CORP OF AMER	3759	DCAI	0221A	2	14
20050215	252529102	DIALYSIS CORP OF AMER	2957	DCAI	0234A	2	3
20050215	252529102	DIALYSIS CORP OF AMER	6755	DCAI	0385A	2	2
20050215	252529102	DIALYSIS CORP OF AMER	383	DCAI	0443A	2	1
20050215	252529102	DIALYSIS CORP OF AMER	3	DCAI	0501A	2	1
20050215	252529102	DIALYSIS CORP OF AMER	400	DCAI	0632A	2	2
20050215	252529102	DIALYSIS CORP OF AMER	1057	DCAI	0642A	2	1
20050215	252529102	DIALYSIS CORP OF AMER	17366	DCAI	0740A	2	17
20050215	252529102	DIALYSIS CORP OF AMER	1000	DCAI	5099A	2	2
20050215	25253R101	DIAMANT ART CORP	3400	DIAAF	0019A	2	1
20050215	25253R101	DIAMANT ART CORP	423988	DIAAF	0141A	2	6
20050215	25253R101	DIAMANT ART CORP	6000	DIAAF	0157A	2	1
20050215	25253R101	DIAMANT ART CORP	75461	DIAAF	0234A	2	1
20050215	25253R101	DIAMANT ART CORP	145900	DIAAF	5099A	2	2
20050215	25271C102	DIAMOND OFFSHORE DRI	1036	DO	0019A	0	1
20050215	25271C102	DIAMOND OFFSHORE DRI	4541	DO	0020A	0	4
20050215	25271C102	DIAMOND OFFSHORE DRI	1176	DO	0443A	0	1
20050215	25271C102	DIAMOND OFFSHORE DRI	28515	DO	0642A	0	1
20050215	25271C102	DIAMOND OFFSHORE DRI	3	DO	0688A	0	1
20050215	25271P103	DIAMOND I INC	300	DMOI	0234A	2	1
20050215	25271P103	DIAMOND I INC	489325	DMOI	0443A	2	12
20050215	252720107	DIAMOND POWERSPORTS	32342	DPWS	0226A	2	2
20050215	252787106	DIAMONDS TRUST SERIES	9134	DIA	0152A	1	4
20050215	252787106	DIAMONDS TRUST SERIES	15813	DIA	0188A	1	1
20050215	252787106	DIAMONDS TRUST SERIES	200	DIA	0608A	1	1
20050215	252787106	DIAMONDS TRUST SERIES	407	DIA	0646A	1	2
20050215	252787106	DIAMONDS TRUST SERIES	49925	DIA	0749A	1	2
20050215	252787106	DIAMONDS TRUST SERIES	2	DIA	0780A	1	1
20050215	252905203	DIAMOND FIELDS INT'L LT	10000	DMFDF	5025A	2	1
20050215	253393102	DICK'S SPORTING GOODS	4360	DKS	0385A	0	3
20050215	253393102	DICK'S SPORTING GOODS	83441	DKS	0642A	0	1
20050215	253752109	DIGENE CORP	75	DIGE	0355A	2	1
20050215	253752109	DIGENE CORP	4958	DIGE	0385A	2	6
20050215	253752109	DIGENE CORP	4816	DIGE	0437A	2	1
20050215	253752109	DIGENE CORP	281	DIGE	0534A	2	1
20050215	253752109	DIGENE CORP	500	DIGE	5063A	2	5
20050215	253830103	DIGITAL ANGEL CORPORA	15200	DOC	0067A	1	2
20050215	253855100	DIGITAL LIGHTWAVE INC	1000	DIGL	0235A	2	5
20050215	253855100	DIGITAL LIGHTWAVE INC	14847	DIGL	0705A	2	2
20050215	25385F207	DIGITAL GAS INC	25	DIGG	0157A	2	4
20050215	25385F207	DIGITAL GAS INC	1154	DIGG	0161A	2	6
20050215	25385F207	DIGITAL GAS INC	4975	DIGG	0164A	2	6
20050215	25385F207	DIGITAL GAS INC	171	DIGG	0633A	2	13
20050215	25385F207	DIGITAL GAS INC	6000	DIGG	5063A	2	4
20050215	25387J108	DIGITAL LIFESTYLES GRO	11012	DLFG	0633A	2	7
20050215	25387R506	DIGITAL VIDEO SYSTEMS,	10000	DVIDD	0010A	2	1
20050215	25387R506	DIGITAL VIDEO SYSTEMS,	2	DVIDD	0887A	2	3

20050215	25388B104	DIGITAL RIVER INC.	30131	DRIV	0005A	2	1
20050215	25388K104	DIGITAS INC	18971	DTAS	0705A	2	67
20050215	254067101	DILLARD'S INC	15343	DDS	0005A	0	1
20050215	254067101	DILLARD'S INC	2466	DDS	0055A	0	1
20050215	254067101	DILLARD'S INC	398	DDS	0235A	0	1
20050215	254067101	DILLARD'S INC	95	DDS	0688A	0	8
20050215	254067101	DILLARD'S INC	20	DDS	0749A	0	16
20050215	254394109	DIMON CORP	1292	DMN	0044A	0	3
20050215	254394109	DIMON CORP	10500	DMN	0067A	0	2
20050215	254394109	DIMON CORP	8091	DMN	0355A	0	1
20050215	254394109	DIMON CORP	5579	DMN	0437A	0	30
20050215	254394109	DIMON CORP	8252	DMN	0501A	0	3
20050215	254394109	DIMON CORP	1750	DMN	0534A	0	4
20050215	254394109	DIMON CORP	10873	DMN	0549A	0	20
20050215	254394109	DIMON CORP	378	DMN	3650A	0	4
20050215	25454R207	DIOMED HOLDINGS, INC N	4804	DIO	0188A	1	2
20050215	25454R207	DIOMED HOLDINGS, INC N	12926	DIO	0385A	1	2
20050215	25454R207	DIOMED HOLDINGS, INC N	2800	DIO	0571A	1	2
20050215	25454R207	DIOMED HOLDINGS, INC N	24255	DIO	0642A	1	5
20050215	25454R207	DIOMED HOLDINGS, INC N	56872	DIO	5099A	1	6
20050215	25456H108	DIRECT RESPONSE FINL S	9544	DRFL	0157A	2	9
20050215	25456H108	DIRECT RESPONSE FINL S	100	DRFL	0158A	2	4
20050215	25456H108	DIRECT RESPONSE FINL S	925	DRFL	0161A	2	6
20050215	25456H108	DIRECT RESPONSE FINL S	27	DRFL	0234A	2	22
20050215	25456H108	DIRECT RESPONSE FINL S	311	DRFL	0501A	2	26
20050215	2545R0102	DIRECTVIEW INC	64147	DRVW	0705A	2	1
20050215	254668106	DISCOVERY LABORATORI	1134	DSCO	0005A	2	1
20050215	254668106	DISCOVERY LABORATORI	9199	DSCO	0437A	2	2
20050215	254753106	DISTRIBUCION SERVICO D	41500	DYS	0060A	0	1
20050215	254753106	DISTRIBUCION SERVICO D	600	DYS	0773A	0	5
20050215	255251100	DIVERSIFIED INCOME STF	14100	DVF	0158A	0	12
20050215	255251100	DIVERSIFIED INCOME STF	20370	DVF	0235A	0	5
20050215	255251100	DIVERSIFIED INCOME STF	2500	DVF	0352A	0	2
20050215	255251100	DIVERSIFIED INCOME STF	2700	DVF	0501A	0	7
20050215	255251100	DIVERSIFIED INCOME STF	9600	DVF	0632A	0	10
20050215	255251100	DIVERSIFIED INCOME STF	150	DVF	0799A	0	10
20050215	25533P107	DIVERSIFIED SEC SOLUTI	6855	DVS	0501A	1	15
20050215	25533P107	DIVERSIFIED SEC SOLUTI	117	DVS	0705A	1	10
20050215	25533P107	DIVERSIFIED SEC SOLUTI	5800	DVS	0750A	1	3
20050215	25536K303	DIVERSINET CORP	300	DVNTF	0005A	2	0
20050215	25536K303	DIVERSINET CORP	65000	DVNTF	0050A	2	5
20050215	25536K303	DIVERSINET CORP	3389	DVNTF	0161A	2	1
20050215	25536K303	DIVERSINET CORP	3114	DVNTF	0501A	2	51
20050215	25536K303	DIVERSINET CORP	1120	DVNTF	0633A	2	6
20050215	255402406	DIVINE INC CL-A	5633	DVINQ	0157A	2	17
20050215	255402406	DIVINE INC CL-A	6288	DVINQ	0642A	2	0
20050215	255402406	DIVINE INC CL-A	41	DVINQ	0743A	2	633
20050215	255840209	DIXON OIL & GAS INC NEV	27730	DXNL	0157A	2	3
20050215	256058108	DOBI MEDICAL INTERNAT	37498	DBMI	0019A	2	7
20050215	256058108	DOBI MEDICAL INTERNAT	144658	DBMI	0052A	2	66
20050215	256058108	DOBI MEDICAL INTERNAT	6500	DBMI	0141A	2	3
20050215	256058108	DOBI MEDICAL INTERNAT	20000	DBMI	0235A	2	2
20050215	256069105	DOBSON COMMUNICATIO	3400	DCEL	0067A	2	4
20050215	256069105	DOBSON COMMUNICATIO	3200	DCEL	0201A	2	3
20050215	256069105	DOBSON COMMUNICATIO	6795	DCEL	0551A	2	32
20050215	25614T101	DOCUMENTS SECURITY S	10500	DMC	0476A	1	1
20050215	25614T101	DOCUMENTS SECURITY S	516	DMC	0501A	1	2
20050215	256664103	DOLLAR FINANCIAL CORF	24687	DLLR	0352A	2	1
20050215	256664103	DOLLAR FINANCIAL CORF	3000	DLLR	0501A	2	1
20050215	256664103	DOLLAR FINANCIAL CORF	2279	DLLR	0705A	2	1
20050215	256669102	DOLLAR GENERAL CORP	277	DG	0044A	0	1
20050215	256669102	DOLLAR GENERAL CORP	11121	DG	0740A	0	1
20050215	256669102	DOLLAR GENERAL CORP	30	DG	5063A	0	1
20050215	256900705	DOFASCO INC (F) (COM)	47200	DFSIF	0306A	2	1
20050215	25746Q108	DOMINION RES BLACK WA	10854	DOM	0352A	0	2
20050215	25746Q108	DOMINION RES BLACK WA	217	DOM	0573A	0	11
20050215	25746U109	DOMINION RESOURCES,IN	58826	D	0005A	0	1
20050215	25746U109	DOMINION RESOURCES,IN	65	D	0705A	0	9
20050215	25746U406	DOMINION DECS EQUITY	1749	DPRU	0050A	0	3
20050215	25746U406	DOMINION DECS EQUITY	550	DPRU	0074A	0	3

20050215	25746U406	DOMINION DECS EQUITY	7600	DPRU	0355A	0	3
20050215	25746U406	DOMINION DECS EQUITY	19400	DPRU	0573A	0	12
20050215	257755207	DONINI INC-NEW	15000	DNNI	0309A	2	2
20050215	257755207	DONINI INC-NEW	19	DNNI	0443A	2	16
20050215	258094101	DOR BIOPHARMA INC.	122595	DOR	0352A	1	6
20050215	258094101	DOR BIOPHARMA INC.	53000	DOR	0418A	1	3
20050215	258094101	DOR BIOPHARMA INC.	20	DOR	0623A	1	799
20050215	259858108	DOV PHARMACEUTICAL, I	15008	DOVP	0418A	2	1
20050215	259858108	DOV PHARMACEUTICAL, I	888	DOVP	0437A	2	4
20050215	259858108	DOV PHARMACEUTICAL, I	11317	DOVP	0551A	2	39
20050215	259858108	DOV PHARMACEUTICAL, I	15	DOVP	0571A	2	1
20050215	259858108	DOV PHARMACEUTICAL, I	54	DOVP	0690A	2	3
20050215	259858108	DOV PHARMACEUTICAL, I	1000	DOVP	5099A	2	63
20050215	260377106	DOVER PETROLEUM COR	39714	DVPC	0161A	2	24
20050215	260561105	DOW JONES COMPANY IN	7464	DJ	0005A	0	1
20050215	260561105	DOW JONES COMPANY IN	6239	DJ	0060A	0	2
20050215	260561105	DOW JONES COMPANY IN	1	DJ	0385A	0	2
20050215	260561105	DOW JONES COMPANY IN	281	DJ	0690A	0	1
20050215	26144D103	DRAGON GOLD RESOURC	10000	DRGO	0052A	2	1
20050215	26144D103	DRAGON GOLD RESOURC	140	DRGO	0161A	2	1
20050215	26152H103	DRDGOLD LTD AMERICAN	1000	DROOY	0031A	2	1
20050215	26152H103	DRDGOLD LTD AMERICAN	3241	DROOY	0074A	2	1
20050215	26152H103	DRDGOLD LTD AMERICAN	20000	DROOY	0438A	2	38
20050215	26152H103	DRDGOLD LTD AMERICAN	80200	DROOY	0512A	2	2
20050215	26152H103	DRDGOLD LTD AMERICAN	35	DROOY	0646A	2	1
20050215	26152H103	DRDGOLD LTD AMERICAN	49	DROOY	0733A	2	1
20050215	261877104	DREYERS GRAND ICE CRI	186	DRYR	0443A	2	1
20050215	261877104	DREYERS GRAND ICE CRI	23300	DRYR	0501A	2	14
20050215	261877104	DREYERS GRAND ICE CRI	100	DRYR	0690A	2	3
20050215	261983100	DREAMS INC	95000	DRMS	0773A	2	21
20050215	262240104	DRUGMAX INC	50382	DMAX	0632A	2	25
20050215	262241102	DRUGSTORE.COM INC	6600	DSCM	0355A	2	1
20050215	262241102	DRUGSTORE.COM INC	8399	DSCM	0437A	2	6
20050215	262241102	DRUGSTORE.COM INC	7008	DSCM	0549A	2	9
20050215	262241102	DRUGSTORE.COM INC	13764	DSCM	0642A	2	1
20050215	262241102	DRUGSTORE.COM INC	600	DSCM	0705A	2	1
20050215	262506108	DSL.NET INC	411792	BIZ	0050A	1	4
20050215	262506108	DSL.NET INC	58934	BIZ	0157A	1	1
20050215	262506108	DSL.NET INC	243720	BIZ	0215A	1	1
20050215	262506108	DSL.NET INC	1046	BIZ	0265A	1	3
20050215	262506108	DSL.NET INC	3023369	BIZ	0352A	1	4
20050215	262506108	DSL.NET INC	100	BIZ	0623A	1	147
20050215	262506108	DSL.NET INC	243720	BIZ	2424A	1	1
20050215	26250P205	DTOMI INC NEW	85000	DTOI	0015A	2	4
20050215	26250P205	DTOMI INC NEW	315775	DTOI	0141A	2	4
20050215	26250P205	DTOMI INC NEW	3792	DTOI	0157A	2	2
20050215	263534109	DU PONT DE NEMOURS E	1000	DD	0306A	0	1
20050215	263534109	DU PONT DE NEMOURS E	9738	DD	0688A	0	1
20050215	263534109	DU PONT DE NEMOURS E	1134	DD	0816A	0	1
20050215	263534109	DU PONT DE NEMOURS E	293	DD	5030A	0	1
20050215	264399106	DUKE ENERGY CORPORA	15265	DUK	0188A	0	1
20050215	264399106	DUKE ENERGY CORPORA	1	DUK	0702A	0	1
20050215	264399106	DUKE ENERGY CORPORA	1	DUK	0816A	0	0
20050215	264795204	DUMONT NICKEL INC	15000	DMNKF	5025A	2	1
20050215	264795204	DUMONT NICKEL INC	385	DMNKF	5099A	2	1
20050215	266228832	DUQUESNE LIGHT CO (PI	832	DQC	0210A	0	3
20050215	266228832	DUQUESNE LIGHT CO (PI	12400	DQC	0727A	0	178
20050215	266233105	DUQUESNE LIGHT HOLDI	114606	DQE	0005A	0	1
20050215	266233105	DUQUESNE LIGHT HOLDI	1222	DQE	0210A	0	7
20050215	266233105	DUQUESNE LIGHT HOLDI	17181	DQE	0437A	0	10
20050215	266233105	DUQUESNE LIGHT HOLDI	3194	DQE	0549A	0	1
20050215	266233105	DUQUESNE LIGHT HOLDI	300	DQE	0701A	0	2
20050215	26632M201	DURA AUTOMOTIVE SYS (	1804	DRRAP	0005A	2	1
20050215	26632M201	DURA AUTOMOTIVE SYS (	53	DRRAP	0221A	2	6
20050215	26632M201	DURA AUTOMOTIVE SYS (	8500	DRRAP	0352A	2	109
20050215	26632M201	DURA AUTOMOTIVE SYS (	900	DRRAP	0385A	2	10
20050215	266605104	DURECT CORPORATION	3774	DRRX	0050A	2	1
20050215	266605104	DURECT CORPORATION	5615	DRRX	0294A	2	4
20050215	266605104	DURECT CORPORATION	3040	DRRX	0437A	2	10
20050215	266605104	DURECT CORPORATION	4773	DRRX	0549A	2	11

20050215	266605104	DURECT CORPORATION	6438	DRRX	0551A	2	38
20050215	266605104	DURECT CORPORATION	1317	DRRX	0569A	2	1
20050215	267405108	DWANGO NORTH AMERIC	3700	DWGN	0141A	2	1
20050215	267405108	DWANGO NORTH AMERIC	8736	DWGN	0161A	2	4
20050215	267405108	DWANGO NORTH AMERIC	500	DWGN	0234A	2	1
20050215	267405108	DWANGO NORTH AMERIC	122160	DWGN	0443A	2	12
20050215	267405108	DWANGO NORTH AMERIC	14	DWGN	0633A	2	130
20050215	26745T101	DYADIC INTERNATIONAL,	71722	DYAD	0019A	2	11
20050215	26745T101	DYADIC INTERNATIONAL,	6600	DYAD	0418A	2	11
20050215	26745T101	DYADIC INTERNATIONAL,	2500	DYAD	5025A	2	1
20050215	26779V105	DYNACQ HEALTHCARE IN	118454	DYII	0005A	2	131
20050215	26779V105	DYNACQ HEALTHCARE IN	67285	DYII	0050A	2	170
20050215	26779V105	DYNACQ HEALTHCARE IN	1480	DYII	0352A	2	59
20050215	26779V105	DYNACQ HEALTHCARE IN	243	DYII	0443A	2	7
20050215	26779V105	DYNACQ HEALTHCARE IN	10328	DYII	0501A	2	46
20050215	26779V105	DYNACQ HEALTHCARE IN	40	DYII	0549A	2	145
20050215	26779V105	DYNACQ HEALTHCARE IN	179	DYII	0690A	2	13
20050215	267906105	DYNAMIC OIL & GAS INC.	100	DYOLF	0005A	2	1
20050215	267906105	DYNAMIC OIL & GAS INC.	15819	DYOLF	5036A	2	5
20050215	267924108	DYNAMOTIVE ENERGY SY	112500	DYMTF	0015A	2	44
20050215	267924108	DYNAMOTIVE ENERGY SY	32100	DYMTF	0030A	2	80
20050215	267924108	DYNAMOTIVE ENERGY SY	1010	DYMTF	0044A	2	1
20050215	267924108	DYNAMOTIVE ENERGY SY	1500	DYMTF	0352A	2	3
20050215	26816Q101	DYNEGY INC(HOLDING CO	28115	DYN	0705A	0	7
20050215	26816Q101	DYNEGY INC(HOLDING CO	4529	DYN	0775A	0	2
20050215	26816Q101	DYNEGY INC(HOLDING CO	1	DYN	0816A	0	1
20050215	26817Q605	DYNEX CAPITAL, INC. SER	13343	DXPRD	0161A	0	2
20050215	268180106	DYNTEK INC	1000	DYTK	0141A	2	1
20050215	268180106	DYNTEK INC	395	DYTK	0157A	2	2
20050215	268180106	DYNTEK INC	12400	DYTK	0188A	2	1
20050215	268180106	DYNTEK INC	5000	DYTK	0221A	2	1
20050215	268180106	DYNTEK INC	48000	DYTK	0279A	2	3
20050215	268180106	DYNTEK INC	405	DYTK	0501A	2	13
20050215	268180106	DYNTEK INC	24393	DYTK	0705A	2	18
20050215	26830P105	ECU SILVER MINING INC	10873	ECUXF	5030A	2	5
20050215	268353109	EDP-ELECT DE PORTUGA	295	EDP	0437A	0	14
20050215	268353109	EDP-ELECT DE PORTUGA	74582	EDP	0573A	0	5
20050215	26841Y103	E DIGITAL CORP	5	EDIG	0019A	2	8
20050215	26841Y103	E DIGITAL CORP	3429	EDIG	0158A	2	1
20050215	26841Y103	E DIGITAL CORP	13727	EDIG	0221A	2	18
20050215	26841Y103	E DIGITAL CORP	1000	EDIG	0633A	2	8
20050215	26841Y103	E DIGITAL CORP	2000	EDIG	0671A	2	16
20050215	268487105	EGPI FIRECREEK INC	304300	EFCR	0571A	2	1
20050215	268487105	EGPI FIRECREEK INC	79497	EFCR	5030A	2	55
20050215	26874R108	ENI SPA ADS (5 ORD SHS)	400	E	0437A	0	2
20050215	26874R108	ENI SPA ADS (5 ORD SHS)	34868	E	0501A	0	2
20050215	26874R108	ENI SPA ADS (5 ORD SHS)	30	E	0705A	0	1
20050215	26875D108	E MED FUTURE INC	7	EMDF	0157A	2	17
20050215	26875D108	E MED FUTURE INC	18783	EMDF	0161A	2	7
20050215	26875D108	E MED FUTURE INC	938	EMDF	0501A	2	4
20050215	26875D108	E MED FUTURE INC	1085	EMDF	0705A	2	1
20050215	26875D108	E MED FUTURE INC	435	EMDF	0750A	2	14
20050215	2.69E+110	E MOBILE INFORMATION T	1603	EMTK	0019A	2	85
20050215	2.69E+110	E MOBILE INFORMATION T	113034	EMTK	0161A	2	7
20050215	2.69E+110	E MOBILE INFORMATION T	1008	EMTK	0234A	2	1
20050215	26877P109	EOS INTERNATIONAL INC	3133	EOSI	0161A	2	15
20050215	26877P109	EOS INTERNATIONAL INC	25704	EOSI	0633A	2	34
20050215	26927N104	EWRX INTERNET SYSTEM	38423	EWRX	0030A	2	252
20050215	26934P100	EZ2 COMPANIES INC	19720	EZTO	0044A	2	7
20050215	26934P100	EZ2 COMPANIES INC	187888	EZTO	0265A	2	47
20050215	269437109	EAGLE BROADBAND, INC.	601	EAG	0235A	1	1
20050215	269437109	EAGLE BROADBAND, INC.	93203	EAG	0355A	1	2
20050215	269437109	EAGLE BROADBAND, INC.	232507	EAG	0437A	1	67
20050215	269437109	EAGLE BROADBAND, INC.	1927	EAG	0501A	1	2
20050215	269437109	EAGLE BROADBAND, INC.	44456	EAG	0549A	1	69
20050215	269437109	EAGLE BROADBAND, INC.	656	EAG	0551A	1	38
20050215	269437109	EAGLE BROADBAND, INC.	18265	EAG	0569A	1	2
20050215	269437109	EAGLE BROADBAND, INC.	2915	EAG	0642A	1	7
20050215	269437109	EAGLE BROADBAND, INC.	1591	EAG	0646A	1	1
20050215	269437109	EAGLE BROADBAND, INC.	240	EAG	0690A	1	8

20050215	269437109	EAGLE BROADBAND, INC.	1200	EAG	3750A	1	1
20050215	269906202	EAGLE PLAINS RESOURC	2000	EGPLF	5063A	2	1
20050215	269906202	EAGLE PLAINS RESOURC	17143	EGPLF	5099A	2	1
20050215	27032B209	EARTHSHELL CORP	36	ERTH	0019A	2	3
20050215	27032B209	EARTHSHELL CORP	164	ERTH	0157A	2	4
20050215	27032B209	EARTHSHELL CORP	5227	ERTH	0161A	2	5
20050215	27032B209	EARTHSHELL CORP	9959	ERTH	0221A	2	67
20050215	27032B209	EARTHSHELL CORP	457	ERTH	0352A	2	16
20050215	27032B209	EARTHSHELL CORP	25498	ERTH	0355A	2	49
20050215	27032B209	EARTHSHELL CORP	2	ERTH	0623A	2	164
20050215	27032B209	EARTHSHELL CORP	188	ERTH	0690A	2	14
20050215	277849105	EAT AT JOE'S, LTD	10000	JOES	0385A	2	0
20050215	27826U108	EATON VANCE MUNI INC T	500	EVN	0005A	0	1
20050215	27826U108	EATON VANCE MUNI INC T	400	EVN	0074A	0	3
20050215	27826U108	EATON VANCE MUNI INC T	3300	EVN	0279A	0	1
20050215	27826U108	EATON VANCE MUNI INC T	2100	EVN	0501A	0	120
20050215	27826U108	EATON VANCE MUNI INC T	1789	EVN	0571A	0	27
20050215	27826U108	EATON VANCE MUNI INC T	500	EVN	0573A	0	57
20050215	27826U108	EATON VANCE MUNI INC T	5300	EVN	0690A	0	183
20050215	278274105	EATON VANCE ENHANCEI	77472	EOI	0352A	0	73
20050215	278277108	EATON VANCE ENHANCEI	20438	EOS	0161A	0	11
20050215	278277108	EATON VANCE ENHANCEI	35798	EOS	0221A	0	3
20050215	278277108	EATON VANCE ENHANCEI	4005	EOS	0418A	0	1
20050215	278277108	EATON VANCE ENHANCEI	5000	EOS	0419A	0	5
20050215	278277108	EATON VANCE ENHANCEI	56500	EOS	0501A	0	11
20050215	278277108	EATON VANCE ENHANCEI	2005	EOS	0571A	0	7
20050215	278277108	EATON VANCE ENHANCEI	1086	EOS	0799A	0	9
20050215	2.78E+106	EATON VANCE INS FLORII	12393	EIF	0407A	1	5
20050215	27828K108	EATON VANCE INS MASS	11578	MAB	0161A	1	45
20050215	27828K108	EATON VANCE INS MASS	3	MAB	0164A	1	8
20050215	27828Q105	EATON VANCE SR FLTG R	2000	EFR	0005A	0	2
20050215	27828Q105	EATON VANCE SR FLTG R	58783	EFR	0161A	0	20
20050215	27828Q105	EATON VANCE SR FLTG R	1120	EFR	0501A	0	1
20050215	278762109	ECHOSTAR COMMUNICAT	500	DISH	0116A	2	28
20050215	278762109	ECHOSTAR COMMUNICAT	38783	DISH	0126A	2	1
20050215	278865100	ECOLAB INC	65672	ECL	0005A	0	1
20050215	278865100	ECOLAB INC	1053	ECL	0705A	0	2
20050215	278865100	ECOLAB INC	9093	ECL	0740A	0	5
20050215	278865100	ECOLAB INC	397	ECL	0749A	0	41
20050215	278865100	ECOLAB INC	100	ECL	3851A	0	1
20050215	2.79E+104	ECOLLEGE.COM	2636	ECLG	0074A	2	3
20050215	2.79E+104	ECOLLEGE.COM	706	ECLG	0418A	2	3
20050215	2.79E+104	ECOLLEGE.COM	7239	ECLG	0437A	2	6
20050215	2.79E+104	ECOLLEGE.COM	7141	ECLG	0501A	2	4
20050215	2.79E+104	ECOLLEGE.COM	800	ECLG	0534A	2	2
20050215	2.79E+104	ECOLLEGE.COM	710	ECLG	0549A	2	3
20050215	2.79E+104	ECOLLEGE.COM	1930	ECLG	0690A	2	6
20050215	27922W107	ECOST.COM INC	4056	ECST	0005A	2	3
20050215	27922W107	ECOST.COM INC	75	ECST	0015A	2	6
20050215	27922W107	ECOST.COM INC	139368	ECST	0050A	2	30
20050215	27922W107	ECOST.COM INC	11506	ECST	0234A	2	3
20050215	27922W107	ECOST.COM INC	1653	ECST	0235A	2	8
20050215	27922W107	ECOST.COM INC	1200	ECST	0279A	2	5
20050215	27922W107	ECOST.COM INC	726	ECST	0352A	2	1
20050215	27922W107	ECOST.COM INC	11580	ECST	0501A	2	5
20050215	27922W107	ECOST.COM INC	7073	ECST	0690A	2	4
20050215	27922W107	ECOST.COM INC	100	ECST	0756A	2	1
20050215	27922W107	ECOST.COM INC	37987	ECST	2424A	2	9
20050215	27928J100	ECUITY INC	320	ECUI	0019A	2	5
20050215	27928J100	ECUITY INC	3059	ECUI	0157A	2	10
20050215	27928J100	ECUITY INC	300000	ECUI	8072A	2	1
20050215	280358102	EDGEWATER TECH INC	37	EDGW	0633A	2	2
20050215	280358102	EDGEWATER TECH INC	203013	EDGW	0642A	2	0
20050215	28140A109	EDUCATION LENDING GR	21003	EDLG	0161A	2	6
20050215	28140A109	EDUCATION LENDING GR	131	EDLG	0234A	2	15
20050215	28140A109	EDUCATION LENDING GR	4525	EDLG	0355A	2	2
20050215	28140A109	EDUCATION LENDING GR	8836	EDLG	0437A	2	26
20050215	28140A109	EDUCATION LENDING GR	500	EDLG	0551A	2	2
20050215	28140A109	EDUCATION LENDING GR	579	EDLG	0569A	2	1
20050215	28140A109	EDUCATION LENDING GR	400	EDLG	0651A	2	2

20050215	28140A109	EDUCATION LENDING GR	371	EDLG	0705A	2	9
20050215	28140A109	EDUCATION LENDING GR	88718	EDLG	0773A	2	3
20050215	28140H104	EDUCATION REALTY TRU	221900	EDR	0221A	0	9
20050215	28140H104	EDUCATION REALTY TRU	40	EDR	0226A	0	1
20050215	28140H104	EDUCATION REALTY TRU	1590	EDR	0234A	0	4
20050215	28164R103	EDULINK INC	500	MYIQ	0283A	2	299
20050215	28164R103	EDULINK INC	10000	MYIQ	5030A	2	10
20050215	282253103	EGAMES INC	1000	EGAM	0019A	2	1
20050215	282253103	EGAMES INC	391	EGAM	0157A	2	1
20050215	282253103	EGAMES INC	13920	EGAM	0623A	2	12
20050215	282253103	EGAMES INC	8338	EGAM	0705A	2	1
20050215	282329101	EGGHEAD.COM INC.	10000	EGGSQ	0005A	2	0
20050215	282329101	EGGHEAD.COM INC.	240	EGGSQ	0050A	2	8
20050215	282329101	EGGHEAD.COM INC.	1480	EGGSQ	0074A	2	137
20050215	282329101	EGGHEAD.COM INC.	403	EGGSQ	0158A	2	3
20050215	282485101	EIDOS PLC ADR	5800	EIDSY	0157A	2	3
20050215	282485101	EIDOS PLC ADR	3000	EIDSY	0164A	2	1
20050215	282485101	EIDOS PLC ADR	213379	EIDSY	0501A	2	4
20050215	282485101	EIDOS PLC ADR	8820	EIDSY	0573A	2	14
20050215	28264Y107	EKWAN-X INC	4329	EKWX	0157A	2	1
20050215	28264Y107	EKWAN-X INC	170000	EKWX	5030A	2	3
20050215	282812106	EL CAPITAN PRECIOUS M	751	ECPN	0161A	2	5
20050215	282812106	EL CAPITAN PRECIOUS M	212543	ECPN	0226A	2	13
20050215	282812106	EL CAPITAN PRECIOUS M	189	ECPN	0633A	2	20
20050215	282812106	EL CAPITAN PRECIOUS M	2000	ECPN	0750A	2	1
20050215	282914100	8X8 INC-NEW	34567	EGHT	0044A	2	3
20050215	282914100	8X8 INC-NEW	1879	EGHT	0158A	2	4
20050215	282914100	8X8 INC-NEW	38709	EGHT	0161A	2	12
20050215	282914100	8X8 INC-NEW	6383	EGHT	0352A	2	1
20050215	282914100	8X8 INC-NEW	6719	EGHT	0501A	2	2
20050215	282914100	8X8 INC-NEW	4533	EGHT	0642A	2	2
20050215	282914100	8X8 INC-NEW	1000	EGHT	0671A	2	64
20050215	282914100	8X8 INC-NEW	18853	EGHT	0705A	2	7
20050215	282914100	8X8 INC-NEW	6200	EGHT	5065A	2	7
20050215	282914100	8X8 INC-NEW	7800	EGHT	5099A	2	12
20050215	28336L109	EL PASO CORP	400	EP	0067A	0	2
20050215	28336L109	EL PASO CORP	16968	EP	0551A	0	3
20050215	28336L109	EL PASO CORP	4640	EP	0647A	0	1
20050215	28336L109	EL PASO CORP	7608	EP	0688A	0	2
20050215	28336L109	EL PASO CORP	793	EP	0705A	0	2
20050215	28336L208	EL PASO CORPORATION	3255	EPPRA	0005A	0	2
20050215	28336L208	EL PASO CORPORATION	11200	EPPRA	0501A	0	9
20050215	28336L208	EL PASO CORPORATION	9300	EPPRA	0690A	0	8
20050215	283678209	EL PASO ENR CP TSTI 4.7	6636	EPPRC	0164A	0	1
20050215	283678209	EL PASO ENR CP TSTI 4.7	14800	EPPRC	0308A	0	7
20050215	283678209	EL PASO ENR CP TSTI 4.7	2300	EPPRC	0501A	0	3
20050215	284739109	ELEC COMMUNICATIONS	54	ELEC	0234A	2	1
20050215	284739109	ELEC COMMUNICATIONS	41890	ELEC	0265A	2	7
20050215	284739109	ELEC COMMUNICATIONS	3500	ELEC	0352A	2	16
20050215	284859105	ELECTRIC AQUAGENICS U	472	EAQU	0161A	2	1
20050215	284859105	ELECTRIC AQUAGENICS U	2000	EAQU	0283A	2	4
20050215	284859105	ELECTRIC AQUAGENICS U	15800	EAQU	0501A	2	44
20050215	284859105	ELECTRIC AQUAGENICS U	509	EAQU	0633A	2	16
20050215	284868106	ELECTRIC CITY CORP	74535	ELC	0352A	1	55
20050215	284902103	ELDORADO GOLD CORP (	200	EGO	0067A	1	1
20050215	284902103	ELDORADO GOLD CORP (	26250	EGO	0100A	1	2
20050215	284902103	ELDORADO GOLD CORP (	21666	EGO	0210A	1	1
20050215	285106100	ELECTRO ENERGY INC	3600	EEEI	0019A	2	8
20050215	285106100	ELECTRO ENERGY INC	1	EEEI	0133A	2	8
20050215	285106100	ELECTRO ENERGY INC	58600	EEEI	0613A	2	127
20050215	285106100	ELECTRO ENERGY INC	190455	EEEI	5099A	2	105
20050215	285617106	ELECTRONIC CONTROL S	14810	EKCS	0234A	2	4
20050215	285617106	ELECTRONIC CONTROL S	7	EKCS	0633A	2	6
20050215	285661104	ELECTRONIC DATA SYS C	54	EDS	0271A	0	1
20050215	285661104	ELECTRONIC DATA SYS C	204	EDS	0571A	0	2
20050215	285661104	ELECTRONIC DATA SYS C	246284	EDS	0573A	0	2
20050215	285661104	ELECTRONIC DATA SYS C	1	EDS	0574A	0	6
20050215	285661104	ELECTRONIC DATA SYS C	20	EDS	0780A	0	1
20050215	285716106	ELECTRONIC GAME CARD	8248	EGMI	0161A	2	20
20050215	285716106	ELECTRONIC GAME CARD	7000	EGMI	0221A	2	1

20050215	285716106	ELECTRONIC GAME CARD	13125	EGMI	0226A	2	3
20050215	285716106	ELECTRONIC GAME CARD	38493	EGMI	0571A	2	3
20050215	286186101	ELEMENT 21 GOLF CO	996	EGLF	0157A	2	5
20050215	286186101	ELEMENT 21 GOLF CO	3311	EGLF	0161A	2	1
20050215	286186101	ELEMENT 21 GOLF CO	20000	EGLF	5043A	2	1
20050215	286202106	ELEPHANT TALK COMMUN	6785	ETLK	0005A	2	97
20050215	286202106	ELEPHANT TALK COMMUN	1629	ETLK	0050A	2	271
20050215	286202106	ELEPHANT TALK COMMUN	391	ETLK	0141A	2	220
20050215	286202106	ELEPHANT TALK COMMUN	3	ETLK	0221A	2	4
20050215	286202106	ELEPHANT TALK COMMUN	6960	ETLK	0311A	2	9
20050215	286202106	ELEPHANT TALK COMMUN	2982	ETLK	0385A	2	0
20050215	286202106	ELEPHANT TALK COMMUN	51	ETLK	0547A	2	45
20050215	286202106	ELEPHANT TALK COMMUN	58	ETLK	5008A	2	14
20050215	286590203	ELINEAR INC-NEW	10000	ELU	0311A	1	4
20050215	286590203	ELINEAR INC-NEW	10000	ELU	0799A	1	6
20050215	286590203	ELINEAR INC-NEW	47500	ELU	8072A	1	3
20050215	28659T200	ELITE PHARMACEUTICAL	6400	ELI	0501A	1	2
20050215	28659T200	ELITE PHARMACEUTICAL	30091	ELI	0632A	1	7
20050215	290143106	ELOT INC	10000	ELOT	5099A	2	776
20050215	29076N107	EMAGIN CORP	215974	EMA	0116A	1	576
20050215	29081N209	EMBRATEL PARTICIPACO	69065	EMT	0050A	0	28
20050215	29081N209	EMBRATEL PARTICIPACO	21212	EMT	0074A	0	5
20050215	29081N209	EMBRATEL PARTICIPACO	304	EMT	0188A	0	1
20050215	29081N209	EMBRATEL PARTICIPACO	2460	EMT	3511A	0	4
20050215	290846104	EMCORE CORP	38620	EMKR	0551A	2	49
20050215	290846104	EMCORE CORP	1500	EMKR	0750A	2	3
20050215	29088W103	EMERGE INTERACTIVE IN	2727	EMRG	0050A	2	7
20050215	29088W103	EMERGE INTERACTIVE IN	25	EMRG	0157A	2	1
20050215	29088W103	EMERGE INTERACTIVE IN	19722	EMRG	0164A	2	2
20050215	29088W103	EMERGE INTERACTIVE IN	40151	EMRG	0188A	2	4
20050215	29088W103	EMERGE INTERACTIVE IN	3600	EMRG	0221A	2	3
20050215	29088W103	EMERGE INTERACTIVE IN	7325	EMRG	0226A	2	4
20050215	29088W103	EMERGE INTERACTIVE IN	10500	EMRG	0355A	2	3
20050215	29088W103	EMERGE INTERACTIVE IN	1798	EMRG	0385A	2	3
20050215	29088W103	EMERGE INTERACTIVE IN	600	EMRG	0573A	2	1
20050215	29088W103	EMERGE INTERACTIVE IN	986	EMRG	0633A	2	2
20050215	29088W103	EMERGE INTERACTIVE IN	2827	EMRG	0705A	2	1
20050215	290890102	EMERGING MKTS TELECC	200	ETF	0005A	0	1
20050215	290890102	EMERGING MKTS TELECC	2509	ETF	0210A	0	1
20050215	290890102	EMERGING MKTS TELECC	13300	ETF	5063A	0	73
20050215	290925106	EMERGENCY FILTRATION	9960	EMFP	0019A	2	1
20050215	290925106	EMERGENCY FILTRATION	50000	EMFP	0141A	2	32
20050215	290925106	EMERGENCY FILTRATION	99	EMFP	0157A	2	3
20050215	290925106	EMERGENCY FILTRATION	6400	EMFP	0418A	2	2
20050215	290925106	EMERGENCY FILTRATION	59912	EMFP	0443A	2	1
20050215	290925106	EMERGENCY FILTRATION	50000	EMFP	0632A	2	7
20050215	290925106	EMERGENCY FILTRATION	405545	EMFP	5099A	2	7
20050215	29100J106	EMERGING ENTERPRISE S	55435	EESI	0633A	2	5
20050215	291206100	EMEX CORPORATION	25082	EMEX	0074A	2	406
20050215	291206100	EMEX CORPORATION	694	EMEX	0188A	2	97
20050215	291206100	EMEX CORPORATION	13	EMEX	0352A	2	72
20050215	291206100	EMEX CORPORATION	3767	EMEX	0501A	2	132
20050215	291345106	EMISPHERE TECHNOLOG	48621	EMIS	0060A	2	12
20050215	291345106	EMISPHERE TECHNOLOG	78	EMIS	0074A	2	2
20050215	291345106	EMISPHERE TECHNOLOG	282025	EMIS	0161A	2	9
20050215	291345106	EMISPHERE TECHNOLOG	1908	EMIS	0188A	2	1
20050215	291345106	EMISPHERE TECHNOLOG	81356	EMIS	0385A	2	18
20050215	291345106	EMISPHERE TECHNOLOG	7923	EMIS	0437A	2	5
20050215	291345106	EMISPHERE TECHNOLOG	17800	EMIS	0549A	2	12
20050215	291641108	EMPIRE DISTRICT ELECTF	23750	EDE	0005A	0	1
20050215	291641108	EMPIRE DISTRICT ELECTF	5326	EDE	0355A	0	1
20050215	291641108	EMPIRE DISTRICT ELECTF	1426	EDE	0407A	0	1
20050215	291641108	EMPIRE DISTRICT ELECTF	2651	EDE	0437A	0	2
20050215	292052107	EMPIRE RESORTS INC	8342	NYNY	0437A	2	4
20050215	292052107	EMPIRE RESORTS INC	594	NYNY	0534A	2	4
20050215	292052107	EMPIRE RESORTS INC	442	NYNY	0549A	2	3
20050215	292052107	EMPIRE RESORTS INC	374	NYNY	0569A	2	1
20050215	292052107	EMPIRE RESORTS INC	771	NYNY	0573A	2	1
20050215	292166105	EMPLOYEE SOLUTIONS IN	50	ESOLQ	0019A	2	228
20050215	292166105	EMPLOYEE SOLUTIONS IN	12687	ESOLQ	0443A	2	98

20050215	292448107	EMPRESAS ICA SOCIE AD	5751	ICA	0418A	0	2
20050215	292448107	EMPRESAS ICA SOCIE AD	63450	ICA	0705A	0	66
20050215	29246J101	EMRISE CORPORATION	1295	EMRI	0044A	2	4
20050215	29246J101	EMRISE CORPORATION	65	EMRI	0157A	2	3
20050215	29246J101	EMRISE CORPORATION	2500	EMRI	0279A	2	1
20050215	29246J101	EMRISE CORPORATION	27900	EMRI	0501A	2	26
20050215	29246J101	EMRISE CORPORATION	7796	EMRI	0632A	2	17
20050215	29246J101	EMRISE CORPORATION	7992	EMRI	0633A	2	18
20050215	29246J101	EMRISE CORPORATION	185	EMRI	0705A	2	2
20050215	29246J101	EMRISE CORPORATION	9	EMRI	0750A	2	15
20050215	29246K108	EMPYREAN HOLDINGS IN(	29050	EPYH	0164A	2	1
20050215	29246K108	EMPYREAN HOLDINGS IN(	58000	EPYH	0226A	2	8
20050215	29246K108	EMPYREAN HOLDINGS IN(	36769	EPYH	0234A	2	4
20050215	29246K108	EMPYREAN HOLDINGS IN(	19000	EPYH	0265A	2	4
20050215	29256X107	ENCYSIVE PHARMACEUTI	20184	ENCY	0690A	2	1
20050215	29259G101	ENDEAVOUR INTERNATIC	23501	END	0005A	1	1
20050215	29259G101	ENDEAVOUR INTERNATIC	62000	END	0221A	1	2
20050215	29259G101	ENDEAVOUR INTERNATIC	8600	END	0352A	1	2
20050215	29259G101	ENDEAVOUR INTERNATIC	122	END	0437A	1	16
20050215	29259G101	ENDEAVOUR INTERNATIC	82386	END	0443A	1	5
20050215	29259G101	ENDEAVOUR INTERNATIC	25000	END	0573A	1	5
20050215	29259G101	ENDEAVOUR INTERNATIC	16300	END	0671A	1	142
20050215	29259G101	ENDEAVOUR INTERNATIC	30000	END	5099A	1	5
20050215	29264F205	ENDO PHARMACEUTICALS	40328	ENDP	0005A	2	1
20050215	29264P104	ENDOCARE INC	108	ENDO	0019A	2	2
20050215	29264P104	ENDOCARE INC	1500	ENDO	0141A	2	9
20050215	29264P104	ENDOCARE INC	10	ENDO	0157A	2	3
20050215	29264P104	ENDOCARE INC	1000	ENDO	0158A	2	33
20050215	29264P104	ENDOCARE INC	1000	ENDO	0696A	2	111
20050215	29264P104	ENDOCARE INC	20000	ENDO	5029A	2	40
20050215	292659109	ENERGY CONVERSION DE	100245	ENER	0050A	2	3
20050215	292659109	ENERGY CONVERSION DE	3308	ENER	0188A	2	4
20050215	292659109	ENERGY CONVERSION DE	798	ENER	0221A	2	2
20050215	292659109	ENERGY CONVERSION DE	215935	ENER	0279A	2	1
20050215	292659109	ENERGY CONVERSION DE	1000	ENER	0374A	2	0
20050215	292659109	ENERGY CONVERSION DE	8247	ENER	0385A	2	4
20050215	292659109	ENERGY CONVERSION DE	3107	ENER	0443A	2	1
20050215	292659109	ENERGY CONVERSION DE	9138	ENER	0549A	2	20
20050215	292659109	ENERGY CONVERSION DE	1700	ENER	0551A	2	24
20050215	292659109	ENERGY CONVERSION DE	1740	ENER	0642A	2	4
20050215	292659109	ENERGY CONVERSION DE	7423	ENER	0690A	2	5
20050215	292659109	ENERGY CONVERSION DE	812	ENER	0733A	2	2
20050215	29266X105	ENERGULF RESOURCES I	67335	ENGFF	0141A	2	18
20050215	29267B102	ENDOVASC INC (NV)	48960	EVSC	0157A	2	1
20050215	29267B102	ENDOVASC INC (NV)	68	EVSC	0623A	2	81
20050215	29267B102	ENDOVASC INC (NV)	45000	EVSC	8072A	2	1
20050215	29267D108	ENERGY & ENGINE TECH	165	EENT	0019A	2	2
20050215	29267D108	ENERGY & ENGINE TECH	1000	EENT	0161A	2	1
20050215	29267D108	ENERGY & ENGINE TECH	26576	EENT	0164A	2	4
20050215	29267D108	ENERGY & ENGINE TECH	5000	EENT	0309A	2	9
20050215	29267D108	ENERGY & ENGINE TECH	29500	EENT	0352A	2	3
20050215	29267D108	ENERGY & ENGINE TECH	199000	EENT	0727A	2	10
20050215	2.93E+110	ENERGY EXPLORATION T	14000	ENXTF	0005A	2	61
20050215	2.93E+110	ENERGY EXPLORATION T	2500	ENXTF	0044A	2	2
20050215	2.93E+110	ENERGY EXPLORATION T	927	ENXTF	0157A	2	8
20050215	2.93E+110	ENERGY EXPLORATION T	1627	ENXTF	0161A	2	5
20050215	29270U105	ENERGY PARTNERS LTD	24402	EPL	0005A	0	1
20050215	29271B106	ENERGY METALS CORPO	84251	EMCKF	0019A	2	1
20050215	29271B106	ENERGY METALS CORPO	50000	EMCKF	0443A	2	3
20050215	29271B106	ENERGY METALS CORPO	200	EMCKF	5099A	2	2
20050215	29274D604	ENERPLUS RESOURCES F	6400	ERF	0671A	0	4
20050215	29274D604	ENERPLUS RESOURCES F	3343	ERF	0690A	0	1
20050215	29274D604	ENERPLUS RESOURCES F	57860	ERF	5030A	0	4
20050215	29275M108	ENERGYTEC INC	3187	EYTC	0044A	2	2
20050215	29275M108	ENERGYTEC INC	2489	EYTC	0158A	2	4
20050215	29275M108	ENERGYTEC INC	10500	EYTC	0311A	2	12
20050215	29275M108	ENERGYTEC INC	339	EYTC	0623A	2	2
20050215	29275M108	ENERGYTEC INC	819	EYTC	0633A	2	13
20050215	29275M108	ENERGYTEC INC	4258	EYTC	0750A	2	11
20050215	29275X104	ENERTECK CORP	1500	ETCK	0371A	2	2

20050215	29275X104	ENERTECK CORP	952	ETCK	0501A	2	9
20050215	29275X104	ENERTECK CORP	24750	ETCK	0632A	2	3
20050215	292963105	ENERVEST DVSFD INCM T	42079	EVDVF	5025A	2	2
20050215	292963105	ENERVEST DVSFD INCM T	6800	EVDVF	5030A	2	2
20050215	292963105	ENERVEST DVSFD INCM T	27774	EVDVF	5039A	2	3
20050215	292963105	ENERVEST DVSFD INCM T	208538	EVDVF	5063A	2	4
20050215	292963105	ENERVEST DVSFD INCM T	237038	EVDVF	5099A	2	7
20050215	29326P100	ENGLISH LANG LEARNG &	7479	ELLG	0157A	2	8
20050215	29326P100	ENGLISH LANG LEARNG &	2849	ELLG	0164A	2	19
20050215	293306106	ENGLOBAL CORP	52024	ENG	0226A	1	4
20050215	29357D208	ENRON CAPITAL RES LP 9	40771	ECSPQ	0633A	2	175
20050215	29362U104	ENTEGRIS INC	652	ENTG	0005A	2	1
20050215	29362U104	ENTEGRIS INC	10268	ENTG	0501A	2	1
20050215	29362U104	ENTEGRIS INC	10	ENTG	0633A	2	10
20050215	29362U104	ENTEGRIS INC	300	ENTG	0749A	2	6
20050215	293637104	ENTERASYS NETWORKS,	421531	ETS	0005A	0	1
20050215	293637104	ENTERASYS NETWORKS,	2457	ETS	0549A	0	1
20050215	29364H200	ENTERGY GULF STS 8.75%	17300	EGSPRAC	0501A	0	5
20050215	29364H200	ENTERGY GULF STS 8.75%	800	EGSPRAC	0534A	0	2
20050215	293792107	ENTERPRISE PRODS PAR	2819	EPD	0103A	0	3
20050215	293792107	ENTERPRISE PRODS PAR	33	EPD	0437A	0	1
20050215	293792107	ENTERPRISE PRODS PAR	15000	EPD	0438A	0	1
20050215	293792107	ENTERPRISE PRODS PAR	1900	EPD	0549A	0	17
20050215	293792107	ENTERPRISE PRODS PAR	11000	EPD	0632A	0	1
20050215	293792107	ENTERPRISE PRODS PAR	5	EPD	0749A	0	19
20050215	29382F103	ENTREMED INC	3570	ENMD	0015A	2	2
20050215	29382F103	ENTREMED INC	8900	ENMD	0188A	2	1
20050215	29382F103	ENTREMED INC	3943	ENMD	0437A	2	1
20050215	29382F103	ENTREMED INC	18600	ENMD	0549A	2	2
20050215	29382M207	ENTOURAGE MINING LTD	50000	ETGMF	5030A	2	3
20050215	29382Y102	ENTRADA NETWORKS INC	3955	ESAN	0161A	2	2
20050215	29382Y102	ENTRADA NETWORKS INC	7775	ESAN	0221A	2	46
20050215	293844106	ENTROPIN INC	1650	ETOP	0157A	2	22
20050215	293844106	ENTROPIN INC	27507	ETOP	0161A	2	6
20050215	293844106	ENTROPIN INC	10000	ETOP	0632A	2	1
20050215	293876306	ENUCLEUS INC NEW	116	ENUI	0019A	2	60
20050215	293876306	ENUCLEUS INC NEW	4061	ENUI	0157A	2	3
20050215	293876306	ENUCLEUS INC NEW	868	ENUI	0161A	2	2
20050215	293876306	ENUCLEUS INC NEW	1993	ENUI	0632A	2	2
20050215	293876306	ENUCLEUS INC NEW	18128	ENUI	0690A	2	106
20050215	293876306	ENUCLEUS INC NEW	1	ENUI	0750A	2	99
20050215	293986303	ENVOY COMMUNICATNS (	12890	ECGID	0044A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	20	ECGID	0064A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	123	ECGID	0141A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	600	ECGID	0158A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	20085	ECGID	0188A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	300	ECGID	0201A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	1100	ECGID	0283A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	1400	ECGID	0367A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	5210	ECGID	0501A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	198	ECGID	0571A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	500	ECGID	0642A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	18880	ECGID	0705A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	600	ECGID	0756A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	2	ECGID	0887A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	8560	ECGID	5030A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	3829	ECGID	5036A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	21173	ECGID	5043A	2	1
20050215	293986303	ENVOY COMMUNICATNS (	11991	ECGID	5063A	2	1
20050215	29403V103	ENVIRO VORAXIAL TECH I	26215	EVTN	0632A	2	340
20050215	29406U102	ENVIRONMENTAL ASSETS	12467	EVAM	0015A	2	341
20050215	29406U102	ENVIRONMENTAL ASSETS	68065	EVAM	0226A	2	145
20050215	29406U102	ENVIRONMENTAL ASSETS	2000	EVAM	0385A	2	281
20050215	29406U102	ENVIRONMENTAL ASSETS	5231	EVAM	0501A	2	64
20050215	29411J100	ENXNET INC	500	EXNT	0157A	2	29
20050215	29411J100	ENXNET INC	9631	EXNT	0161A	2	3
20050215	29411J100	ENXNET INC	570	EXNT	0164A	2	2
20050215	2.94E+104	EON LABS INC	52505	ELAB	0773A	2	1
20050215	294262100	EPIXTAR CORP	22000	EPXR	0005A	2	159
20050215	294262100	EPIXTAR CORP	20	EPXR	0157A	2	46

20050215	294262100	EPIXTAR CORP	13184	EPXR	0161A	2	19
20050215	294262100	EPIXTAR CORP	500	EPXR	0750A	2	33
20050215	294262100	EPIXTAR CORP	10077	EPXR	5065A	2	182
20050215	294276100	EPOLIN INC	500	EPLN	0141A	2	9
20050215	294276100	EPOLIN INC	88500	EPLN	0352A	2	0
20050215	294429105	EQUIFAX INCORPORATED	15969	EFX	0005A	0	1
20050215	294429105	EQUIFAX INCORPORATED	4312	EFX	0501A	0	1
20050215	294429105	EQUIFAX INCORPORATED	33	EFX	0688A	0	1
20050215	294429105	EQUIFAX INCORPORATED	68	EFX	0705A	0	1
20050215	294741103	EQUITY OFFICE PROPS TI	41111	EOP	0005A	0	1
20050215	294741103	EQUITY OFFICE PROPS TI	400	EOP	0749A	0	1
20050215	294741103	EQUITY OFFICE PROPS TI	1	EOP	0816A	0	5
20050215	29477M203	EQUTIY TECH & RSRCS IN	126999	ETCR	0161A	2	8
20050215	29481V108	ERESEARCH TECH INC	3409	ERES	0074A	2	1
20050215	29481V108	ERESEARCH TECH INC	5800	ERES	0100A	2	4
20050215	29481V108	ERESEARCH TECH INC	400	ERES	0157A	2	1
20050215	29481V108	ERESEARCH TECH INC	1001	ERES	0780A	2	1
20050215	29481V108	ERESEARCH TECH INC	1100	ERES	5011A	2	1
20050215	294821608	ERICSSON LM TEL CO AD	4	ERICY	0157A	2	2
20050215	294821608	ERICSSON LM TEL CO AD	2148	ERICY	0265A	2	2
20050215	294821608	ERICSSON LM TEL CO AD	445	ERICY	0271A	2	2
20050215	294821608	ERICSSON LM TEL CO AD	100	ERICY	0312A	2	1
20050215	294821608	ERICSSON LM TEL CO AD	229100	ERICY	0410A	2	1
20050215	294821608	ERICSSON LM TEL CO AD	100581	ERICY	0418A	2	1
20050215	294821608	ERICSSON LM TEL CO AD	220	ERICY	0442A	2	1
20050215	294821608	ERICSSON LM TEL CO AD	4900	ERICY	0647A	2	3
20050215	29664T102	ESPERANZA SILVER CORI	10924	ESPZF	5030A	2	5
20050215	29665F200	ESPIRITO SANTO FINL GR	8700	ESF	0019A	0	4
20050215	29665F200	ESPIRITO SANTO FINL GR	1	ESF	0030A	0	118
20050215	29665F200	ESPIRITO SANTO FINL GR	179	ESF	0055A	0	1
20050215	29665F200	ESPIRITO SANTO FINL GR	505	ESF	0221A	0	13
20050215	29665F200	ESPIRITO SANTO FINL GR	2500	ESF	0632A	0	9
20050215	29759M103	ETELCHARGE.COM INC	1500	ETLC	0019A	2	1
20050215	29759M103	ETELCHARGE.COM INC	10800	ETLC	0705A	2	41
20050215	29759M103	ETELCHARGE.COM INC	500	ETLC	0750A	2	1
20050215	29759M103	ETELCHARGE.COM INC	15000	ETLC	8072A	2	2
20050215	297602104	ETHAN ALLEN INTERIORS	20633	ETH	0005A	0	1
20050215	297602104	ETHAN ALLEN INTERIORS	4188	ETH	0019A	0	1
20050215	297602104	ETHAN ALLEN INTERIORS	1363	ETH	0141A	0	1
20050215	297602104	ETHAN ALLEN INTERIORS	618	ETH	0437A	0	1
20050215	297602104	ETHAN ALLEN INTERIORS	2267	ETH	0549A	0	2
20050215	297903106	ETERNAL TECHNOLOGIES	2500	ETLT	0044A	2	1
20050215	297903106	ETERNAL TECHNOLOGIES	4303	ETLT	0157A	2	1
20050215	297903106	ETERNAL TECHNOLOGIES	33000	ETLT	0265A	2	2
20050215	297903106	ETERNAL TECHNOLOGIES	60389	ETLT	0418A	2	18
20050215	297903106	ETERNAL TECHNOLOGIES	2961	ETLT	0633A	2	2
20050215	29843R100	EURASIAN MINERALS INC	7000	ESMNF	0141A	2	18
20050215	29843R100	EURASIAN MINERALS INC	4000	ESMNF	5058A	2	2
20050215	29980R202	EVEREST RE CAP TR II 6.2	2508	REPRB	0015A	0	1
20050215	29980R202	EVEREST RE CAP TR II 6.2	442	REPRB	0044A	0	1
20050215	29980R202	EVEREST RE CAP TR II 6.2	35895	REPRB	0161A	0	8
20050215	30023Y105	EVERGREEN INCOME ADV	16702	EAD	0501A	1	11
20050215	30023Y105	EVERGREEN INCOME ADV	1700	EAD	3675A	1	2
20050215	30033R108	EVERGREEN SOLAR INC	380	ESLR	0213A	2	3
20050215	30033R108	EVERGREEN SOLAR INC	4000	ESLR	0221A	2	1
20050215	30033R108	EVERGREEN SOLAR INC	35732	ESLR	0573A	2	2
20050215	30033R108	EVERGREEN SOLAR INC	200	ESLR	0633A	2	1
20050215	30049T205	EVOLVE ONE INC NEW	48062	EVLO	0161A	2	70
20050215	30049T205	EVOLVE ONE INC NEW	42094	EVLO	0705A	2	45
20050215	300615101	EXABYTE CORP	9270	EXBT	0352A	2	15
20050215	300615101	EXABYTE CORP	1321	EXBT	0633A	2	10
20050215	300615101	EXABYTE CORP	1324	EXBT	0705A	2	1
20050215	30069C108	EXCELLON RESOURCES I	19000	EXLLF	5030A	2	7
20050215	30161N101	EXELON CORPORATION	651	EXC	0052A	0	1
20050215	30161N101	EXELON CORPORATION	13434	EXC	0074A	0	1
20050215	30161N101	EXELON CORPORATION	1168	EXC	0210A	0	1
20050215	30161N101	EXELON CORPORATION	100	EXC	0362A	0	1
20050215	301921102	EXPLORATION OREX INC	10000	EORXF	5099A	2	1
20050215	301942405	EYE CARE INTL INC CL-A I	13700	EYCI	0141A	2	5
20050215	301942405	EYE CARE INTL INC CL-A I	500	EYCI	0705A	2	1

20050215	30231G102	EXXON MOBIL CORPORAT	85776	XOM	0005A	0	1
20050215	30231G102	EXXON MOBIL CORPORAT	7553	XOM	0188A	0	1
20050215	30231G102	EXXON MOBIL CORPORAT	300	XOM	0362A	0	1
20050215	30231G102	EXXON MOBIL CORPORAT	1385	XOM	0768A	0	1
20050215	30231G102	EXXON MOBIL CORPORAT	21300	XOM	0773A	0	1
20050215	30240S600	FAO INC NEW	81105	FAOOQ	0019A	2	55
20050215	30240S600	FAO INC NEW	88797	FAOOQ	0030A	2	107
20050215	30240S600	FAO INC NEW	18681	FAOOQ	0050A	2	215
20050215	30240S600	FAO INC NEW	9468	FAOOQ	0418A	2	284
20050215	30240S600	FAO INC NEW	179960	FAOOQ	0633A	2	294
20050215	30240S600	FAO INC NEW	581266	FAOOQ	5099A	2	315
20050215	302520101	F N B CORP (PA)	2793	FNB	0005A	0	1
20050215	302520101	F N B CORP (PA)	753	FNB	0074A	0	1
20050215	302520101	F N B CORP (PA)	39474	FNB	0501A	0	5
20050215	302520101	F N B CORP (PA)	49	FNB	0750A	0	153
20050215	302656103	F T M MEDIA INC	69124	FTMM	0158A	2	1
20050215	30266R106	FTS GROUP INC	387	FLIP	0157A	2	2
20050215	30266R106	FTS GROUP INC	303448	FLIP	0632A	2	9
20050215	30266R106	FTS GROUP INC	594900	FLIP	5065A	2	55
20050215	30267U108	FTD GROUP, INC.	9164	FTD	0015A	0	2
20050215	30267U108	FTD GROUP, INC.	2200	FTD	0030A	0	2
20050215	30267U108	FTD GROUP, INC.	1873	FTD	0044A	0	1
20050215	30267U108	FTD GROUP, INC.	1683	FTD	0067A	0	2
20050215	30267U108	FTD GROUP, INC.	15000	FTD	0074A	0	2
20050215	30267U108	FTD GROUP, INC.	2000	FTD	0103A	0	2
20050215	30267U108	FTD GROUP, INC.	20750	FTD	0116A	0	2
20050215	30267U108	FTD GROUP, INC.	2950	FTD	0158A	0	2
20050215	30267U108	FTD GROUP, INC.	16497	FTD	0161A	0	1
20050215	30267U108	FTD GROUP, INC.	4540	FTD	0221A	0	2
20050215	30267U108	FTD GROUP, INC.	23960	FTD	0234A	0	2
20050215	30267U108	FTD GROUP, INC.	4250	FTD	0235A	0	2
20050215	30267U108	FTD GROUP, INC.	600	FTD	0279A	0	2
20050215	30267U108	FTD GROUP, INC.	10575	FTD	0309A	0	2
20050215	30267U108	FTD GROUP, INC.	5900	FTD	0311A	0	2
20050215	30267U108	FTD GROUP, INC.	4287	FTD	0407A	0	1
20050215	30267U108	FTD GROUP, INC.	150	FTD	0442A	0	1
20050215	30267U108	FTD GROUP, INC.	291900	FTD	0443A	0	2
20050215	30267U108	FTD GROUP, INC.	171590	FTD	0501A	0	2
20050215	30267U108	FTD GROUP, INC.	56723	FTD	0632A	0	2
20050215	30267U108	FTD GROUP, INC.	13000	FTD	0696A	0	1
20050215	302695101	FX ENERGY INC	24000	FXEN	0010A	2	7
20050215	302695101	FX ENERGY INC	2242	FXEN	0355A	2	2
20050215	302695101	FX ENERGY INC	12865	FXEN	0437A	2	12
20050215	302695101	FX ENERGY INC	3280	FXEN	0549A	2	8
20050215	302695101	FX ENERGY INC	2189	FXEN	0551A	2	27
20050215	302695101	FX ENERGY INC	12012	FXEN	8072A	2	7
20050215	30303W10(	FACEKEY CORP	10935	FEKY	0501A	2	6
20050215	303072102	FACTORY 2-U STORES IN(	69254	FTUSQ	0050A	2	84
20050215	303072102	FACTORY 2-U STORES IN(	14700	FTUSQ	0418A	2	47
20050215	303072102	FACTORY 2-U STORES IN(	553	FTUSQ	0633A	2	13
20050215	303901102	FAIRFAX FINL HLDGS LTD	1900	FFH	0013A	0	5
20050215	303901102	FAIRFAX FINL HLDGS LTD	79307	FFH	0050A	0	98
20050215	303901102	FAIRFAX FINL HLDGS LTD	137887	FFH	0161A	0	2
20050215	303901102	FAIRFAX FINL HLDGS LTD	50	FFH	0534A	0	37
20050215	303901102	FAIRFAX FINL HLDGS LTD	342972	FFH	0690A	0	106
20050215	305204109	FAIRMONT HOTELS&RESO	16850	FHR	0050A	0	1
20050215	305204109	FAIRMONT HOTELS&RESO	495	FHR	0221A	0	14
20050215	305560104	FAIRPOINT COMMUNICAT	400	FRP	0030A	0	4
20050215	305560104	FAIRPOINT COMMUNICAT	6200	FRP	0044A	0	5
20050215	305560104	FAIRPOINT COMMUNICAT	2900	FRP	0116A	0	5
20050215	305560104	FAIRPOINT COMMUNICAT	10000	FRP	0158A	0	5
20050215	305560104	FAIRPOINT COMMUNICAT	57175	FRP	0161A	0	5
20050215	305560104	FAIRPOINT COMMUNICAT	12000	FRP	0438A	0	5
20050215	305560104	FAIRPOINT COMMUNICAT	3925	FRP	0501A	0	5
20050215	305560104	FAIRPOINT COMMUNICAT	185000	FRP	0573A	0	5
20050215	305560104	FAIRPOINT COMMUNICAT	101475	FRP	0632A	0	5
20050215	305560104	FAIRPOINT COMMUNICAT	7300	FRP	0647A	0	1
20050215	306067109	FALCON NATURAL GAS C(	284	FNGC	0157A	2	3
20050215	306067109	FALCON NATURAL GAS C(	7350	FNGC	0352A	2	5
20050215	306067109	FALCON NATURAL GAS C(	1000	FNGC	0750A	2	1

20050215	306067109	FALCON NATURAL GAS C	135000	FNGC	5099A	2	2
20050215	306137100	FALCONSTOR SOFTWARE	3640	FALC	0188A	2	1
20050215	306137100	FALCONSTOR SOFTWARE	1725	FALC	0385A	2	2
20050215	306137100	FALCONSTOR SOFTWARE	10626	FALC	0437A	2	24
20050215	306137100	FALCONSTOR SOFTWARE	100	FALC	0534A	2	1
20050215	306137100	FALCONSTOR SOFTWARE	17578	FALC	0549A	2	24
20050215	306137100	FALCONSTOR SOFTWARE	15410	FALC	0551A	2	50
20050215	30705R105	FAMILY ROOM ENTERTAIN	95785	FMLY	0161A	2	4
20050215	30705R105	FAMILY ROOM ENTERTAIN	100	FMLY	0750A	2	20
20050215	307325100	FAR EAST ENERGY CORP	20000	FEEC	0012A	2	9
20050215	307325100	FAR EAST ENERGY CORP	170	FEEC	0234A	2	3
20050215	307325100	FAR EAST ENERGY CORP	24300	FEEC	0443A	2	14
20050215	307325100	FAR EAST ENERGY CORP	211	FEEC	0633A	2	14
20050215	313135600	FEDDERS CORP SERIES A	1100	FJCPRA	0005A	0	63
20050215	313135600	FEDDERS CORP SERIES A	2570	FJCPRA	0020A	0	7
20050215	313135600	FEDDERS CORP SERIES A	45	FJCPRA	0158A	0	0
20050215	313135600	FEDDERS CORP SERIES A	100	FJCPRA	0161A	0	1
20050215	313135600	FEDDERS CORP SERIES A	24696	FJCPRA	0352A	0	75
20050215	313549107	FEDERAL-MOGUL CORP	50	FDMLQ	0157A	2	1
20050215	313549107	FEDERAL-MOGUL CORP	169243	FDMLQ	0161A	2	33
20050215	313549107	FEDERAL-MOGUL CORP	6515	FDMLQ	0221A	2	2
20050215	313549107	FEDERAL-MOGUL CORP	3798863	FDMLQ	0352A	2	999
20050215	313549107	FEDERAL-MOGUL CORP	42012	FDMLQ	0355A	2	813
20050215	313549107	FEDERAL-MOGUL CORP	159378	FDMLQ	0573A	2	25
20050215	313549107	FEDERAL-MOGUL CORP	21279	FDMLQ	0633A	2	20
20050215	313586828	FEDERAL NAT'L MTG ASS	4201	FNMPRN	0443A	0	9
20050215	313586828	FEDERAL NAT'L MTG ASS	28070	FNMPRN	0501A	0	15
20050215	313586885	FANNIE MAE 5.81% PFD S	60000	FNMPRH	0005A	0	10
20050215	313586885	FANNIE MAE 5.81% PFD S	500	FNMPRH	0015A	0	1
20050215	313586885	FANNIE MAE 5.81% PFD S	189	FNMPRH	0501A	0	3
20050215	31430F200	FELCOR LDGNG&TST $1.9	15600	FCHPRA	0074A	0	2
20050215	31430F200	FELCOR LDGNG&TST $1.9	414	FCHPRA	0705A	0	16
20050215	314462102	FEMALE HEALTH CO. (THE	465	FHCO	0044A	2	1
20050215	314462102	FEMALE HEALTH CO. (THE	28750	FHCO	0141A	2	21
20050215	315293100	FERRELLGAS PARTNERS	6840	FGP	0005A	0	2
20050215	315293100	FERRELLGAS PARTNERS	4186	FGP	0018A	0	5
20050215	315293100	FERRELLGAS PARTNERS	3478	FGP	0188A	0	1
20050215	315293100	FERRELLGAS PARTNERS	400	FGP	0271A	0	5
20050215	315293100	FERRELLGAS PARTNERS	2600	FGP	0438A	0	1
20050215	315293100	FERRELLGAS PARTNERS	1300	FGP	0501A	0	2
20050215	315293100	FERRELLGAS PARTNERS	18070	FGP	0573A	0	3
20050215	315293100	FERRELLGAS PARTNERS	500	FGP	0690A	0	2
20050215	315522102	FERTIL A CHRON INC	332823	FEKR	0158A	2	1
20050215	315646109	FIBERMARK INC	2900	FMKIQ	0157A	2	3
20050215	315646109	FIBERMARK INC	3497007	FMKIQ	0226A	2	104
20050215	315646109	FIBERMARK INC	283175	FMKIQ	0352A	2	20
20050215	315746107	FIDELIS ENERGY INC	61	FDEI	0157A	2	2
20050215	315746107	FIDELIS ENERGY INC	10136	FDEI	0161A	2	12
20050215	315746107	FIDELIS ENERGY INC	10	FDEI	0633A	2	3
20050215	315746107	FIDELIS ENERGY INC	4	FDEI	0887A	2	42
20050215	316570100	FIELDPOINT PETROLEUM	783	FPPC	0157A	2	1
20050215	316570100	FIELDPOINT PETROLEUM	8849	FPPC	0161A	2	3
20050215	316570100	FIELDPOINT PETROLEUM	2839	FPPC	0623A	2	182
20050215	316570100	FIELDPOINT PETROLEUM	3750	FPPC	0701A	2	9
20050215	316570100	FIELDPOINT PETROLEUM	23730	FPPC	0733A	2	21
20050215	316570100	FIELDPOINT PETROLEUM	1387	FPPC	0780A	2	4
20050215	31659U300	FIELDSTONE INVESTMEN	21977	FICC	0005A	2	1
20050215	31659U300	FIELDSTONE INVESTMEN	354960	FICC	0050A	2	6
20050215	31659U300	FIELDSTONE INVESTMEN	10800	FICC	0443A	2	6
20050215	31659U300	FIELDSTONE INVESTMEN	67100	FICC	0573A	2	3
20050215	31659U300	FIELDSTONE INVESTMEN	59700	FICC	0632A	2	4
20050215	31659U300	FIELDSTONE INVESTMEN	59300	FICC	2424A	2	1
20050215	31738F100	FINANCIAL ACCESS SOLU	3021	FLST	0157A	2	2
20050215	31738F100	FINANCIAL ACCESS SOLU	26659	FLST	0161A	2	2
20050215	31738F100	FINANCIAL ACCESS SOLU	1833	FLST	0164A	2	0
20050215	31738F100	FINANCIAL ACCESS SOLU	16500	FLST	0188A	2	0
20050215	31738F100	FINANCIAL ACCESS SOLU	200	FLST	0235A	2	1
20050215	31738F100	FINANCIAL ACCESS SOLU	4000	FLST	0443A	2	1
20050215	31738F100	FINANCIAL ACCESS SOLU	4988	FLST	0632A	2	2
20050215	31738F100	FINANCIAL ACCESS SOLU	1	FLST	0887A	2	2

20050215	31738F100	FINANCIAL ACCESS SOLU	40000	FLST	5011A	2	2
20050215	31738F100	FINANCIAL ACCESS SOLU	95000	FLST	5029A	2	2
20050215	31738F100	FINANCIAL ACCESS SOLU	29000	FLST	5063A	2	2
20050215	317718302	FIND/SVP INC	22000	FSVP	0221A	2	1
20050215	317794105	FINDWHAT.COM	31744	FWHT	0005A	2	1
20050215	317794105	FINDWHAT.COM	3579	FWHT	0180A	2	1
20050215	317794105	FINDWHAT.COM	5776	FWHT	0437A	2	4
20050215	317794105	FINDWHAT.COM	2333	FWHT	0549A	2	3
20050215	317794105	FINDWHAT.COM	320	FWHT	0705A	2	1
20050215	317794105	FINDWHAT.COM	252	FWHT	3650A	2	4
20050215	31787A101	FINISAR CORPORATION	57482	FNSR	0437A	2	26
20050215	31787A101	FINISAR CORPORATION	254841	FNSR	0438A	2	12
20050215	31787A101	FINISAR CORPORATION	19721	FNSR	0549A	2	8
20050215	31787A101	FINISAR CORPORATION	1855	FNSR	0773A	2	1
20050215	317928109	FINOVA GROUP INC (THE)	8168	FNVG	0157A	2	15
20050215	317928109	FINOVA GROUP INC (THE)	28701	FNVG	0221A	2	52
20050215	31809A105	FINX GROUP INC (THE)	72206	FXGP	0164A	2	1
20050215	318111101	FIRE ENVIRONMENTAL IN	10398	FENV	0158A	2	1
20050215	318522307	FIRST AMERICAN CORP (T	39223	FAF	0005A	0	1
20050215	31865X106	FIRST AVENUE NETWORK	3200	FRNS	0443A	2	4
20050215	31865X106	FIRST AVENUE NETWORK	2111	FRNS	0501A	2	6
20050215	31865X106	FIRST AVENUE NETWORK	26	FRNS	0623A	2	28
20050215	31865X106	FIRST AVENUE NETWORK	20000	FRNS	0642A	2	0
20050215	320228109	FIRST FINANCIAL FUND IN	5	FF	0030A	0	4
20050215	320228109	FIRST FINANCIAL FUND IN	100	FF	0074A	0	1
20050215	320228109	FIRST FINANCIAL FUND IN	17369	FF	0161A	0	16
20050215	320228109	FIRST FINANCIAL FUND IN	2186	FF	0188A	0	5
20050215	320228109	FIRST FINANCIAL FUND IN	523	FF	0210A	0	1
20050215	320228109	FIRST FINANCIAL FUND IN	319	FF	0385A	0	29
20050215	320228109	FIRST FINANCIAL FUND IN	4300	FF	0534A	0	32
20050215	320228109	FIRST FINANCIAL FUND IN	2700	FF	0571A	0	4
20050215	320228109	FIRST FINANCIAL FUND IN	78	FF	3720A	0	11
20050215	321006108	FIRST MONTAUK FINL CO	14097	FMFK	0161A	2	2
20050215	321006108	FIRST MONTAUK FINL CO	158525	FMFK	0632A	2	7
20050215	335889200	FIRST PACIFIC LTD SPON	24000	FPAFY	0234A	2	29
20050215	335933107	FIRST PACIFIC NETWORK	7700	FPNQ	0221A	2	60
20050215	335933107	FIRST PACIFIC NETWORK	12947	FPNQ	0571A	2	282
20050215	337484307	FIRST VIRTUAL COMMUNI	377	FVCCQ	0157A	2	14
20050215	337484307	FIRST VIRTUAL COMMUNI	22246	FVCCQ	0633A	2	16
20050215	33763B103	FIRSTPLUS FINANCIAL GR	9099	FPFX	0141A	2	414
20050215	33763B103	FIRSTPLUS FINANCIAL GR	3708	FPFX	0157A	2	2
20050215	33763B103	FIRSTPLUS FINANCIAL GR	1415	FPFX	0158A	2	1
20050215	33763B103	FIRSTPLUS FINANCIAL GR	48469	FPFX	0221A	2	21
20050215	337719108	FISCHER IMAGING CORP	249	FIMG	0164A	2	1
20050215	337719108	FISCHER IMAGING CORP	2300	FIMG	0201A	2	45
20050215	337719108	FISCHER IMAGING CORP	30945	FIMG	0226A	2	2
20050215	337719108	FISCHER IMAGING CORP	334	FIMG	0234A	2	2
20050215	33828U104	5G WIRELESS COMMUNIC	29740	FGWC	0161A	2	1
20050215	33831C109	FIX-CORP INTL INC	30821	FIXCQ	0158A	2	1
20050215	338478100	FLAHERTY & CRUMRINE/C	1200	FFC	0074A	0	3
20050215	338478100	FLAHERTY & CRUMRINE/C	430	FFC	0407A	0	2
20050215	338478100	FLAHERTY & CRUMRINE/C	5900	FFC	0727A	0	33
20050215	338478100	FLAHERTY & CRUMRINE/C	4700	FFC	3675A	0	3
20050215	338478100	FLAHERTY & CRUMRINE/C	100	FFC	3851A	0	1
20050215	338480106	FLAHERTY & CRUMRINE F	300	PFD	0005A	0	6
20050215	338480106	FLAHERTY & CRUMRINE F	1353	PFD	0161A	0	2
20050215	338480106	FLAHERTY & CRUMRINE F	492	PFD	0188A	0	1
20050215	338480106	FLAHERTY & CRUMRINE F	3423	PFD	0210A	0	2
20050215	338480106	FLAHERTY & CRUMRINE F	3798	PFD	0352A	0	22
20050215	338480106	FLAHERTY & CRUMRINE F	2900	PFD	0501A	0	11
20050215	338480106	FLAHERTY & CRUMRINE F	3000	PFD	0571A	0	2
20050215	338480106	FLAHERTY & CRUMRINE F	14700	PFD	0727A	0	122
20050215	338487101	FLAME SEAL PRODUCTS	2000	FLMP	0044A	2	1
20050215	338487101	FLAME SEAL PRODUCTS	3635	FLMP	0501A	2	4
20050215	338487101	FLAME SEAL PRODUCTS	60	FLMP	0623A	2	4
20050215	338487101	FLAME SEAL PRODUCTS	4600	FLMP	0632A	2	4
20050215	338487101	FLAME SEAL PRODUCTS	7176	FLMP	0633A	2	51
20050215	338487101	FLAME SEAL PRODUCTS	175	FLMP	0750A	2	4
20050215	339099103	FLEETWOOD ENTERPRISI	13525	FLE	0418A	0	1
20050215	339735102	FLOATING RATE INCOME	6352	FRA	0055A	0	1

20050215	339735102	FLOATING RATE INCOME	11200	FRA	0250A	0	6
20050215	339735102	FLOATING RATE INCOME	1	FRA	0367A	0	1
20050215	339735102	FLOATING RATE INCOME	200	FRA	0690A	0	1
20050215	339735102	FLOATING RATE INCOME	1	FRA	0740A	0	1
20050215	34407T104	FLYI INC	650	FLYI	0157A	2	1
20050215	34407T104	FLYI INC	42064	FLYI	0418A	2	2
20050215	34407T104	FLYI INC	7482	FLYI	0549A	2	1
20050215	34407T104	FLYI INC	55256	FLYI	0573A	2	2
20050215	34407T104	FLYI INC	14655	FLYI	0642A	2	1
20050215	34407T104	FLYI INC	2001	FLYI	8072A	2	22
20050215	344159108	FOCUS ENHANCEMENTS	3000	FCSE	0221A	2	6
20050215	344159108	FOCUS ENHANCEMENTS	8325	FCSE	0279A	2	5
20050215	344159108	FOCUS ENHANCEMENTS	1067	FCSE	0501A	2	21
20050215	344159108	FOCUS ENHANCEMENTS	2435	FCSE	0573A	2	2
20050215	344419106	FOMENTO ECON MEX SA	33219	FMX	0573A	0	2
20050215	344437108	FONAR CORP	874	FONR	0157A	2	1
20050215	344437108	FONAR CORP	39447	FONR	0705A	2	3
20050215	344437306	FONAR CORP PFD NON V	200	FONRP	0074A	2	10
20050215	344437306	FONAR CORP PFD NON V	15421	FONRP	0158A	2	1
20050215	344437306	FONAR CORP PFD NON V	215	FONRP	0725A	2	48
20050215	34459U306	FONIX CORP NEW	851509	FNIX	0226A	2	2
20050215	34459U306	FONIX CORP NEW	144850	FNIX	0571A	2	46
20050215	34459U306	FONIX CORP NEW	2975	FNIX	0633A	2	1
20050215	34484N103	FOODVISION.COM INC	27141	FVSN	0158A	2	1
20050215	344907100	FORBES MEDI-TECH INC (	22	FMTI	0005A	2	1
20050215	344907100	FORBES MEDI-TECH INC (	7200	FMTI	0019A	2	2
20050215	344907100	FORBES MEDI-TECH INC (	89829	FMTI	0050A	2	35
20050215	344907100	FORBES MEDI-TECH INC (	11560	FMTI	0164A	2	2
20050215	344907100	FORBES MEDI-TECH INC (	13	FMTI	0355A	2	2
20050215	344907100	FORBES MEDI-TECH INC (	1586	FMTI	0705A	2	1
20050215	344912100	FOOTSTAR INC.	9519	FTSTQ	0221A	2	11
20050215	344912100	FOOTSTAR INC.	4000	FTSTQ	0364A	2	215
20050215	345395206	FORD CAP TST II CV PFD	31356	FPRS	0050A	0	1
20050215	345395206	FORD CAP TST II CV PFD	4593	FPRS	0210A	0	8
20050215	345425102	FORDING CANADIAN COA	102311	FDG	5030A	0	5
20050215	34637L103	FORMATION CAPITAL COF	4000	FCACF	0283A	2	3
20050215	34637L103	FORMATION CAPITAL COF	62000	FCACF	5030A	2	3
20050215	349550103	FORTEL INC	3980	FRTL	0005A	2	0
20050215	349550103	FORTEL INC	10776	FRTL	0221A	2	41
20050215	34956J309	FORTIS NL SPONS ADR NI	11108	FORSY	0443A	2	5
20050215	34956J309	FORTIS NL SPONS ADR NI	41	FORSY	0571A	2	2
20050215	34956J309	FORTIS NL SPONS ADR NI	11540	FORSY	0642A	2	1
20050215	349862300	FORWARD INDUSTRIES IN	74629	FORD	0067A	2	15
20050215	349862300	FORWARD INDUSTRIES IN	11303	FORD	0161A	2	2
20050215	3.51E+108	FOUR SEASONS HOTELS	14368	FS	0005A	0	1
20050215	3.51E+108	FOUR SEASONS HOTELS	84	FS	0188A	0	1
20050215	3.51E+108	FOUR SEASONS HOTELS	14	FS	0226A	0	1
20050215	3.51E+108	FOUR SEASONS HOTELS	31	FS	0385A	0	1
20050215	3.51E+108	FOUR SEASONS HOTELS	2617	FS	0501A	0	1
20050215	3.51E+108	FOUR SEASONS HOTELS	28330	FS	0642A	0	1
20050215	3.51E+108	FOUR SEASONS HOTELS	15993	FS	5030A	0	4
20050215	35138T107	FOX ENTERTNMNT GROU	86051	FOX	0501A	0	6
20050215	35138T107	FOX ENTERTNMNT GROU	293	FOX	0688A	0	2
20050215	35138T107	FOX ENTERTNMNT GROU	41604	FOX	0690A	0	9
20050215	35138T107	FOX ENTERTNMNT GROU	100	FOX	3550A	0	2
20050215	35671D857	FREEPORT-MCMORAN CO	322404	FCX	0050A	0	1
20050215	35671D857	FREEPORT-MCMORAN CO	69	FCX	0749A	0	29
20050215	35671D865	FRPRT MCMRN CP&G DPS	8	FCXPRD	0044A	0	3
20050215	35671D865	FRPRT MCMRN CP&G DPS	17000	FCXPRD	0501A	0	40
20050215	35687X202	FREESTAR TECHNOLOGY	486	FSRT	0019A	2	1
20050215	35687X202	FREESTAR TECHNOLOGY	448688	FSRT	0418A	2	62
20050215	35687X202	FREESTAR TECHNOLOGY	519	FSRT	0633A	2	10
20050215	35687X202	FREESTAR TECHNOLOGY	1429	FSRT	0705A	2	3
20050215	35687X202	FREESTAR TECHNOLOGY	714	FSRT	5043A	2	9
20050215	358430106	FRIEDE GOLDMAN HALTE	9382	FGHLQ	0074A	2	141
20050215	358430106	FRIEDE GOLDMAN HALTE	900	FGHLQ	0696A	2	17
20050215	358434108	FRIEDMAN, BILLINGS, RAI	498073	FBR	0005A	0	1
20050215	358434108	FRIEDMAN, BILLINGS, RAI	11	FBR	0749A	0	1
20050215	358468106	FRIENDLY ENERGY CORP	17410	FDEG	0221A	2	280
20050215	359081106	FRONTIER INSURANCE GI	1000	FTER	0019A	2	4

20050215	359081106	FRONTIER INSURANCE GI	1485	FTER	0157A	2	3
20050215	359081106	FRONTIER INSURANCE GI	1185	FTER	0158A	2	1
20050215	359081106	FRONTIER INSURANCE GI	5000	FTER	0265A	2	1
20050215	359081106	FRONTIER INSURANCE GI	34250	FTER	0632A	2	4
20050215	35952H106	FUELCELL ENERGY INC	15765	FCEL	0019A	2	2
20050215	35952H106	FUELCELL ENERGY INC	585	FCEL	0180A	2	2
20050215	35952H106	FUELCELL ENERGY INC	16618	FCEL	0188A	2	1
20050215	35952H106	FUELCELL ENERGY INC	14301	FCEL	0279A	2	3
20050215	35952H106	FUELCELL ENERGY INC	1645	FCEL	0385A	2	1
20050215	35952H106	FUELCELL ENERGY INC	19031	FCEL	0418A	2	18
20050215	35952H106	FUELCELL ENERGY INC	6308	FCEL	0549A	2	25
20050215	35952H106	FUELCELL ENERGY INC	171478	FCEL	0573A	2	22
20050215	35952H106	FUELCELL ENERGY INC	4300	FCEL	0696A	2	7
20050215	35952H106	FUELCELL ENERGY INC	13316	FCEL	0740A	2	7
20050215	35952H106	FUELCELL ENERGY INC	3340	FCEL	2767A	2	2
20050215	359682101	FULLCIRCLE REGISTRY, II	100	FLCR	0019A	2	174
20050215	359682101	FULLCIRCLE REGISTRY, II	13225	FLCR	0161A	2	1
20050215	35968C109	FULL METAL MINERALS LT	4500	FLMTF	0385A	2	5
20050215	35968C109	FULL METAL MINERALS LT	3000	FLMTF	5030A	2	1
20050215	35968C109	FULL METAL MINERALS LT	6000	FLMTF	5099A	2	1
20050215	36076N201	FUNAI ELECTRIC CO LTD	2000	FUAIY	0067A	2	1
20050215	36076N201	FUNAI ELECTRIC CO LTD	54700	FUAIY	0355A	2	4
20050215	36076N201	FUNAI ELECTRIC CO LTD	6637	FUAIY	0443A	2	3
20050215	360912109	FUTUREMEDIA PLC SPON	29	FMDAY	0646A	2	1
20050215	360912109	FUTUREMEDIA PLC SPON	109091	FMDAY	5030A	2	1
20050215	360912109	FUTUREMEDIA PLC SPON	2000	FMDAY	5048A	2	1
20050215	361652209	GFI GROUP INC	90	GFIG	0044A	2	5
20050215	361652209	GFI GROUP INC	1900	GFIG	0438A	2	2
20050215	361652209	GFI GROUP INC	14029	GFIG	0690A	2	2
20050215	361652209	GFI GROUP INC	800	GFIG	0696A	2	1
20050215	361751209	GK INTELLIGENT SYSTEM	24800	GKIG	0019A	2	1
20050215	361751209	GK INTELLIGENT SYSTEM	3688	GKIG	0157A	2	1
20050215	361751209	GK INTELLIGENT SYSTEM	89	GKIG	0161A	2	1
20050215	361751209	GK INTELLIGENT SYSTEM	580	GKIG	0221A	2	56
20050215	361755606	GKN PLC SPONS ADR	755	GKNLY	0019A	2	16
20050215	361755606	GKN PLC SPONS ADR	20	GKNLY	0031A	2	26
20050215	361755606	GKN PLC SPONS ADR	44868	GKNLY	0274A	2	5
20050215	361755606	GKN PLC SPONS ADR	7536	GKNLY	0418A	2	1
20050215	361755606	GKN PLC SPONS ADR	283	GKNLY	0571A	2	1
20050215	361970106	GABRIEL RESOURCES LTI	10300	GBRRF	5099A	2	1
20050215	36229U102	GSI LUMONICS INC	1980	GSLI	0705A	2	3
20050215	36229U102	GSI LUMONICS INC	69025	GSLI	5030A	2	5
20050215	36230F102	GTC TELECOM CORP	12335	GTCC	0157A	2	4
20050215	36230F102	GTC TELECOM CORP	161275	GTCC	0161A	2	4
20050215	362359408	GT GROUP TELECOM INC	6503	GTTLQ	0019A	2	558
20050215	362359408	GT GROUP TELECOM INC	23200	GTTLQ	5030A	2	169
20050215	36239Y102	GABELLI ASSET MGMT	5637	GBL	0005A	0	1
20050215	36239Y102	GABELLI ASSET MGMT	9858	GBL	0355A	0	14
20050215	36239Y102	GABELLI ASSET MGMT	1032	GBL	0437A	0	2
20050215	36240A101	GABELLI UTILITY TRUST	25940	GUT	0020A	0	80
20050215	36240A101	GABELLI UTILITY TRUST	2276	GUT	0161A	0	1
20050215	36240A101	GABELLI UTILITY TRUST	1187	GUT	0573A	0	4
20050215	36240A101	GABELLI UTILITY TRUST	13451	GUT	0671A	0	113
20050215	36240A101	GABELLI UTILITY TRUST	1212	GUT	0690A	0	16
20050215	36240A200	GABELLI UTILITY TST(THE	3778	GUTPRA	0020A	0	16
20050215	36240A200	GABELLI UTILITY TST(THE	9200	GUTPRA	0727A	0	97
20050215	3.62E+105	GVI SECURITIES SOLUTIC	23	GVIS	0157A	2	2
20050215	3.62E+105	GVI SECURITIES SOLUTIC	3765	GVIS	0161A	2	4
20050215	3.62E+105	GVI SECURITIES SOLUTIC	10000	GVIS	0216A	2	19
20050215	3.62E+105	GVI SECURITIES SOLUTIC	11173	GVIS	0352A	2	27
20050215	3.62E+105	GVI SECURITIES SOLUTIC	2083	GVIS	0642A	2	21
20050215	362553109	GADZOOKS INC	98606	GADZQ	0019A	2	17
20050215	362553109	GADZOOKS INC	4784	GADZQ	0161A	2	1
20050215	362553109	GADZOOKS INC	10000	GADZQ	0279A	2	2
20050215	362553109	GADZOOKS INC	151999	GADZQ	0352A	2	6
20050215	362553109	GADZOOKS INC	10000	GADZQ	0633A	2	1
20050215	364162206	GALTECH SEMICNDR MAT	12508	GTSM	0161A	2	23
20050215	364649103	GAME TECHNOLOGIES IN	15000	GTKN	0702A	2	31
20050215	36466W10(	GAMING ENTERTAINMENT	10000	GMEI	5099A	2	132
20050215	36466X108	GAMEZNFLIX INC	500	GZFX	0064A	2	5

20050215	36466X108	GAMEZNFLIX INC	33482	GZFX	0157A	2	3
20050215	36467N109	GAMMACAN INTL INC	3052	GCAN	0161A	2	6
20050215	36467N109	GAMMACAN INTL INC	300	GCAN	0750A	2	10
20050215	36467N109	GAMMACAN INTL INC	7500	GCAN	5099A	2	2
20050215	36471P108	GANDER MOUNTAIN CO	2442	GMTN	0074A	2	2
20050215	36471P108	GANDER MOUNTAIN CO	1442	GMTN	0074A	2	2
20050215	36471P108	GANDER MOUNTAIN CO	83	GMTN	0180A	2	2
20050215	36471P108	GANDER MOUNTAIN CO	5377	GMTN	0188A	2	1
20050215	36471P108	GANDER MOUNTAIN CO	2	GMTN	0235A	2	2
20050215	36471P108	GANDER MOUNTAIN CO	1000	GMTN	0279A	2	1
20050215	36471P108	GANDER MOUNTAIN CO	17748	GMTN	0418A	2	3
20050215	36471P108	GANDER MOUNTAIN CO	5244	GMTN	0437A	2	8
20050215	36471P108	GANDER MOUNTAIN CO	21070	GMTN	0501A	2	1
20050215	36471P108	GANDER MOUNTAIN CO	1691	GMTN	0534A	2	3
20050215	36471P108	GANDER MOUNTAIN CO	300	GMTN	0549A	2	4
20050215	36471P108	GANDER MOUNTAIN CO	12011	GMTN	0573A	2	11
20050215	36471P108	GANDER MOUNTAIN CO	300	GMTN	0690A	2	2
20050215	364760108	GAP INC (THE)	60	GPS	0015A	0	1
20050215	364760108	GAP INC (THE)	32	GPS	0152A	0	1
20050215	364760108	GAP INC (THE)	7475	GPS	0437A	0	1
20050215	364760108	GAP INC (THE)	8024	GPS	0501A	0	1
20050215	364760108	GAP INC (THE)	9592	GPS	0690A	0	1
20050215	365476100	GARDENBURGER INC	1693	GBURE	0161A	2	4
20050215	365476100	GARDENBURGER INC	6000	GBURE	0221A	2	29
20050215	365476100	GARDENBURGER INC	100	GBURE	0418A	2	2
20050215	365476100	GARDENBURGER INC	19420	GBURE	0705A	2	30
20050215	367220100	GASCO ENERGY INC	69300	GSX	0312A	1	12
20050215	367220100	GASCO ENERGY INC	2	GSX	0633A	1	48
20050215	367299104	GASTAR EXPLORATION L	10000	GSREF	5029A	2	1
20050215	367299104	GASTAR EXPLORATION L	2500	GSREF	5058A	2	1
20050215	367299104	GASTAR EXPLORATION L	12800	GSREF	5063A	2	1
20050215	367299104	GASTAR EXPLORATION L	20271	GSREF	5099A	2	2
20050215	36756R100	GATEWAY ACCESS SOLU	1550	GWYA	0157A	2	4
20050215	36756R100	GATEWAY ACCESS SOLU	2250	GWYA	0188A	2	2
20050215	36756R100	GATEWAY ACCESS SOLU	9900	GWYA	0501A	2	4
20050215	367633203	GATEWAY INTL HLDGS IN	56000	GWYI	0221A	2	90
20050215	368289104	GEAC COMPUTER LTD	125000	GEAC	0155A	2	23
20050215	368289104	GEAC COMPUTER LTD	1811	GEAC	0164A	2	20
20050215	368289104	GEAC COMPUTER LTD	140	GEAC	0573A	2	1
20050215	368289104	GEAC COMPUTER LTD	939	GEAC	5048A	2	1
20050215	368533105	GELSTAT CORPORATION	267	GSAC	0157A	2	1
20050215	368533105	GELSTAT CORPORATION	89671	GSAC	0705A	2	15
20050215	368682100	GENCORP INC.	83570	GY	0005A	0	6
20050215	368682100	GENCORP INC.	2500	GY	0437A	0	1
20050215	368682100	GENCORP INC.	5800	GY	0438A	0	16
20050215	368682100	GENCORP INC.	9893	GY	0549A	0	10
20050215	368682100	GENCORP INC.	1251	GY	0642A	0	1
20050215	368682100	GENCORP INC.	39	GY	0749A	0	2
20050215	368706107	GENELABS TECHNOLOGIE	274337	GNLB	0161A	2	9
20050215	368706107	GENELABS TECHNOLOGIE	48478	GNLB	0355A	2	16
20050215	368706107	GENELABS TECHNOLOGIE	74793	GNLB	0437A	2	26
20050215	368706107	GENELABS TECHNOLOGIE	10920	GNLB	0549A	2	15
20050215	368706107	GENELABS TECHNOLOGIE	12847	GNLB	0573A	2	7
20050215	368706107	GENELABS TECHNOLOGIE	15767	GNLB	0705A	2	2
20050215	368706107	GENELABS TECHNOLOGIE	200	GNLB	7027A	2	2
20050215	369622485	GENERAL ELEC CAP COR	9175	GELKN	0418A	2	1
20050215	369622485	GENERAL ELEC CAP COR	12000	GELKN	0501A	2	2
20050215	369622485	GENERAL ELEC CAP COR	39529	GELKN	0573A	2	3
20050215	369622485	GENERAL ELEC CAP COR	10000	GELKN	0624A	2	2
20050215	370021107	GENERAL GROWTH PROF	4403	GGP	0385A	0	2
20050215	370021107	GENERAL GROWTH PROF	25149	GGP	0437A	0	2
20050215	370021107	GENERAL GROWTH PROF	12	GGP	0749A	0	3
20050215	370425308	GEN MTRS ACCEPT CP 7.3	7765	GJM	0015A	0	8
20050215	370425308	GEN MTRS ACCEPT CP 7.3	413	GJM	0050A	0	2
20050215	370425308	GEN MTRS ACCEPT CP 7.3	200	GJM	0074A	0	1
20050215	370425308	GEN MTRS ACCEPT CP 7.3	2000	GJM	0501A	0	1
20050215	370442105	GENERAL MOTORS CORP	220	GM	0157A	0	1
20050215	370442105	GENERAL MOTORS CORP	731	GM	0437A	0	3
20050215	370442105	GENERAL MOTORS CORP	2849	GM	0549A	0	1
20050215	370442105	GENERAL MOTORS CORP	18884	GM	0690A	0	1

20050215	370442725	GENERAL MOTORS CORP	1819	BGM	0015A	0	2
20050215	370442725	GENERAL MOTORS CORP	343	BGM	0161A	0	1
20050215	370442725	GENERAL MOTORS CORP	3200	BGM	0501A	0	2
20050215	370442725	GENERAL MOTORS CORP	700	BGM	0573A	0	1
20050215	370442725	GENERAL MOTORS CORP	3300	BGM	0690A	0	10
20050215	370442725	GENERAL MOTORS CORP	1290	BGM	0780A	0	3
20050215	370442816	GENERAL MOTORS CP 7.2	295	GMW	0050A	0	3
20050215	370442816	GENERAL MOTORS CP 7.2	41004	GMW	0226A	0	7
20050215	371485103	GENEREX BIOTECHNOLO	500	GNBT	0005A	2	5
20050215	371485103	GENEREX BIOTECHNOLO	1000	GNBT	0157A	2	1
20050215	371485103	GENEREX BIOTECHNOLO	60663	GNBT	0188A	2	1
20050215	371828104	GENESIS BIOVENTURES I	47789	GBI	0052A	1	7
20050215	37184Q102	GENESIS TECHNOLOGY G	248	GTEC	0157A	2	2
20050215	37184Q102	GENESIS TECHNOLOGY G	26542	GTEC	0164A	2	1
20050215	37184Q102	GENESIS TECHNOLOGY G	1809	GTEC	0705A	2	3
20050215	37184Y105	GENESISINTERMEDIA INC	157347	GENI	0161A	2	281
20050215	37184Y105	GENESISINTERMEDIA INC	6249	GENI	0221A	2	89
20050215	37184Y105	GENESISINTERMEDIA INC	1199	GENI	0226A	2	30
20050215	37184Y105	GENESISINTERMEDIA INC	4805	GENI	0352A	2	727
20050215	37184Y105	GENESISINTERMEDIA INC	6910	GENI	0443A	2	286
20050215	37184Y105	GENESISINTERMEDIA INC	300	GENI	0445A	2	91
20050215	371901109	GENTEX CORP	22715	GNTX	0005A	2	1
20050215	371916305	GENETRONICS BIOMEDIC	2118	GEB	0019A	1	13
20050215	371916305	GENETRONICS BIOMEDIC	8154	GEB	0161A	1	1
20050215	371916305	GENETRONICS BIOMEDIC	2221	GEB	0188A	1	2
20050215	371916305	GENETRONICS BIOMEDIC	6600	GEB	0352A	1	16
20050215	371916305	GENETRONICS BIOMEDIC	18224	GEB	0501A	1	13
20050215	371916305	GENETRONICS BIOMEDIC	42250	GEB	0642A	1	7
20050215	371916305	GENETRONICS BIOMEDIC	3	GEB	0887A	1	38
20050215	37227T105	GENEX PHARMACEUTICA	49102	GENX	0501A	2	22
20050215	37227T105	GENEX PHARMACEUTICA	5700	GENX	0750A	2	52
20050215	372294108	GENIO GROUP INC	217	GNOIE	0418A	2	3
20050215	372294108	GENIO GROUP INC	14988	GNOIE	0623A	2	1
20050215	37229R206	GENIUS PRODUCTS INC-N	100	GNPI	0019A	2	4
20050215	37229R206	GENIUS PRODUCTS INC-N	133000	GNPI	0632A	2	13
20050215	37229R206	GENIUS PRODUCTS INC-N	200	GNPI	0750A	2	1
20050215	37243C102	GENOMED INC	5449	GMED	0019A	2	8
20050215	37243C102	GENOMED INC	127872	GMED	0443A	2	1
20050215	37243C102	GENOMED INC	2780	GMED	0501A	2	5
20050215	37243C102	GENOMED INC	4000	GMED	0632A	2	2
20050215	372449108	GENROCO INC	45000	GRCI	0443A	2	24
20050215	37245M207	GENTA INC	8505	GNTA	0355A	2	1
20050215	37245M207	GENTA INC	18173	GNTA	0437A	2	19
20050215	37245M207	GENTA INC	855	GNTA	0549A	2	5
20050215	37245M207	GENTA INC	5100	GNTA	0551A	2	52
20050215	372461103	GENUS INC	11008	GGNS	0019A	2	8
20050215	37249H105	GEOCOM RES INC	119	GOCM	0019A	2	33
20050215	37249H105	GEOCOM RES INC	15764	GOCM	0705A	2	9
20050215	37249H105	GEOCOM RES INC	2500	GOCM	5099A	2	261
20050215	37249T109	GEOGLOBAL RESOURCES	14820	GGR	5039A	1	2
20050215	37250A106	GEOPHARMA INC	6561	GORX	0161A	2	9
20050215	37250A106	GEOPHARMA INC	22434	GORX	0385A	2	12
20050215	37250A106	GEOPHARMA INC	600	GORX	0573A	2	4
20050215	372917104	GENZYME CORP-GENERA	47469	GENZ	0126A	2	1
20050215	372917104	GENZYME CORP-GENERA	2	GENZ	0887A	2	37
20050215	374163103	GERON CORP	12	GERN	0157A	2	1
20050215	374163103	GERON CORP	11710	GERN	0437A	2	10
20050215	374163103	GERON CORP	12401	GERN	0549A	2	8
20050215	374163103	GERON CORP	34144	GERN	0551A	2	35
20050215	374163103	GERON CORP	2000	GERN	0771A	2	1
20050215	37517W107	GIGABEAM CORP	18692	GGBM	0161A	2	39
20050215	37517W107	GIGABEAM CORP	27000	GGBM	0501A	2	1
20050215	37517W107	GIGABEAM CORP	6050	GGBM	0633A	2	2
20050215	37517W107	GIGABEAM CORP	7500	GGBM	0690A	2	39
20050215	37517W107	GIGABEAM CORP	22500	GGBM	0780A	2	3
20050215	375766102	GILLETTE CO	6300	G	0274A	0	0
20050215	375766102	GILLETTE CO	8800	G	0308A	0	1
20050215	375766102	GILLETTE CO	54	G	0688A	0	1
20050215	375766102	GILLETTE CO	1016	G	0749A	0	1
20050215	375766102	GILLETTE CO	500	G	3720A	0	2

20050215	375916103	GILDAN ACTIVEWEAR CL-	21500	GIL	0155A	0	9
20050215	375916103	GILDAN ACTIVEWEAR CL-	374	GIL	0164A	0	1
20050215	376366100	GIVEMEPOWER CORP	10	GMPW	0157A	2	2
20050215	376366100	GIVEMEPOWER CORP	20000	GMPW	5025A	2	2
20050215	376366100	GIVEMEPOWER CORP	11128	GMPW	5028A	2	31
20050215	376775102	GLAMIS GOLD LTD	20000	GLG	0116A	0	1
20050215	376775102	GLAMIS GOLD LTD	2997	GLG	0501A	0	1
20050215	377903109	GLENCAIRN GOLD CORPC	100000	GCRNF	5039A	2	0
20050215	377903109	GLENCAIRN GOLD CORPC	7000	GCRNF	5058A	2	1
20050215	377903109	GLENCAIRN GOLD CORPC	86642	GCRNF	5099A	2	2
20050215	37933G108	GLOBAL HIGH INCM DOLL	11597	GHI	0161A	0	14
20050215	37933G108	GLOBAL HIGH INCM DOLL	3845	GHI	0234A	0	40
20050215	37933G108	GLOBAL HIGH INCM DOLL	28001	GHI	0352A	0	40
20050215	37933G108	GLOBAL HIGH INCM DOLL	700	GHI	0501A	0	1
20050215	37933G108	GLOBAL HIGH INCM DOLL	7700	GHI	0573A	0	38
20050215	37933G108	GLOBAL HIGH INCM DOLL	300	GHI	0690A	0	8
20050215	37933G108	GLOBAL HIGH INCM DOLL	11514	GHI	0725A	0	7
20050215	37933G108	GLOBAL HIGH INCM DOLL	1200	GHI	3550A	0	1
20050215	37935D103	GLOBAL TELEPHONE COM	16600	GTCI	5030A	2	1
20050215	37936B205	GLOBAL PLATINUM&GOLD	250500	GPGI	0141A	2	3
20050215	379376106	GLOBAL NATIONAL COMM	33300	GLNC	0443A	2	3
20050215	379376106	GLOBAL NATIONAL COMM	90	GLNC	0501A	2	1
20050215	379376106	GLOBAL NATIONAL COMM	125	GLNC	0633A	2	5
20050215	37938P202	GLOBAL EXPLORATIONS I	5981120	GXXL	0019A	2	3
20050215	37938W306	GLOBAL INNOVATIVE SYS	4	GBSY	0157A	2	28
20050215	37938W306	GLOBAL INNOVATIVE SYS	1628	GBSY	0164A	2	3
20050215	37938W306	GLOBAL INNOVATIVE SYS	1500	GBSY	0623A	2	5
20050215	37938W306	GLOBAL INNOVATIVE SYS	9500	GBSY	5058A	2	4
20050215	379399108	GLOBALNET CORPORATIC	8601678	GLBT	0385A	2	27
20050215	379408305	GLOBAL LINKS CORP NEV	14886	GLKCE	0352A	2	6
20050215	379408305	GLOBAL LINKS CORP NEV	16211902	GLKCE	0385A	2	8
20050215	379408305	GLOBAL LINKS CORP NEV	12618	GLKCE	0633A	2	2
20050215	379408305	GLOBAL LINKS CORP NEV	10001	GLKCE	0750A	2	3
20050215	37940U108	GLOBAL E-POINT INC	5430	GEPT	0050A	2	3
20050215	37940U108	GLOBAL E-POINT INC	700	GEPT	0221A	2	1
20050215	37940U108	GLOBAL E-POINT INC	1400	GEPT	0573A	2	1
20050215	37940U108	GLOBAL E-POINT INC	3000	GEPT	5099A	2	45
20050215	37941P108	GLOBAL POWER EQUIPMI	13597	GEG	0355A	0	2
20050215	37941P108	GLOBAL POWER EQUIPMI	5188	GEG	0418A	0	1
20050215	37941P108	GLOBAL POWER EQUIPMI	734	GEG	0437A	0	4
20050215	37941P108	GLOBAL POWER EQUIPMI	1700	GEG	0549A	0	2
20050215	37941P108	GLOBAL POWER EQUIPMI	33719	GEG	0642A	0	1
20050215	37942D104	GLOBAL DIVERSIFIED IND	1163	GDVI	0157A	2	1
20050215	37942D104	GLOBAL DIVERSIFIED IND	15713	GDVI	0501A	2	42
20050215	37942D104	GLOBAL DIVERSIFIED IND	138	GDVI	0623A	2	25
20050215	37942D104	GLOBAL DIVERSIFIED IND	188709	GDVI	0705A	2	10
20050215	37942D104	GLOBAL DIVERSIFIED IND	428	GDVI	0750A	2	64
20050215	37942D104	GLOBAL DIVERSIFIED IND	8142	GDVI	5008A	2	159
20050215	37943L105	GLOBAL MEDICAL PRODU	85050	GMDP	0705A	2	39
20050215	37943R201	GLOBAL BUSINESS MARK	10648	GBMK	0157A	2	1
20050215	37943R201	GLOBAL BUSINESS MARK	141	GBMK	0352A	2	1
20050215	37943R201	GLOBAL BUSINESS MARK	1	GBMK	0418A	2	56
20050215	37944P105	GLOBAL ENVIRONMENTAI	10000	GEEC	0005A	2	8
20050215	37944P105	GLOBAL ENVIRONMENTAI	10085	GEEC	0019A	2	12
20050215	37944P105	GLOBAL ENVIRONMENTAI	2	GEEC	0057A	2	8
20050215	37944P105	GLOBAL ENVIRONMENTAI	24000	GEEC	0286A	2	2
20050215	37944P105	GLOBAL ENVIRONMENTAI	6696	GEEC	0418A	2	3
20050215	37944P105	GLOBAL ENVIRONMENTAI	4000	GEEC	0671A	2	11
20050215	37944P105	GLOBAL ENVIRONMENTAI	9866	GEEC	5030A	2	10
20050215	37944W10(	GLOBAL MATRECHS INC	1451938	GMTH	0141A	2	19
20050215	37944W10(	GLOBAL MATRECHS INC	218696	GMTH	0161A	2	1
20050215	37944W10(	GLOBAL MATRECHS INC	1000	GMTH	0750A	2	1
20050215	37945A107	GLOBAL CONCEPTS LTD.	10000	GCCP	0157A	2	1
20050215	37958F100	GLOBETEL COMMUNICAT	6800	GTEL	0064A	2	1
20050215	37958F100	GLOBETEL COMMUNICAT	191763	GTEL	0141A	2	1
20050215	37958F100	GLOBETEL COMMUNICAT	25000	GTEL	0696A	2	1
20050215	37958F100	GLOBETEL COMMUNICAT	87000	GTEL	5099A	2	3
20050215	38020R304	GO AMERICA INC NEW	370	GOAM	0534A	2	4
20050215	38020R304	GO AMERICA INC NEW	16500	GOAM	5099A	2	63
20050215	38055D105	GOLD CANYON RES INC (I	3800	GDCRF	5058A	2	1

20050215	38055D105	GOLD CANYON RES INC (I	23700	GDCRF	5099A	2	5
20050215	38059T106	GOLD FIELDS LTD SPONS	400	GFI	0380A	0	11
20050215	38059T106	GOLD FIELDS LTD SPONS	34589	GFI	0501A	0	1
20050215	38068N108	GOLD RESERVE INC CL-A	258664	GRZ	5063A	1	2
20050215	380800102	GOLDEN ARROW RES CO	3	GARWF	0157A	2	141
20050215	380800102	GOLDEN ARROW RES CO	327	GARWF	0161A	2	47
20050215	380800102	GOLDEN ARROW RES CO	12950	GARWF	5030A	2	4
20050215	380932103	GOLDEN BAND RESOURC	46250	GBRIF	5030A	2	7
20050215	380956409	GOLDCORP INC.	1238	GG	0055A	0	1
20050215	380956409	GOLDCORP INC.	113	GG	0057A	0	1
20050215	380956409	GOLDCORP INC.	14100	GG	0133A	0	1
20050215	380956409	GOLDCORP INC.	5000	GG	0157A	0	1
20050215	380956409	GOLDCORP INC.	100000	GG	0215A	0	4
20050215	380956409	GOLDCORP INC.	400	GG	0438A	0	3
20050215	380956409	GOLDCORP INC.	1063019	GG	0573A	0	5
20050215	380956409	GOLDCORP INC.	120124	GG	0642A	0	1
20050215	380956409	GOLDCORP INC.	3700	GG	0647A	0	4
20050215	380956409	GOLDCORP INC.	349200	GG	5008A	0	1
20050215	381149103	GOLDEN PHOENIX MINER	8281	GPXM	0161A	2	2
20050215	381149103	GOLDEN PHOENIX MINER	1	GPXM	0352A	2	1
20050215	381149103	GOLDEN PHOENIX MINER	169	GPXM	0623A	2	110
20050215	381149103	GOLDEN PHOENIX MINER	1945	GPXM	0750A	2	3
20050215	381149103	GOLDEN PHOENIX MINER	436900	GPXM	5099A	2	8
20050215	38119T104	GOLDEN STAR RESOURC	9449	GSS	0210A	1	1
20050215	38119T104	GOLDEN STAR RESOURC	143933	GSS	0573A	1	3
20050215	38119T104	GOLDEN STAR RESOURC	184	GSS	3720A	1	1
20050215	38122G107	GOLDEN TELECOM INC	4182	GLDN	0005A	2	3
20050215	38122G107	GOLDEN TELECOM INC	6000	GLDN	0031A	2	1
20050215	38122G107	GOLDEN TELECOM INC	54176	GLDN	0050A	2	2
20050215	38122G107	GOLDEN TELECOM INC	793	GLDN	0226A	2	1
20050215	38122G107	GOLDEN TELECOM INC	6454	GLDN	0352A	2	1
20050215	38122G107	GOLDEN TELECOM INC	2472	GLDN	0437A	2	4
20050215	38122G107	GOLDEN TELECOM INC	200	GLDN	0534A	2	5
20050215	38122G107	GOLDEN TELECOM INC	6394	GLDN	0549A	2	9
20050215	38122G107	GOLDEN TELECOM INC	526	GLDN	0569A	2	1
20050215	38122G107	GOLDEN TELECOM INC	963	GLDN	0642A	2	1
20050215	38122G107	GOLDEN TELECOM INC	1936	GLDN	0646A	2	13
20050215	38122G107	GOLDEN TELECOM INC	2000	GLDN	0725A	2	3
20050215	381536101	GOLDSPRING INC.	138708	GSPG	0352A	2	20
20050215	381536101	GOLDSPRING INC.	8	GSPG	0501A	2	28
20050215	382550101	GOODYEAR TIRE & RUBBI	5500	GT	0015A	0	1
20050215	382550101	GOODYEAR TIRE & RUBBI	3308	GT	0018A	0	5
20050215	382550101	GOODYEAR TIRE & RUBBI	13195	GT	0235A	0	4
20050215	382550101	GOODYEAR TIRE & RUBBI	1100	GT	0438A	0	3
20050215	382550101	GOODYEAR TIRE & RUBBI	66024	GT	0793A	0	42
20050215	382550101	GOODYEAR TIRE & RUBBI	197	GT	3550A	0	1
20050215	38259P508	GOOGLE INC CLASS A	34	GOOG	0271A	2	1
20050215	38259P508	GOOGLE INC CLASS A	500	GOOG	0309A	2	1
20050215	38259P508	GOOGLE INC CLASS A	69575	GOOG	0501A	2	3
20050215	38259P508	GOOGLE INC CLASS A	90	GOOG	5099A	2	1
20050215	382859106	GOREMOTE INTERNET CC	20211	GRIC	0573A	2	1
20050215	383870102	GPS INDUSTRIES INC	15529	GPSN	0157A	2	1
20050215	383870102	GPS INDUSTRIES INC	697	GPSN	0161A	2	1
20050215	38388F108	GRACE(W.R.)& CO(NEW)	34990	GRA	0074A	0	2
20050215	38388F108	GRACE(W.R.)& CO(NEW)	6605	GRA	0141A	0	1
20050215	38388F108	GRACE(W.R.)& CO(NEW)	17500	GRA	0155A	0	2
20050215	38388F108	GRACE(W.R.)& CO(NEW)	3375	GRA	0437A	0	2
20050215	38388F108	GRACE(W.R.)& CO(NEW)	460	GRA	5063A	0	1
20050215	384556106	GRAHAM CORP	12500	GHM	0039A	1	9
20050215	384802104	GRAINGER W.W.INC	16710	GWW	0005A	0	1
20050215	384802104	GRAINGER W.W.INC	10	GWW	0271A	0	2
20050215	384802104	GRAINGER W.W.INC	315	GWW	0688A	0	8
20050215	384802104	GRAINGER W.W.INC	3298	GWW	0690A	0	1
20050215	385420104	GRAND ENTERTMT & MUS	436402	GENM	0161A	2	3
20050215	385420104	GRAND ENTERTMT & MUS	30000	GENM	0352A	2	1
20050215	38821G101	GRANT PRIDECO, INC.	11775	GRP	0141A	0	1
20050215	38821G101	GRANT PRIDECO, INC.	227	GRP	0705A	0	1
20050215	38821G101	GRANT PRIDECO, INC.	700	GRP	3720A	0	1
20050215	38911N107	GRAVITY CO, LTD AMERC	1000	GRVY	0141A	2	3
20050215	38911N107	GRAVITY CO, LTD AMERC	500	GRVY	0158A	2	3

20050215	38911N107	GRAVITY CO, LTD AMERC	3480	GRVY	0221A	2	3
20050215	38911N107	GRAVITY CO, LTD AMERC	9086	GRVY	0226A	2	3
20050215	38911N107	GRAVITY CO, LTD AMERC	373929	GRVY	0443A	2	3
20050215	38911N107	GRAVITY CO, LTD AMERC	67650	GRVY	0632A	2	3
20050215	38911N107	GRAVITY CO, LTD AMERC	12023	GRVY	0773A	2	1
20050215	390064103	GREAT ATLANTIC & PAC T	236	GAP	0074A	0	1
20050215	390064103	GREAT ATLANTIC & PAC T	11472	GAP	0161A	0	1
20050215	390064103	GREAT ATLANTIC & PAC T	2000	GAP	0271A	0	1
20050215	390064103	GREAT ATLANTIC & PAC T	20470	GAP	0355A	0	5
20050215	390064103	GREAT ATLANTIC & PAC T	931	GAP	0385A	0	7
20050215	390064103	GREAT ATLANTIC & PAC T	13269	GAP	0690A	0	3
20050215	390064103	GREAT ATLANTIC & PAC T	23680	GAP	2767A	0	1
20050215	390064103	GREAT ATLANTIC & PAC T	319	GAP	3650A	0	4
20050215	390568103	GREAT LAKES CHEMICAL	38608	GLK	0005A	0	1
20050215	390568103	GREAT LAKES CHEMICAL	2491	GLK	0437A	0	1
20050215	391164100	GREAT PLAINS ENERGY II	15473	GXP	0005A	0	1
20050215	391164100	GREAT PLAINS ENERGY II	7423	GXP	0018A	0	4
20050215	391164100	GREAT PLAINS ENERGY II	4113	GXP	0074A	0	2
20050215	391164100	GREAT PLAINS ENERGY II	61	GXP	0210A	0	1
20050215	391164100	GREAT PLAINS ENERGY II	10500	GXP	0215A	0	1
20050215	391164100	GREAT PLAINS ENERGY II	1000	GXP	0309A	0	7
20050215	391164100	GREAT PLAINS ENERGY II	65	GXP	0407A	0	1
20050215	391164100	GREAT PLAINS ENERGY II	10233	GXP	0437A	0	5
20050215	39136V106	GREAT WEST GOLD, INC.	350	GWGO	0157A	2	30
20050215	39136V106	GREAT WEST GOLD, INC.	168000	GWGO	0352A	2	37
20050215	393411103	GREEN STAR PRODS INC	36195	GSPI	0161A	2	11
20050215	39530P309	GREENLAND CORP NEW	99940	GRLC	0157A	2	5
20050215	39530P309	GREENLAND CORP NEW	26993	GRLC	0705A	2	42
20050215	398163105	GRIFCO INTERNATIONAL,	4925	GFCI	0234A	2	2
20050215	398163105	GRIFCO INTERNATIONAL,	3500	GFCI	0352A	2	1
20050215	398163105	GRIFCO INTERNATIONAL,	9998	GFCI	0571A	2	1
20050215	398743104	GROEN BROTHERS AVIAT	12879	GNBA	0164A	2	1
20050215	399449107	GROUPE DANONE ADS(RI	962	DA	0020A	0	1
20050215	399449107	GROUPE DANONE ADS(RI	5800	DA	0501A	0	1
20050215	399449107	GROUPE DANONE ADS(RI	470	DA	0705A	0	18
20050215	399449107	GROUPE DANONE ADS(RI	5800	DA	0749A	0	16
20050215	399909100	GRUPO FINANCIERO GAL	1000	GGAL	0031A	2	3
20050215	399909100	GRUPO FINANCIERO GAL	20550	GGAL	0608A	2	2
20050215	400093100	GROWTHLOGIC INC	98890	GWLG	5028A	2	383
20050215	400910402	GUARDIAN TECHNOLOGIE	30300	GDTI	0050A	2	27
20050215	400910402	GUARDIAN TECHNOLOGIE	3	GDTI	0623A	2	378
20050215	401829106	GUILFORD PHARMACEUT	14853	GLFD	0437A	2	28
20050215	401829106	GUILFORD PHARMACEUT	16288	GLFD	0549A	2	11
20050215	401829106	GUILFORD PHARMACEUT	2000	GLFD	5099A	2	45
20050215	403203102	GUNTHER INTL LTD	12326	SORT	0164A	2	26
20050215	403307101	GURUNET CORPORATION	4300	GRU	0050A	1	3
20050215	403307101	GURUNET CORPORATION	30379	GRU	0279A	1	4
20050215	403307101	GURUNET CORPORATION	3900	GRU	0297A	1	9
20050215	403307101	GURUNET CORPORATION	4100	GRU	0501A	1	2
20050215	403307101	GURUNET CORPORATION	110	GRU	0642A	1	1
20050215	403307101	GURUNET CORPORATION	428	GRU	0756A	1	2
20050215	403307101	GURUNET CORPORATION	1715	GRU	0784A	1	1
20050215	403662109	GWIN INC	50385	GWNI	0164A	2	3
20050215	404053100	H&Q LIFE SCIENCES INVE	100	HQL	0005A	0	3
20050215	404053100	H&Q LIFE SCIENCES INVE	231	HQL	0044A	0	1
20050215	404053100	H&Q LIFE SCIENCES INVE	2240	HQL	0226A	0	19
20050215	404053100	H&Q LIFE SCIENCES INVE	8081	HQL	0501A	0	8
20050215	404053100	H&Q LIFE SCIENCES INVE	2762	HQL	0534A	0	11
20050215	404053100	H&Q LIFE SCIENCES INVE	2400	HQL	0690A	0	7
20050215	404119109	HCA INC	7298	HCA	0019A	0	1
20050215	404119109	HCA INC	4551	HCA	0055A	0	1
20050215	404119109	HCA INC	27	HCA	0407A	0	1
20050215	404119109	HCA INC	27532	HCA	0651A	0	2
20050215	404119109	HCA INC	54	HCA	0688A	0	1
20050215	404119109	HCA INC	200	HCA	0749A	0	8
20050215	404119109	HCA INC	700	HCA	3720A	0	1
20050215	404160103	HEI INC	80	HEIIE	0044A	2	1
20050215	404160103	HEI INC	5907	HEIIE	0443A	2	35
20050215	404160103	HEI INC	61500	HEIIE	0573A	2	3
20050215	404194102	HIP INTERACTIVE CORP	34500	HIPIF	0005A	2	13

20050215	404194102	HIP INTERACTIVE CORP	3000	HIPIF	5025A	2	4
20050215	404194102	HIP INTERACTIVE CORP	50000	HIPIF	5030A	2	4
20050215	40426A109	HQ SUSTAINABLE MARITII	9500	HQSM	0309A	2	50
20050215	40426A109	HQ SUSTAINABLE MARITII	3000	HQSM	0443A	2	5
20050215	40426A109	HQ SUSTAINABLE MARITII	24953	HQSM	0633A	2	1
20050215	40426A109	HQ SUSTAINABLE MARITII	244000	HQSM	8072A	2	3
20050215	40426C105	HPL TECHNOLOGIES INC.	4600	HPLA	0005A	2	7
20050215	40426C105	HPL TECHNOLOGIES INC.	975	HPLA	0019A	2	35
20050215	40426C105	HPL TECHNOLOGIES INC.	1179	HPLA	0044A	2	1
20050215	40426C105	HPL TECHNOLOGIES INC.	3418	HPLA	0161A	2	9
20050215	40426C105	HPL TECHNOLOGIES INC.	900	HPLA	0443A	2	2
20050215	4.04E+105	H QUOTIENT INC	26	HQNT	0015A	2	1
20050215	4.04E+105	H QUOTIENT INC	2	HQNT	0141A	2	3
20050215	4.04E+105	H QUOTIENT INC	3130	HQNT	0161A	2	3
20050215	4.04E+105	H QUOTIENT INC	516	HQNT	0235A	2	17
20050215	4.04E+105	H QUOTIENT INC	155	HQNT	0279A	2	1
20050215	4.04E+105	H QUOTIENT INC	12	HQNT	0750A	2	31
20050215	4.04E+105	H QUOTIENT INC	10047	HQNT	0756A	2	14
20050215	4.04E+105	H QUOTIENT INC	28	HQNT	5043A	2	57
20050215	4.04E+105	H QUOTIENT INC	72276	HQNT	5099A	2	65
20050215	404280406	HSBC HOLD PLC ADS (REI	4500	HBC	0274A	0	3
20050215	404280406	HSBC HOLD PLC ADS (REI	1	HBC	0385A	0	1
20050215	404280406	HSBC HOLD PLC ADS (REI	4950	HBC	0437A	0	3
20050215	404280406	HSBC HOLD PLC ADS (REI	26009	HBC	0501A	0	5
20050215	404280406	HSBC HOLD PLC ADS (REI	31395	HBC	0501A	0	5
20050215	404280406	HSBC HOLD PLC ADS (REI	532	HBC	0642A	0	3
20050215	404280406	HSBC HOLD PLC ADS (REI	46	HBC	0646A	0	3
20050215	404280406	HSBC HOLD PLC ADS (REI	39158	HBC	0690A	0	3
20050215	404280406	HSBC HOLD PLC ADS (REI	1700	HBC	5058A	0	7
20050215	406216101	HALLIBURTON CO (HOLDI	20064	HAL	0551A	0	3
20050215	406216101	HALLIBURTON CO (HOLDI	89	HAL	0688A	0	3
20050215	406216101	HALLIBURTON CO (HOLDI	57	HAL	0733A	0	1
20050215	40637H109	HALOZYME THERAPEUTIC	110800	HTI	0019A	1	94
20050215	40637H109	HALOZYME THERAPEUTIC	4750	HTI	0141A	1	3
20050215	40637H109	HALOZYME THERAPEUTIC	26629	HTI	0773A	1	4
20050215	40637H109	HALOZYME THERAPEUTIC	97000	HTI	5058A	1	22
20050215	410142103	HANCOCK JOHN INVSTRS	9948	JHI	0161A	0	102
20050215	410142103	HANCOCK JOHN INVSTRS	2435	JHI	0501A	0	1
20050215	41145W109	HARBIN ELEC INC	1000	HRBN	0141A	2	3
20050215	41145W109	HARBIN ELEC INC	4158	HRBN	0161A	2	3
20050215	41145W109	HARBIN ELEC INC	58992	HRBN	0188A	2	3
20050215	41145W109	HARBIN ELEC INC	6500	HRBN	0501A	2	3
20050215	41164A103	HARD TO TREAT DISEASE	18765	HTDS	0019A	2	1
20050215	41164A103	HARD TO TREAT DISEASE	1006	HTDS	0157A	2	5
20050215	41164A103	HARD TO TREAT DISEASE	1700	HTDS	0705A	2	1
20050215	412552309	HARKEN ENERGY CORP (	11529	HEC	0705A	1	1
20050215	412552309	HARKEN ENERGY CORP (	38	HEC	3720A	1	4
20050215	412822108	HARLEY DAVIDSON INC	3753	HDI	0437A	0	1
20050215	412822108	HARLEY DAVIDSON INC	11370	HDI	0690A	0	1
20050215	412822108	HARLEY DAVIDSON INC	1	HDI	0780A	0	2
20050215	413216300	HARMONY GOLD MNG SP	656	HMY	0055A	0	1
20050215	413216300	HARMONY GOLD MNG SP	37760	HMY	0418A	0	1
20050215	413216300	HARMONY GOLD MNG SP	21787	HMY	0573A	0	1
20050215	413216300	HARMONY GOLD MNG SP	1	HMY	0633A	0	27
20050215	413216300	HARMONY GOLD MNG SP	19	HMY	0646A	0	1
20050215	413216300	HARMONY GOLD MNG SP	81643	HMY	5030A	0	13
20050215	413833104	HARRIS AND HARRIS GRC	2611	TINY	0050A	2	1
20050215	413833104	HARRIS AND HARRIS GRC	4428	TINY	0437A	2	2
20050215	413833104	HARRIS AND HARRIS GRC	4932	TINY	0501A	2	1
20050215	413833104	HARRIS AND HARRIS GRC	10600	TINY	5099A	2	48
20050215	416187201	HARTCOURT COS INC	416	HRCT	0157A	2	1
20050215	416187201	HARTCOURT COS INC	179	HRCT	0501A	2	2
20050215	416187201	HARTCOURT COS INC	23917	HRCT	0705A	2	3
20050215	416515104	HARTFORD FIN SER GP IN	27358	HIG	0437A	0	1
20050215	416515104	HARTFORD FIN SER GP IN	31	HIG	0688A	0	1
20050215	416515104	HARTFORD FIN SER GP IN	128	HIG	0701A	0	4
20050215	416515104	HARTFORD FIN SER GP IN	7050	HIG	0740A	0	1
20050215	416515104	HARTFORD FIN SER GP IN	300	HIG	0749A	0	1
20050215	416515104	HARTFORD FIN SER GP IN	1	HIG	0816A	0	4
20050215	416537108	HARTFORD INCOME SHAF	13673	HSF	0311A	0	2

20050215	416537108	HARTFORD INCOME SHAF	26	HSF	0418A	0	2
20050215	417287109	HARTVILLE GROUP INC	648	HTVL	0019A	2	7
20050215	417287109	HARTVILLE GROUP INC	160	HTVL	0044A	2	1
20050215	417287109	HARTVILLE GROUP INC	41	HTVL	0164A	2	1
20050215	417287109	HARTVILLE GROUP INC	4285	HTVL	0188A	2	2
20050215	417287109	HARTVILLE GROUP INC	33559	HTVL	0226A	2	49
20050215	417287109	HARTVILLE GROUP INC	16	HTVL	0234A	2	1
20050215	417287109	HARTVILLE GROUP INC	1900	HTVL	0352A	2	2
20050215	417287109	HARTVILLE GROUP INC	13000	HTVL	0632A	2	2
20050215	417287109	HARTVILLE GROUP INC	2000	HTVL	0773A	2	1
20050215	417434503	HARVARD INDUSTRIES IN	15000	HAVA	0633A	2	16
20050215	417465309	HARVARD SCIENTIFIC CO	15000	VGENQ	5099A	2	716
20050215	419141403	HAUSER INC	12028	HAUSQ	0633A	2	21
20050215	420121105	HAWK PROTECTION SYST	288951	HWPR	0161A	2	6
20050215	420121105	HAWK PROTECTION SYST	1000	HWPR	0201A	2	5
20050215	420121105	HAWK PROTECTION SYST	26820	HWPR	0234A	2	6
20050215	420121105	HAWK PROTECTION SYST	2000	HWPR	0297A	2	6
20050215	420121105	HAWK PROTECTION SYST	2700	HWPR	0374A	2	5
20050215	420121105	HAWK PROTECTION SYST	6385	HWPR	0385A	2	3
20050215	420121105	HAWK PROTECTION SYST	900	HWPR	0501A	2	1
20050215	420121105	HAWK PROTECTION SYST	4550	HWPR	0633A	2	5
20050215	420877201	HAYNES INT'L INC (NEW)	271444	HYNI	0005A	2	5
20050215	420877201	HAYNES INT'L INC (NEW)	13700	HYNI	0226A	2	4
20050215	42218Q102	HEALTH GRADES INC	676	HGRD	0044A	2	6
20050215	42218Q102	HEALTH GRADES INC	300	HGRD	0234A	2	3
20050215	42218Q102	HEALTH GRADES INC	50000	HGRD	0573A	2	15
20050215	42218Q102	HEALTH GRADES INC	350	HGRD	0623A	2	138
20050215	42218Q102	HEALTH GRADES INC	11242	HGRD	0633A	2	2
20050215	42218Q102	HEALTH GRADES INC	550	HGRD	0705A	2	2
20050215	42218R100	HEALTH DISCOVERY COR	36000	HDVY	0015A	2	18
20050215	42218R100	HEALTH DISCOVERY COR	5000	HDVY	0044A	2	2
20050215	42218R100	HEALTH DISCOVERY COR	63	HDVY	0157A	2	10
20050215	42218R100	HEALTH DISCOVERY COR	111	HDVY	0161A	2	3
20050215	42222H304	HEALTHGATE DATA CORF	890	HGAT	0161A	2	5
20050215	42222H304	HEALTHGATE DATA CORF	19000	HGAT	0235A	2	3
20050215	42223A100	HEALTH SCIENCES GROU	17700	HESG	0141A	2	72
20050215	42223A100	HEALTH SCIENCES GROU	2000	HESG	0157A	2	3
20050215	42223A100	HEALTH SCIENCES GROU	45724	HESG	0352A	2	42
20050215	42223A100	HEALTH SCIENCES GROU	7082	HESG	0633A	2	2
20050215	42226R100	HEALTHTRAC INC	123700	HTAC	0015A	2	127
20050215	42226R100	HEALTHTRAC INC	320	HTAC	0226A	2	3
20050215	42226R100	HEALTHTRAC INC	1150	HTAC	0226A	2	3
20050215	42226R100	HEALTHTRAC INC	3	HTAC	5099A	2	188
20050215	42235Q101	HEARTLAND OIL & GAS C(	1069	HOGC	0234A	2	1
20050215	42235Q101	HEARTLAND OIL & GAS C(	14013	HOGC	0352A	2	8
20050215	42235Q101	HEARTLAND OIL & GAS C(	12600	HOGC	0418A	2	1
20050215	42235Q101	HEARTLAND OIL & GAS C(	68300	HOGC	0642A	2	7
20050215	42235Q101	HEARTLAND OIL & GAS C(	5980	HOGC	0705A	2	2
20050215	42235Q101	HEARTLAND OIL & GAS C(	66000	HOGC	0773A	2	3
20050215	42248T308	HEAVENTLY HOT DOGS IN	63800	HHDG	0188A	2	957
20050215	42248T308	HEAVENTLY HOT DOGS IN	29850	HHDG	0374A	2	790
20050215	422806109	HEICO CORP	2887	HEI	0385A	0	14
20050215	422806109	HEICO CORP	5552	HEI	0437A	0	29
20050215	422806109	HEICO CORP	2730	HEI	0549A	0	9
20050215	422806109	HEICO CORP	347	HEI	0573A	0	3
20050215	423418102	HELM CAPITAL GROUP IN	8169	HCGI	0161A	2	6
20050215	423418102	HELM CAPITAL GROUP IN	2500	HCGI	0750A	2	9
20050215	42366C103	HEMISPHERX BIOPHARMA	18200	HEB	0074A	1	5
20050215	42366C103	HEMISPHERX BIOPHARMA	12880	HEB	0221A	1	11
20050215	42366C103	HEMISPHERX BIOPHARMA	1728	HEB	0407A	1	1
20050215	42689P104	HEPALIFE TECHNOLOGIES	2634	HPLF	0157A	2	4
20050215	42689P104	HEPALIFE TECHNOLOGIES	17252	HPLF	0234A	2	6
20050215	42689P104	HEPALIFE TECHNOLOGIES	19364	HPLF	0501A	2	32
20050215	42689P104	HEPALIFE TECHNOLOGIES	8940	HPLF	0633A	2	16
20050215	42689P104	HEPALIFE TECHNOLOGIES	39575	HPLF	5065A	2	36
20050215	42689P104	HEPALIFE TECHNOLOGIES	125199	HPLF	5099A	2	405
20050215	426928107	HERITAGE OIL CORP (CA	100	HRTIF	0501A	2	37
20050215	426928107	HERITAGE OIL CORP (CA	11000	HRTIF	0632A	2	1
20050215	426928107	HERITAGE OIL CORP (CA	6450	HRTIF	5025A	2	38
20050215	427056106	HERCULES INC	14573	HPC	0005A	0	1

20050215	427056106	HERCULES INC	4384	HPC	0501A	0	1
20050215	427056106	HERCULES INC	1602	HPC	0690A	0	1
20050215	427056106	HERCULES INC	87	HPC	0749A	0	40
20050215	428236103	HEWLETT-PACKARD CO	10000	HPQ	0096A	0	1
20050215	428236103	HEWLETT-PACKARD CO	151361	HPQ	0188A	0	2
20050215	428236103	HEWLETT-PACKARD CO	1707	HPQ	0215A	0	1
20050215	428236103	HEWLETT-PACKARD CO	2000	HPQ	0265A	0	1
20050215	428236103	HEWLETT-PACKARD CO	76555	HPQ	0501A	0	1
20050215	428236103	HEWLETT-PACKARD CO	1250	HPQ	0574A	0	1
20050215	428236103	HEWLETT-PACKARD CO	38948	HPQ	0780A	0	2
20050215	428236103	HEWLETT-PACKARD CO	20	HPQ	0796A	0	1
20050215	428236103	HEWLETT-PACKARD CO	15343	HPQ	5063A	0	2
20050215	428236103	HEWLETT-PACKARD CO	84	HPQ	5099A	0	4
20050215	42952V101	HIENERGY TECHNOLOGIE	260	HIET	0019A	2	1
20050215	42952V101	HIENERGY TECHNOLOGIE	369	HIET	0283A	2	1
20050215	42952V101	HIENERGY TECHNOLOGIE	16330	HIET	0352A	2	6
20050215	42952V101	HIENERGY TECHNOLOGIE	2290	HIET	0633A	2	2
20050215	42952V101	HIENERGY TECHNOLOGIE	767918	HIET	5065A	2	103
20050215	42952V101	HIENERGY TECHNOLOGIE	39490	HIET	5099A	2	10
20050215	429906100	HIGH YIELD PLUS FUND IN	246	HYP	0020A	0	1
20050215	429906100	HIGH YIELD PLUS FUND IN	12230	HYP	0161A	0	125
20050215	429906100	HIGH YIELD PLUS FUND IN	4350	HYP	0234A	0	129
20050215	429906100	HIGH YIELD PLUS FUND IN	19	HYP	0367A	0	10
20050215	429906100	HIGH YIELD PLUS FUND IN	5800	HYP	0727A	0	45
20050215	429906100	HIGH YIELD PLUS FUND IN	12	HYP	0733A	0	1
20050215	435902101	HOLLIS-EDEN PHARM INC	719	HEPH	0044A	2	1
20050215	435902101	HOLLIS-EDEN PHARM INC	20769	HEPH	0355A	2	10
20050215	435902101	HOLLIS-EDEN PHARM INC	1927	HEPH	0418A	2	2
20050215	435902101	HOLLIS-EDEN PHARM INC	227	HEPH	0549A	2	1
20050215	436141105	HOLLYWOOD ENTERTAIN	9942	HLYW	0074A	2	1
20050215	436141105	HOLLYWOOD ENTERTAIN	25423	HLYW	0655A	2	1
20050215	436913107	HOME CAPITAL GROUP IN	25000	HMCBF	0005A	2	0
20050215	436913107	HOME CAPITAL GROUP IN	850	HMCBF	0161A	2	18
20050215	437306103	HOME PROPERTIES, INC	2031	HME	0005A	0	1
20050215	437306103	HOME PROPERTIES, INC	39729	HME	0161A	0	1
20050215	437306103	HOME PROPERTIES, INC	649	HME	0355A	0	1
20050215	437306103	HOME PROPERTIES, INC	695	HME	0407A	0	1
20050215	437306103	HOME PROPERTIES, INC	10000	HME	0437A	0	2
20050215	437306103	HOME PROPERTIES, INC	259	HME	0549A	0	2
20050215	437306103	HOME PROPERTIES, INC	831	HME	0773A	0	1
20050215	437355100	HOME SOLUTIONS OF AM	1250	HOM	0030A	1	0
20050215	437355100	HOME SOLUTIONS OF AM	20100	HOM	0052A	1	15
20050215	437355100	HOME SOLUTIONS OF AM	110200	HOM	0632A	1	8
20050215	437852106	HOMESTORE INC.	14550	HOMS	0705A	2	3
20050215	438580300	HONG-KONG ELEC HLDGS	55	HGKGY	0019A	2	1
20050215	438580300	HONG-KONG ELEC HLDGS	17898	HGKGY	0031A	2	1
20050215	438580300	HONG-KONG ELEC HLDGS	175	HGKGY	0571A	2	2
20050215	439338104	HOP-ON.COM	35138000	HPON	0443A	2	2
20050215	439338104	HOP-ON.COM	287498	HPON	0633A	2	1
20050215	439338104	HOP-ON.COM	100000	HPON	5043A	2	2
20050215	440327104	HORACE MANN EDUCATC	4	HMN	0367A	0	16
20050215	440327104	HORACE MANN EDUCATC	10280	HMN	0437A	0	4
20050215	44043J105	HORIZON OFFSHORE INC	704	HOFF	0161A	2	1
20050215	44043J105	HORIZON OFFSHORE INC	1785	HOFF	0188A	2	2
20050215	44043J105	HORIZON OFFSHORE INC	1703	HOFF	0221A	2	3
20050215	44043J105	HORIZON OFFSHORE INC	3551	HOFF	0234A	2	3
20050215	44043J105	HORIZON OFFSHORE INC	269053	HOFF	0352A	2	29
20050215	44043J105	HORIZON OFFSHORE INC	39996	HOFF	0690A	2	30
20050215	44043J105	HORIZON OFFSHORE INC	100	HOFF	0780A	2	1
20050215	44043J105	HORIZON OFFSHORE INC	39786	HOFF	5028A	2	12
20050215	44043J105	HORIZON OFFSHORE INC	73500	HOFF	5099A	2	19
20050215	44107P302	HOST MARRIOTT 10%CLB	274	HMTPRB	0407A	0	1
20050215	44107P302	HOST MARRIOTT 10%CLB	10200	HMTPRB	0501A	0	10
20050215	44107P302	HOST MARRIOTT 10%CLB	4000	HMTPRB	0690A	0	4
20050215	44183W106	HOUSERAISING INC	8868	HRAI	0161A	2	4
20050215	44183W106	HOUSERAISING INC	500	HRAI	0283A	2	1
20050215	44183W106	HOUSERAISING INC	2025	HRAI	0443A	2	1
20050215	441936101	HOUSE OF BRUSSELS CH	8500	HBSL	0015A	2	2
20050215	441936101	HOUSE OF BRUSSELS CH	24	HBSL	0234A	2	4
20050215	441936101	HOUSE OF BRUSSELS CH	12800	HBSL	5099A	2	149

20050215	443683107	HUDSON CITY BANCORP	12736	HCBK	0690A	2	1
20050215	443792106	HUDSON HIGHLAND GRO	1434	HHGP	0188A	2	3
20050215	443792106	HUDSON HIGHLAND GRO	4401	HHGP	0437A	2	1
20050215	443792106	HUDSON HIGHLAND GRO	5730	HHGP	0547A	2	4
20050215	443792106	HUDSON HIGHLAND GRO	26	HHGP	0690A	2	1
20050215	443792106	HUDSON HIGHLAND GRO	1	HHGP	0887A	2	464
20050215	444356109	HUFFY CORPORATION	6851	HUFCQ	0019A	2	9
20050215	444356109	HUFFY CORPORATION	149	HUFCQ	0157A	2	3
20050215	444356109	HUFFY CORPORATION	16310	HUFCQ	0161A	2	6
20050215	444356109	HUFFY CORPORATION	1971	HUFCQ	0437A	2	27
20050215	444356109	HUFFY CORPORATION	36	HUFCQ	0623A	2	20
20050215	44485X109	HUMAN BIOSYSTEMS	5500	HBSC	0161A	2	5
20050215	44485X109	HUMAN BIOSYSTEMS	10200	HBSC	0188A	2	0
20050215	44485X109	HUMAN BIOSYSTEMS	619	HBSC	0633A	2	80
20050215	444886105	HUMATECH INC	1007	HUMT	0157A	2	26
20050215	444886105	HUMATECH INC	9940	HUMT	0161A	2	2
20050215	444886105	HUMATECH INC	25	HUMT	0501A	2	7
20050215	445539109	HUNGARIAN BROADCAST	10475	HBCO	0352A	2	101
20050215	445542103	HUNGARIAN TELE & CABL	8600	HTC	0010A	1	7
20050215	445542103	HUNGARIAN TELE & CABL	2411	HTC	0573A	1	16
20050215	445658107	HUNT J B TRANSPORT SV	42203	JBHT	0005A	2	1
20050215	445658107	HUNT J B TRANSPORT SV	38911	JBHT	0780A	2	1
20050215	445658107	HUNT J B TRANSPORT SV	2	JBHT	0780A	2	1
20050215	44860M801	HYBRIDON INC	93593	HBY	0571A	1	13
20050215	448882100	HYDROGENICS CORP-CO	5650	HYGS	0005A	2	6
20050215	448882100	HYDROGENICS CORP-CO	222	HYGS	0221A	2	1
20050215	448882100	HYDROGENICS CORP-CO	1000	HYGS	0355A	2	1
20050215	448882100	HYDROGENICS CORP-CO	7950	HYGS	0438A	2	8
20050215	44919F104	HYTHIAM INC	1100	HTM	0050A	1	5
20050215	44919F104	HYTHIAM INC	400	HTM	0052A	1	6
20050215	44919F104	HYTHIAM INC	5898	HTM	0418A	1	1
20050215	44919F104	HYTHIAM INC	4600	HTM	0573A	1	5
20050215	44919F104	HYTHIAM INC	48300	HTM	0773A	1	1
20050215	44919P102	IAC/INTERACTIVECORP	167401	IACI	0126A	2	1
20050215	44919P102	IAC/INTERACTIVECORP	654	IACI	0437A	2	1
20050215	449229103	IBX GROUP INC	54911	IBXG	0019A	2	38
20050215	449229103	IBX GROUP INC	92955	IBXG	0164A	2	16
20050215	449292200	ICOA INC	24935	ICOA	0141A	2	1
20050215	449292200	ICOA INC	50341	ICOA	0161A	2	1
20050215	449292200	ICOA INC	500	ICOA	0623A	2	4
20050215	449292200	ICOA INC	15000	ICOA	0632A	2	3
20050215	449292200	ICOA INC	18289	ICOA	0633A	2	3
20050215	44930G107	I C U MEDICAL INC	2875	ICUI	0100A	2	4
20050215	44930G107	I C U MEDICAL INC	463	ICUI	0188A	2	4
20050215	44930G107	I C U MEDICAL INC	357	ICUI	0549A	2	9
20050215	44930G107	I C U MEDICAL INC	3065	ICUI	0573A	2	4
20050215	44930G107	I C U MEDICAL INC	700	ICUI	0646A	2	3
20050215	44930G107	I C U MEDICAL INC	3	ICUI	0671A	2	8
20050215	44930G107	I C U MEDICAL INC	2780	ICUI	0690A	2	5
20050215	44930G107	I C U MEDICAL INC	113	ICUI	3650A	2	4
20050215	44930K108	ICO GLOBAL COMM HLDG	2925	ICOHA	0019A	2	1
20050215	44930K108	ICO GLOBAL COMM HLDG	15	ICOHA	0074A	2	271
20050215	44930K108	ICO GLOBAL COMM HLDG	1500	ICOHA	0632A	2	2
20050215	44930K108	ICO GLOBAL COMM HLDG	6854	ICOHA	0633A	2	2
20050215	44934S107	ICAD INC	17870	ICAD	0015A	2	2
20050215	44934S107	ICAD INC	39698	ICAD	0057A	2	14
20050215	44934S107	ICAD INC	610	ICAD	0188A	2	1
20050215	44934S107	ICAD INC	3311	ICAD	0352A	2	2
20050215	44934S107	ICAD INC	118693	ICAD	0547A	2	9
20050215	44934S107	ICAD INC	100	ICAD	0633A	2	1
20050215	44936D108	ID BIOMEDICAL CORP	950	IDBE	0010A	2	3
20050215	44936D108	ID BIOMEDICAL CORP	2087	IDBE	0234A	2	5
20050215	44936D108	ID BIOMEDICAL CORP	4247	IDBE	0418A	2	2
20050215	44936D108	ID BIOMEDICAL CORP	9360	IDBE	0437A	2	1
20050215	44936D108	ID BIOMEDICAL CORP	10257	IDBE	0551A	2	9
20050215	44936D108	ID BIOMEDICAL CORP	100	IDBE	0569A	2	1
20050215	44936D108	ID BIOMEDICAL CORP	5273	IDBE	0671A	2	4
20050215	4.49E+110	ID-CONFIRM INC.	8500	IDCO	0019A	2	2
20050215	4.49E+110	ID-CONFIRM INC.	5274	IDCO	0157A	2	1
20050215	4.49E+110	ID-CONFIRM INC.	500	IDCO	0371A	2	2

20050215	4.49E+110	ID-CONFIRM INC.	63	IDCO	0623A	2	13
20050215	44950Q100	IEMI	440599	IEME	0019A	2	66
20050215	449664101	IMA EXPLORATION INC-F-	500	IMXPF	0019A	2	1
20050215	449664101	IMA EXPLORATION INC-F-	117	IMXPF	0157A	2	7
20050215	449664101	IMA EXPLORATION INC-F-	18500	IMXPF	5039A	2	5
20050215	449664101	IMA EXPLORATION INC-F-	500	IMXPF	5063A	2	1
20050215	449664101	IMA EXPLORATION INC-F-	695	IMXPF	5099A	2	1
20050215	449683101	I M F INC	33500	IMFI	0221A	2	9
20050215	44982L103	IPIX CORPORATION	7653	IPIX	0050A	2	1
20050215	44982L103	IPIX CORPORATION	5327	IPIX	0201A	2	2
20050215	44982L103	IPIX CORPORATION	2380	IPIX	0221A	2	2
20050215	44982L103	IPIX CORPORATION	2000	IPIX	0279A	2	1
20050215	44982L103	IPIX CORPORATION	5004	IPIX	0309A	2	2
20050215	44982L103	IPIX CORPORATION	1501	IPIX	0355A	2	1
20050215	44982L103	IPIX CORPORATION	10165	IPIX	0443A	2	8
20050215	44982L103	IPIX CORPORATION	4204	IPIX	0574A	2	9
20050215	44984P201	I Q BIOMETRIX INC NEW	2154	IQBX	0443A	2	1
20050215	44984P201	I Q BIOMETRIX INC NEW	60505	IQBX	5065A	2	33
20050215	44984P201	I Q BIOMETRIX INC NEW	17731	IQBX	5099A	2	50
20050215	450047204	IRSA INVERSIONES G/D D	15428	IRS	0210A	0	2
20050215	450313101	I-STORM INC.	16537	ISTM	0226A	2	44
20050215	45031T401	ITC DELTACOM INC NEW	25243	ITCD	0437A	2	47
20050215	45031T401	ITC DELTACOM INC NEW	3832	ITCD	0549A	2	25
20050215	45031T401	ITC DELTACOM INC NEW	498	ITCD	0569A	2	1
20050215	45031T401	ITC DELTACOM INC NEW	9792	ITCD	0573A	2	8
20050215	45032A104	IT&E INTERNATIONAL GR(	13652	ITER	0161A	2	7
20050215	45032A104	IT&E INTERNATIONAL GR(	7888	ITER	0352A	2	15
20050215	45032A104	IT&E INTERNATIONAL GR(	42	ITER	0750A	2	5
20050215	450663307	ITS NETWORKS INC NEW	841	ITST	0157A	2	21
20050215	450663307	ITS NETWORKS INC NEW	12934	ITST	0633A	2	18
20050215	45069D203	I-TRAX INC NEW	899	DMX	0188A	1	1
20050215	45069D203	I-TRAX INC NEW	9250	DMX	0705A	1	6
20050215	45069J101	ITV GAMES INC	75001	ITVGF	0161A	2	645
20050215	45070D101	I2 TELECOM INTERNATIOI	10000	ITUI	0052A	2	6
20050215	45070D101	I2 TELECOM INTERNATIOI	94	ITUI	0157A	2	5
20050215	45070D101	I2 TELECOM INTERNATIOI	25000	ITUI	0216A	2	17
20050215	45070D101	I2 TELECOM INTERNATIOI	38876	ITUI	0226A	2	15
20050215	45070D101	I2 TELECOM INTERNATIOI	500	ITUI	0283A	2	6
20050215	45070D101	I2 TELECOM INTERNATIOI	40167	ITUI	0361A	2	15
20050215	45070D101	I2 TELECOM INTERNATIOI	2000	ITUI	0623A	2	1
20050215	450732102	IBASIS INC	1792	IBAS	0157A	2	1
20050215	450732102	IBASIS INC	24040	IBAS	0161A	2	3
20050215	450732102	IBASIS INC	16450	IBAS	0188A	2	1
20050215	450732102	IBASIS INC	5163	IBAS	0771A	2	31
20050215	450909106	IBIS TECHNOLOGY CORP	17045	IBIS	0437A	2	1
20050215	450913108	IAMGOLD CORP	1000	IAG	0067A	1	3
20050215	450913108	IAMGOLD CORP	21900	IAG	0074A	1	7
20050215	450913108	IAMGOLD CORP	151	IAG	0551A	1	38
20050215	450913108	IAMGOLD CORP	6326	IAG	0642A	1	2
20050215	450913108	IAMGOLD CORP	2000	IAG	5011A	1	1
20050215	450913108	IAMGOLD CORP	500	IAG	5063A	1	1
20050215	45103B205	IBIZ TECHNOLOGY INC-NE	30	IBZT	0064A	2	11
20050215	45103B205	IBIZ TECHNOLOGY INC-NE	681950	IBZT	0157A	2	2
20050215	45103B205	IBIZ TECHNOLOGY INC-NE	151801	IBZT	0352A	2	4
20050215	45103B205	IBIZ TECHNOLOGY INC-NE	1193686	IBZT	0501A	2	38
20050215	4.51E+104	ICON LASER EYE CENTER	22244	INLRF	5017A	2	945
20050215	451045108	ICORIA INC	3940	ICOR	0157A	2	1
20050215	451045108	ICORIA INC	26563	ICOR	0352A	2	11
20050215	451045108	ICORIA INC	4800	ICOR	5118A	2	39
20050215	45104G104	ICICI BANK LTD ADS(RP 2I	15930	IBN	0385A	0	3
20050215	45104P104	ICAGEN, INC.	1500	ICGN	0100A	2	1
20050215	45104P104	ICAGEN, INC.	2000	ICGN	0364A	2	5
20050215	45104P104	ICAGEN, INC.	3000	ICGN	0443A	2	1
20050215	45104P104	ICAGEN, INC.	3550	ICGN	0501A	2	2
20050215	45104P104	ICAGEN, INC.	2350	ICGN	0547A	2	1
20050215	45104P104	ICAGEN, INC.	50	ICGN	0633A	2	1
20050215	45104P104	ICAGEN, INC.	48914	ICGN	0773A	2	5
20050215	45166R204	IDENIX PHARMACEUTICAI	9102	IDIX	0005A	2	1
20050215	45166R204	IDENIX PHARMACEUTICAI	2940	IDIX	0437A	2	1
20050215	45166R204	IDENIX PHARMACEUTICAI	200	IDIX	0573A	2	2

20050215	45166R204	IDENIX PHARMACEUTICAL	900	IDIX	5063A	2	1
20050215	451671101	IDENTA CORP	203355	IDTA	0157A	2	1
20050215	45244W100	IMAGING DIAGNOSTIC SY	787675	IMDS	0141A	2	11
20050215	45244W100	IMAGING DIAGNOSTIC SY	230	IMDS	0157A	2	1
20050215	45244W100	IMAGING DIAGNOSTIC SY	1995	IMDS	0623A	2	4
20050215	4.52E+113	IMAX CORPORATION	8100	IMAX	0052A	2	5
20050215	4.52E+113	IMAX CORPORATION	19172	IMAX	0201A	2	4
20050215	4.52E+113	IMAX CORPORATION	15372	IMAX	0573A	2	1
20050215	4.52E+113	IMAX CORPORATION	240229	IMAX	0642A	2	1
20050215	4.52E+113	IMAX CORPORATION	6340	IMAX	0690A	2	3
20050215	4.52E+113	IMAX CORPORATION	377	IMAX	5025A	2	1
20050215	4.52E+110	IMCOR PHARMACEUTICAL	3385	ICPH	0157A	2	4
20050215	4.52E+110	IMCOR PHARMACEUTICAL	23681	ICPH	0234A	2	4
20050215	452519101	IMMTECH INT'L INC	36138	IMM	0050A	1	18
20050215	452519101	IMMTECH INT'L INC	3975	IMM	0067A	1	6
20050215	452519101	IMMTECH INT'L INC	30063	IMM	0161A	1	30
20050215	452519101	IMMTECH INT'L INC	200	IMM	0201A	1	5
20050215	452519101	IMMTECH INT'L INC	36200	IMM	0352A	1	5
20050215	452519101	IMMTECH INT'L INC	35931	IMM	0773A	1	8
20050215	452519101	IMMTECH INT'L INC	12900	IMM	5029A	1	1
20050215	45252T205	IMMUNE RESPONSE CORI	5700	IMNR	0012A	2	8
20050215	45252T205	IMMUNE RESPONSE CORI	754	IMNR	0157A	2	1
20050215	45252T205	IMMUNE RESPONSE CORI	42723	IMNR	0352A	2	15
20050215	45252T205	IMMUNE RESPONSE CORI	10244	IMNR	0501A	2	11
20050215	45252T205	IMMUNE RESPONSE CORI	3506	IMNR	0705A	2	1
20050215	452729106	IMPERIAL CREDIT INDS IN	4635	ICII	0019A	2	34
20050215	452729106	IMPERIAL CREDIT INDS IN	238	ICII	0074A	2	37
20050215	452729106	IMPERIAL CREDIT INDS IN	4768	ICII	0221A	2	120
20050215	452729106	IMPERIAL CREDIT INDS IN	685	ICII	0352A	2	20
20050215	452907108	IMMUNOMEDICS INC	100	IMMU	0103A	2	1
20050215	452907108	IMMUNOMEDICS INC	67490	IMMU	0549A	2	8
20050215	452907108	IMMUNOMEDICS INC	1073	IMMU	0569A	2	1
20050215	453038408	IMPERIAL OIL LTD	900	IMO	0074A	1	5
20050215	453038408	IMPERIAL OIL LTD	125	IMO	0221A	1	1
20050215	453038408	IMPERIAL OIL LTD	555	IMO	0571A	1	3
20050215	453038408	IMPERIAL OIL LTD	5800	IMO	0573A	1	1
20050215	453038408	IMPERIAL OIL LTD	85400	IMO	0642A	1	1
20050215	4.53E+110	IMPROVENET INC	42078	IMPV	0226A	2	20
20050215	45324V105	IN VIVO MEDICAL DIAGNO	360	IVVO	0044A	2	15
20050215	45324V105	IN VIVO MEDICAL DIAGNO	38500	IVVO	0501A	2	5
20050215	45324Y109	IN- SYSTCOM INC	53690	ISYJ	0161A	2	5
20050215	45324Y109	IN- SYSTCOM INC	3349	ISYJ	0234A	2	2
20050215	45324Y109	IN- SYSTCOM INC	6800	ISYJ	0418A	2	1
20050215	453259103	INCODE TECHNOLOGIES (	2395166	ICDT	0019A	2	2
20050215	453259103	INCODE TECHNOLOGIES (	500000	ICDT	0306A	2	1
20050215	45326F108	INCENTRA SOLUTIONS	217	ICEN	0623A	2	72
20050215	45326F108	INCENTRA SOLUTIONS	27000	ICEN	5008A	2	1
20050215	454072109	INDEVUS PHARMACEUTIC	13772	IDEV	0437A	2	1
20050215	454072109	INDEVUS PHARMACEUTIC	33411	IDEV	0705A	2	14
20050215	454089103	INDIA FUND INC (THE)	88980	IFN	0050A	0	2
20050215	454089103	INDIA FUND INC (THE)	624	IFN	5099A	0	8
20050215	45577R108	INDOCAN RESOURCES IN	106155	IDCN	0157A	2	2
20050215	456261304	INDUSTRIAL MINERALS IN	14	IDSM	0019A	2	4
20050215	456261304	INDUSTRIAL MINERALS IN	9	IDSM	0157A	2	24
20050215	456261304	INDUSTRIAL MINERALS IN	16491	IDSM	0234A	2	1
20050215	456314103	INDUSTRIAL SVCS AMER I	3385	IDSA	0050A	2	67
20050215	456314103	INDUSTRIAL SVCS AMER I	4000	IDSA	0221A	2	1
20050215	456314103	INDUSTRIAL SVCS AMER I	200	IDSA	0279A	2	1
20050215	456314103	INDUSTRIAL SVCS AMER I	7455	IDSA	0443A	2	16
20050215	456501204	INDUSTRIES INTL INC NEV	5346	IDUL	0157A	2	2
20050215	456501204	INDUSTRIES INTL INC NEV	15	IDUL	0283A	2	74
20050215	456501204	INDUSTRIES INTL INC NEV	274567	IDUL	0443A	2	6
20050215	456615103	INERGY L.P.	13549	NRGY	0355A	2	11
20050215	45662N103	INFINEON TECH AG ADS(F	957	IFX	0355A	0	2
20050215	45662N103	INFINEON TECH AG ADS(F	171069	IFX	0501A	0	2
20050215	45662N103	INFINEON TECH AG ADS(F	173	IFX	0690A	0	1
20050215	45662N103	INFINEON TECH AG ADS(F	13400	IFX	0749A	0	13
20050215	45662N103	INFINEON TECH AG ADS(F	27921	IFX	5002A	0	4
20050215	45662N103	INFINEON TECH AG ADS(F	48270	IFX	5011A	0	1
20050215	45663L403	INFINITY INCE NEW	43894	IFNY	0161A	2	3

20050215	45663L403	INFINITY INCE NEW	7	IFNY	0188A	2	1
20050215	45663L403	INFINITY INCE NEW	490	IFNY	0221A	2	4
20050215	45663L403	INFINITY INCE NEW	1255	IFNY	0418A	2	1
20050215	45664X109	INFOCROSSING INC	11232	IFOX	0437A	2	54
20050215	45664X109	INFOCROSSING INC	7910	IFOX	0549A	2	41
20050215	45664X109	INFOCROSSING INC	3390	IFOX	0551A	2	51
20050215	45665U104	INFINIUM LABS INC	14256	IFLB	0015A	2	7
20050215	45665U104	INFINIUM LABS INC	346596	IFLB	0141A	2	49
20050215	45665U104	INFINIUM LABS INC	30880	IFLB	0226A	2	2
20050215	45665U104	INFINIUM LABS INC	2450	IFLB	0501A	2	1
20050215	45665U104	INFINIUM LABS INC	35815	IFLB	0690A	2	274
20050215	45665U104	INFINIUM LABS INC	3000	IFLB	0780A	2	7
20050215	45665U104	INFINIUM LABS INC	1293959	IFLB	5065A	2	37
20050215	45665U104	INFINIUM LABS INC	25800	IFLB	5099A	2	4
20050215	45666X107	INFORM WORLDWIDE HLI	3159803	IWWH	0141A	2	13
20050215	45666X107	INFORM WORLDWIDE HLI	4540278	IWWH	0265A	2	12
20050215	45667M100	INFINICALL CORP	25500	INFL	0632A	2	15
20050215	45667P103	INFINITE NETWORKS COF	20000	INNX	0234A	2	12
20050215	45667P103	INFINITE NETWORKS COF	715	INNX	0501A	2	23
20050215	45669R503	INFORMATION ARCHITEC	5501	IACH	0157A	2	5
20050215	45669R503	INFORMATION ARCHITEC	13394	IACH	0221A	2	38
20050215	45669R503	INFORMATION ARCHITEC	25000	IACH	0438A	2	18
20050215	45677V108	INFOSEARCH MEDIA, INC	5000	ISHM	0005A	2	1
20050215	45677V108	INFOSEARCH MEDIA, INC	500	ISHM	0157A	2	1
20050215	45677V108	INFOSEARCH MEDIA, INC	50	ISHM	0234A	2	1
20050215	45677V108	INFOSEARCH MEDIA, INC	3500	ISHM	0309A	2	1
20050215	45677V108	INFOSEARCH MEDIA, INC	5093	ISHM	0352A	2	1
20050215	45677V108	INFOSEARCH MEDIA, INC	2887	ISHM	0385A	2	1
20050215	45677V108	INFOSEARCH MEDIA, INC	480	ISHM	0501A	2	1
20050215	45677V108	INFOSEARCH MEDIA, INC	15	ISHM	0623A	2	4
20050215	45677V108	INFOSEARCH MEDIA, INC	45500	ISHM	5058A	2	2
20050215	45677V108	INFOSEARCH MEDIA, INC	4900	ISHM	5099A	2	4
20050215	456788108	INFOSYS TECHNOLOGIES	35070	INFY	0050A	2	10
20050215	456788108	INFOSYS TECHNOLOGIES	4953	INFY	0155A	2	1
20050215	456788108	INFOSYS TECHNOLOGIES	400	INFY	0437A	2	1
20050215	456788108	INFOSYS TECHNOLOGIES	1093	INFY	0642A	2	1
20050215	456788108	INFOSYS TECHNOLOGIES	15310	INFY	0671A	2	31
20050215	456788108	INFOSYS TECHNOLOGIES	233477	INFY	0690A	2	24
20050215	456788108	INFOSYS TECHNOLOGIES	614	INFY	5063A	2	1
20050215	456806207	INFOTOPIA INC - NEW	304169	IFTA	0443A	2	62
20050215	456806207	INFOTOPIA INC - NEW	5733	IFTA	0632A	2	189
20050215	456837301	ING GROEP NV PERPETU/	250	INZ	0030A	0	1
20050215	456837301	ING GROEP NV PERPETU/	10000	INZ	0050A	0	27
20050215	45684G102	INGEN TECHNOLOGIES, IN	127160	IGTN	0141A	2	2
20050215	45684G102	INGEN TECHNOLOGIES, IN	43472	IGTN	0161A	2	3
20050215	45684G102	INGEN TECHNOLOGIES, IN	30000	IGTN	0750A	2	1
20050215	456908300	INFORMATION MTMT TEC	34500	IMTKA	0030A	2	58
20050215	456908300	INFORMATION MTMT TEC	200	IMTKA	0141A	2	5
20050215	45719T103	INHIBITEX INC	75	INHX	0005A	2	2
20050215	45719T103	INHIBITEX INC	3136	INHX	0352A	2	7
20050215	45719T103	INHIBITEX INC	13523	INHX	0573A	2	47
20050215	45719T103	INHIBITEX INC	26	INHX	0633A	2	16
20050215	45719T103	INHIBITEX INC	470	INHX	0642A	2	2
20050215	457214104	INKINE PHARMACEUTICAL	14300	INKP	0309A	2	1
20050215	4.57E+110	INKSURE TECHNOLOGIES	20000	INKS	0141A	2	39
20050215	457652105	INPUT/OUTPUT INC	355692	IO	0573A	0	2
20050215	457652105	INPUT/OUTPUT INC	4501	IO	0705A	0	5
20050215	457652105	INPUT/OUTPUT INC	647	IO	3650A	0	4
20050215	457660108	INSITE VISION,INC.	15273	ISV	0571A	1	1
20050215	457660108	INSITE VISION,INC.	46959	ISV	0632A	1	51
20050215	457669208	INSMED INC-NEW	181185	INSM	0052A	2	36
20050215	457669208	INSMED INC-NEW	12900	INSM	0164A	2	2
20050215	457669208	INSMED INC-NEW	1000	INSM	0164A	2	2
20050215	457669208	INSMED INC-NEW	1000	INSM	0221A	2	1
20050215	457669208	INSMED INC-NEW	106	INSM	0501A	2	2
20050215	45766J107	INSIGNIA SOLUTIONS PLC	5000	INSG	0005A	2	1
20050215	45766J107	INSIGNIA SOLUTIONS PLC	4000	INSG	0352A	2	4
20050215	45766J107	INSIGNIA SOLUTIONS PLC	11503	INSG	0385A	2	1
20050215	45766J107	INSIGNIA SOLUTIONS PLC	4000	INSG	5063A	2	1
20050215	45769U109	INNOVATIVE WTR & SWR	8000	IVWSF	0161A	2	2

20050215	45769U109	INNOVATIVE WTR & SWR	5000	IVWSF	0188A	2	2
20050215	45769U109	INNOVATIVE WTR & SWR	4500	IVWSF	0201A	2	5
20050215	457733103	INSPIRE PHARMACEUTIC/	106	ISPH	0019A	2	1
20050215	457733103	INSPIRE PHARMACEUTIC/	19	ISPH	0799A	2	0
20050215	457733103	INSPIRE PHARMACEUTIC/	19000	ISPH	5028A	2	2
20050215	457952109	INTEGRATED WASTE SVC	59626	IWSI	0221A	2	39
20050215	457954600	INNOVO GROUP INC	189700	INNO	0141A	2	8
20050215	457954600	INNOVO GROUP INC	241842	INNO	0226A	2	7
20050215	457954600	INNOVO GROUP INC	247745	INNO	0733A	2	7
20050215	45810N302	INTEGRAMED AMERICA IN	15772	INMD	0044A	2	1
20050215	45810N302	INTEGRAMED AMERICA IN	64	INMD	0690A	2	3
20050215	45810N302	INTEGRAMED AMERICA IN	3	INMD	5048A	2	14
20050215	4.58E+107	INTEGRATED ELECTRICAI	4370	IES	0221A	0	2
20050215	4.58E+107	INTEGRATED ELECTRICAI	26693	IES	0352A	0	1
20050215	4.58E+107	INTEGRATED ELECTRICAI	5470	IES	0437A	0	12
20050215	4.58E+107	INTEGRATED ELECTRICAI	2380	IES	0549A	0	8
20050215	45811T100	INTAC INTERNATIONAL	108	INTN	0050A	2	1
20050215	45811T100	INTAC INTERNATIONAL	700	INTN	0352A	2	1
20050215	45811T100	INTAC INTERNATIONAL	6944	INTN	0355A	2	29
20050215	45811T100	INTAC INTERNATIONAL	1060	INTN	0418A	2	2
20050215	45811T100	INTAC INTERNATIONAL	5354	INTN	0437A	2	18
20050215	45811T100	INTAC INTERNATIONAL	2153	INTN	0549A	2	15
20050215	45811T100	INTAC INTERNATIONAL	436	INTN	0569A	2	1
20050215	45811T100	INTAC INTERNATIONAL	178	INTN	0690A	2	1
20050215	45811T100	INTAC INTERNATIONAL	3300	INTN	0773A	2	26
20050215	45817G102	INTELLI-CHECK INC	3000	IDN	0039A	1	3
20050215	45817G102	INTELLI-CHECK INC	699	IDN	0221A	1	1
20050215	45817G102	INTELLI-CHECK INC	2040	IDN	0352A	1	2
20050215	45817G102	INTELLI-CHECK INC	37528	IDN	0418A	1	7
20050215	45818C100	INTEGRATED PERFORMAI	14055	IPFS	0157A	2	2
20050215	45818C100	INTEGRATED PERFORMAI	4646	IPFS	0161A	2	1
20050215	45818C100	INTEGRATED PERFORMAI	7	IPFS	0623A	2	54
20050215	45818D108	INTEGRATED PHARMACEI	492	INTP	0157A	2	4
20050215	45818D108	INTEGRATED PHARMACEI	50	INTP	0623A	2	20
20050215	45818D108	INTEGRATED PHARMACEI	1075	INTP	0633A	2	6
20050215	45818D108	INTEGRATED PHARMACEI	12500	INTP	0642A	2	6
20050215	45820S309	INTELLIGENT MOTOR CAF	289760	IMTR	0141A	2	1
20050215	45820S309	INTELLIGENT MOTOR CAF	12	IMTR	0157A	2	1
20050215	45820S309	INTELLIGENT MOTOR CAF	65621	IMTR	0234A	2	15
20050215	458334109	INTER PARFUMS INC	2604	IPAR	0355A	2	2
20050215	458334109	INTER PARFUMS INC	5036	IPAR	0437A	2	7
20050215	458334109	INTER PARFUMS INC	39	IPAR	0534A	2	1
20050215	458334109	INTER PARFUMS INC	392	IPAR	0549A	2	3
20050215	458334109	INTER PARFUMS INC	202	IPAR	0569A	2	1
20050215	458334109	INTER PARFUMS INC	9435	IPAR	0573A	2	7
20050215	458404100	INTERACTIVE BRAND DEV	300	IBD	0234A	1	6
20050215	458404100	INTERACTIVE BRAND DEV	49600	IBD	0265A	1	51
20050215	458404100	INTERACTIVE BRAND DEV	2000	IBD	0633A	1	11
20050215	45840F105	INTERACTIVE SYSTEMS W	224	ISWI	0161A	2	1
20050215	45840F105	INTERACTIVE SYSTEMS W	2463	ISWI	0188A	2	2
20050215	45840F105	INTERACTIVE SYSTEMS W	500	ISWI	0234A	2	2
20050215	45840F105	INTERACTIVE SYSTEMS W	2350	ISWI	0235A	2	5
20050215	45840F105	INTERACTIVE SYSTEMS W	4342	ISWI	0418A	2	2
20050215	45840F105	INTERACTIVE SYSTEMS W	876	ISWI	0501A	2	2
20050215	45840J107	INTERACTIVE DATA CORF	11296	IDC	0407A	0	1
20050215	45840J107	INTERACTIVE DATA CORF	750	IDC	0780A	0	1
20050215	45840T105	INTERAGE LTD	1	ITGJ	0352A	2	20
20050215	45840T105	INTERAGE LTD	25000	ITGJ	0632A	2	0
20050215	45845C107	INTERCARE DX INC	21250	ICCO	0044A	2	438
20050215	45845C107	INTERCARE DX INC	400	ICCO	0188A	2	143
20050215	45845K109	INTERCHANGE CORPORA	187692	INCX	0050A	2	17
20050215	45845K109	INTERCHANGE CORPORA	8077	INCX	0074A	2	3
20050215	45845K109	INTERCHANGE CORPORA	268	INCX	0103A	2	2
20050215	45845K109	INTERCHANGE CORPORA	10585	INCX	0188A	2	1
20050215	45845K109	INTERCHANGE CORPORA	5807	INCX	0385A	2	6
20050215	45845K109	INTERCHANGE CORPORA	166	INCX	0437A	2	4
20050215	45845K109	INTERCHANGE CORPORA	1600	INCX	0816A	2	33
20050215	458771102	INTERMAGNETICS GENEF	500	IMGC	0116A	2	58
20050215	458771102	INTERMAGNETICS GENEF	9150	IMGC	0271A	2	1
20050215	458771102	INTERMAGNETICS GENEF	20165	IMGC	0705A	2	28

20050215	45881K104	INTERMET CORP	891	INMTQ	0044A	2	4
20050215	45881K104	INTERMET CORP	500	INMTQ	0064A	2	1
20050215	45881K104	INTERMET CORP	813	INMTQ	0623A	2	6
20050215	45881K104	INTERMET CORP	3712	INMTQ	0633A	2	10
20050215	45881K104	INTERMET CORP	165000	INMTQ	5002A	2	6
20050215	45881X106	INTERMIX MEDIA INC	7175	MIX	0733A	1	1
20050215	45881X106	INTERMIX MEDIA INC	3500	MIX	3626A	1	1
20050215	458854106	INTERNAL HYDRO INTERN	770	IHDR	0030A	2	11
20050215	458854106	INTERNAL HYDRO INTERN	54530	IHDR	0705A	2	61
20050215	45885A102	INTERNAP NETWORK SVC	24979	IIP	0074A	1	10
20050215	45885A102	INTERNAP NETWORK SVC	16775	IIP	0157A	1	1
20050215	45885A102	INTERNAP NETWORK SVC	320027	IIP	0161A	1	9
20050215	45885A102	INTERNAP NETWORK SVC	14484	IIP	0352A	1	6
20050215	45885A102	INTERNAP NETWORK SVC	16136	IIP	0355A	1	4
20050215	45885A102	INTERNAP NETWORK SVC	293106	IIP	0437A	1	26
20050215	45885A102	INTERNAP NETWORK SVC	33941	IIP	0573A	1	2
20050215	45890M109	INTEGRATED ALARM SER	48461	IASG	0074A	2	7
20050215	45890M109	INTEGRATED ALARM SER	910	IASG	0221A	2	1
20050215	45890M109	INTEGRATED ALARM SER	307	IASG	0501A	2	2
20050215	45890M109	INTEGRATED ALARM SER	100	IASG	0633A	2	5
20050215	45890M109	INTEGRATED ALARM SER	143504	IASG	0642A	2	13
20050215	45890M109	INTEGRATED ALARM SER	4323	IASG	0690A	2	8
20050215	458968104	INTL BARRIER TECH INC (	51	IBTGF	0623A	2	35
20050215	458968104	INTL BARRIER TECH INC (	2100	IBTGF	5058A	2	1
20050215	458968104	INTL BARRIER TECH INC (	10060	IBTGF	5099A	2	26
20050215	45912U105	INTERNATIONAL BIOCHEM	34000	IBCL	0265A	2	187
20050215	45923G103	INTERNATIONAL CARD ES	1363	ICRD	0157A	2	37
20050215	45923G103	INTERNATIONAL CARD ES	10	ICRD	0158A	2	16
20050215	45923G103	INTERNATIONAL CARD ES	667	ICRD	0161A	2	55
20050215	45923G103	INTERNATIONAL CARD ES	3583	ICRD	0234A	2	1
20050215	45923G103	INTERNATIONAL CARD ES	33600	ICRD	0501A	2	182
20050215	45923G103	INTERNATIONAL CARD ES	79	ICRD	0623A	2	71
20050215	45953X208	INTERNATIONAL FUEL TE	3350	IFUE	0019A	2	1
20050215	45953X208	INTERNATIONAL FUEL TE	282	IFUE	0157A	2	1
20050215	45953X208	INTERNATIONAL FUEL TE	45	IFUE	0158A	2	2
20050215	45953X208	INTERNATIONAL FUEL TE	1400	IFUE	0279A	2	6
20050215	45953X208	INTERNATIONAL FUEL TE	20	IFUE	0283A	2	2
20050215	45953X208	INTERNATIONAL FUEL TE	17500	IFUE	0613A	2	39
20050215	45953X208	INTERNATIONAL FUEL TE	37000	IFUE	5099A	2	42
20050215	45973N107	INTL KIRKLAND MNRLS IN	14000	IKKMF	0632A	2	3
20050215	459862306	INTL MICROCOMPUTER S	26	IMSI	0157A	2	4
20050215	459862306	INTL MICROCOMPUTER S	87146	IMSI	0161A	2	15
20050215	459862306	INTL MICROCOMPUTER S	300	IMSI	0309A	2	1
20050215	460165103	INTERNATIONAL PETROR	17000	IOCIF	5030A	2	6
20050215	46032U108	INTERNATIONAL SHIPPIN(	29000	ISHP	0005A	2	1
20050215	46032U108	INTERNATIONAL SHIPPIN(	3000	ISHP	0221A	2	9
20050215	46032U108	INTERNATIONAL SHIPPIN(	817	ISHP	0633A	2	1
20050215	46032U116	INTERNATIONAL SHIPPIN(	138500	ISHPW	0005A	2	0
20050215	46032U116	INTERNATIONAL SHIPPIN(	5627	ISHPW	0161A	2	1
20050215	460336100	INTERNATIONAL SPORTS	51188	ISME	0157A	2	1
20050215	460336100	INTERNATIONAL SPORTS	87	ISME	0221A	2	27
20050215	46052H102	INTL URANIUM CORP (F)	13358	IUCPF	5099A	2	1
20050215	460588106	INTERPHARM HOLDINGS,	8620	IPA	0015A	1	14
20050215	460588106	INTERPHARM HOLDINGS,	1400	IPA	0116A	1	36
20050215	460588106	INTERPHARM HOLDINGS,	300	IPA	0158A	1	14
20050215	460588106	INTERPHARM HOLDINGS,	100	IPA	0501A	1	1
20050215	460588106	INTERPHARM HOLDINGS,	4500	IPA	5099A	1	403
20050215	46059F109	INTERNET COMMERCE C(	5200	ICCA	0074A	2	48
20050215	46059F109	INTERNET COMMERCE C(	24100	ICCA	0352A	2	30
20050215	46059F109	INTERNET COMMERCE C(	7520	ICCA	0632A	2	2
20050215	460615107	INTERPLAY ENTERTAINMI	14784	IPLY	0157A	2	24
20050215	460615107	INTERPLAY ENTERTAINMI	63	IPLY	0161A	2	1
20050215	460615107	INTERPLAY ENTERTAINMI	2000	IPLY	0385A	2	0
20050215	460690100	INTERPUBLIC GROUP CO!	1288	IPG	0141A	0	1
20050215	460690100	INTERPUBLIC GROUP CO!	69172	IPG	0355A	0	1
20050215	460690100	INTERPUBLIC GROUP CO!	95000	IPG	0696A	0	1
20050215	460690100	INTERPUBLIC GROUP CO!	1	IPG	0816A	0	14
20050215	460690308	THE INTERPUBLIC GRP O	222200	IPGPRA	0050A	0	1
20050215	46069S109	INTERSIL CORP CL-A	15758	ISIL	0018A	2	4
20050215	46069S109	INTERSIL CORP CL-A	29999	ISIL	0126A	2	1

20050215	46069S109	INTERSIL CORP CL-A	60888	ISIL	0355A	2	1
20050215	46069S109	INTERSIL CORP CL-A	2476	ISIL	0549A	2	1
20050215	46069S109	INTERSIL CORP CL-A	100	ISIL	0749A	2	2
20050215	460915200	INTRAWEST CORP	240	IDR	0705A	0	3
20050215	460915200	INTRAWEST CORP	62650	IDR	5030A	0	5
20050215	460915200	INTRAWEST CORP	300	IDR	5043A	0	1
20050215	460918105	INTERVISUAL BOOKS INC	37400	IVBK	0161A	2	11
20050215	460968308	INTERNETSTUDIOS.COM I	1800	ISTO	0019A	2	14
20050215	460968308	INTERNETSTUDIOS.COM I	14	ISTO	0157A	2	15
20050215	460968308	INTERNETSTUDIOS.COM I	1	ISTO	0158A	2	15
20050215	460968308	INTERNETSTUDIOS.COM I	17625	ISTO	0164A	2	22
20050215	460968308	INTERNETSTUDIOS.COM I	200	ISTO	0633A	2	69
20050215	46113R107	INTERVEST GROUP LTD	459300	IGRP	0188A	2	0
20050215	461148108	INTEVAC INC	1270	IVAC	0005A	2	1
20050215	461148108	INTEVAC INC	473	IVAC	0311A	2	1
20050215	461148108	INTEVAC INC	5106	IVAC	0437A	2	10
20050215	461148108	INTEVAC INC	13816	IVAC	0442A	2	1
20050215	461148108	INTEVAC INC	1436	IVAC	0534A	2	1
20050215	461148108	INTEVAC INC	5538	IVAC	0549A	2	20
20050215	461148108	INTEVAC INC	214	IVAC	0705A	2	1
20050215	46115X102	INTRA-ASIA ENTERTAINMI	12298	IRAE	0161A	2	8
20050215	461169104	INTRALASE CORP	37285	ILSE	0005A	2	1
20050215	461169104	INTRALASE CORP	1500	ILSE	0235A	2	24
20050215	461169104	INTRALASE CORP	314	ILSE	0312A	2	1
20050215	461169104	INTRALASE CORP	2071	ILSE	0705A	2	1
20050215	46118M103	INTRAWARE INC	35508	ITRA	0352A	2	20
20050215	46118M103	INTRAWARE INC	500	ITRA	0355A	2	2
20050215	46118M103	INTRAWARE INC	16464	ITRA	0418A	2	3
20050215	461194102	INTERPID TECHNOLOGY &	22012	IESV	0161A	2	3
20050215	461194102	INTERPID TECHNOLOGY &	15383	IESV	0352A	2	1
20050215	461194102	INTERPID TECHNOLOGY &	150000	IESV	0361A	2	2
20050215	46119F107	INTROGEN THERAPEUTIC	2444	INGN	0385A	2	3
20050215	46119F107	INTROGEN THERAPEUTIC	18763	INGN	0551A	2	52
20050215	46119F107	INTROGEN THERAPEUTIC	294	INGN	0573A	2	4
20050215	46119F107	INTROGEN THERAPEUTIC	586	INGN	0642A	2	4
20050215	46119F107	INTROGEN THERAPEUTIC	65000	INGN	0671A	2	136
20050215	46119F107	INTROGEN THERAPEUTIC	45210	INGN	0690A	2	49
20050215	461202103	INTUIT INC	2358	INTU	0438A	2	1
20050215	461202103	INTUIT INC	10995	INTU	0501A	2	1
20050215	461202103	INTUIT INC	1116	INTU	0690A	2	1
20050215	461204109	INVENSYS PLC SPONS AD	156248	IVNSY	0274A	2	2
20050215	46120E602	INTUITIVE SURGICAL INC	36845	ISRG	0005A	2	1
20050215	46120E602	INTUITIVE SURGICAL INC	10427	ISRG	5099A	2	63
20050215	461850109	INVISA INC	377	INSA	0161A	2	4
20050215	461850109	INVISA INC	2300	INSA	0234A	2	2
20050215	461850109	INVISA INC	43000	INSA	0352A	2	45
20050215	461850109	INVISA INC	897	INSA	0501A	2	2
20050215	461868101	INYX INC	190	IYXI	0157A	2	1
20050215	461868101	INYX INC	5000	IYXI	0235A	2	69
20050215	461868101	INYX INC	5000	IYXI	0551A	2	50
20050215	461868101	INYX INC	27400	IYXI	0613A	2	112
20050215	461868101	INYX INC	8	IYXI	0623A	2	76
20050215	46186D100	INWOOD DEV CORP	71740	INWD	0019A	2	41
20050215	46206P109	IONA TECHNOLOGIES PLC	1300	IONA	0364A	2	7
20050215	46206P109	IONA TECHNOLOGIES PLC	11338	IONA	0573A	2	1
20050215	462070103	IONATRON INC	117172	IOTN	0050A	2	14
20050215	462070103	IONATRON INC	12441	IOTN	0161A	2	3
20050215	462070103	IONATRON INC	100	IOTN	0201A	2	3
20050215	462070103	IONATRON INC	9519	IOTN	0234A	2	8
20050215	462070103	IONATRON INC	1000	IOTN	0279A	2	4
20050215	462070103	IONATRON INC	13912	IOTN	0355A	2	6
20050215	462070103	IONATRON INC	4487	IOTN	0385A	2	4
20050215	462070103	IONATRON INC	14756	IOTN	0573A	2	11
20050215	462070103	IONATRON INC	299	IOTN	0623A	2	20
20050215	462070103	IONATRON INC	500	IOTN	0633A	2	1
20050215	462070103	IONATRON INC	3000	IOTN	0671A	2	15
20050215	462070103	IONATRON INC	415	IOTN	0690A	2	8
20050215	462070103	IONATRON INC	675	IOTN	0725A	2	2
20050215	462070103	IONATRON INC	7000	IOTN	5029A	2	27
20050215	46261R107	IPARTY CORP	47950	IPT	5099A	1	4

20050215	462628108	IPRINT. TECHNOLOGIES II	15137	IPRT	0352A	2	477
20050215	463664508	IRVINE SENSORS CORP N	2254	IRSN	0044A	2	3
20050215	463664508	IRVINE SENSORS CORP N	1426	IRSN	0161A	2	2
20050215	463664508	IRVINE SENSORS CORP N	9818	IRSN	0221A	2	30
20050215	463664508	IRVINE SENSORS CORP N	477	IRSN	0234A	2	3
20050215	463664508	IRVINE SENSORS CORP N	10	IRSN	0235A	2	2
20050215	463664508	IRVINE SENSORS CORP N	9596	IRSN	0355A	2	18
20050215	463664508	IRVINE SENSORS CORP N	18737	IRSN	0385A	2	14
20050215	463664508	IRVINE SENSORS CORP N	47305	IRSN	0501A	2	16
20050215	463664508	IRVINE SENSORS CORP N	70	IRSN	0571A	2	19
20050215	464286509	ISHARES MSCI CANADA IN	12298	EWC	0418A	1	1
20050215	464286509	ISHARES MSCI CANADA IN	18	EWC	0534A	1	1
20050215	464286509	ISHARES MSCI CANADA IN	2200	EWC	0573A	1	1
20050215	464286608	ISHARES MSCI EMU INDEX	2450	EZU	0100A	1	3
20050215	464286608	ISHARES MSCI EMU INDEX	33156	EZU	0501A	1	7
20050215	464286608	ISHARES MSCI EMU INDEX	180	EZU	0534A	1	3
20050215	464286665	ISHARES PACIFIC EX-JAPA	1600	EPP	0133A	1	1
20050215	464286665	ISHARES PACIFIC EX-JAPA	36879	EPP	0161A	1	5
20050215	464286665	ISHARES PACIFIC EX-JAPA	19218	EPP	0501A	1	1
20050215	464286665	ISHARES PACIFIC EX-JAPA	7	EPP	0690A	1	2
20050215	464286673	ISHS MSCI SINGAPRE(FRE	107948	EWS	0161A	1	3
20050215	464286673	ISHS MSCI SINGAPRE(FRE	21373	EWS	0501A	1	1
20050215	464286707	ISHARES MSCI FRANCE IN	200	EWQ	0074A	1	11
20050215	464286707	ISHARES MSCI FRANCE IN	10000	EWQ	0100A	1	1
20050215	464286707	ISHARES MSCI FRANCE IN	39545	EWQ	0161A	1	2
20050215	464286707	ISHARES MSCI FRANCE IN	2900	EWQ	3502A	1	3
20050215	464286749	ISHARES MSCI SWITZERL	14995	EWL	0549A	1	6
20050215	464286772	ISHS MSCI SOUTH KOREA	96549	EWY	0161A	1	3
20050215	464286772	ISHS MSCI SOUTH KOREA	600	EWY	0551A	1	2
20050215	464286772	ISHS MSCI SOUTH KOREA	3500	EWY	0573A	1	1
20050215	464286806	ISHARES MSCI GERMANY	1100	EWG	0100A	1	1
20050215	464286806	ISHARES MSCI GERMANY	31292	EWG	0352A	1	7
20050215	464286806	ISHARES MSCI GERMANY	3600	EWG	0573A	1	5
20050215	464286806	ISHARES MSCI GERMANY	386	EWG	0740A	1	6
20050215	464286822	ISHS MSCI MEXICO(FREE)	36532	EWW	0050A	1	5
20050215	464286822	ISHS MSCI MEXICO(FREE)	11595	EWW	0161A	1	1
20050215	464286822	ISHS MSCI MEXICO(FREE)	95130	EWW	0501A	1	2
20050215	464286822	ISHS MSCI MEXICO(FREE)	928	EWW	0534A	1	1
20050215	464286822	ISHS MSCI MEXICO(FREE)	26171	EWW	0551A	1	52
20050215	464286822	ISHS MSCI MEXICO(FREE)	78831	EWW	0573A	1	5
20050215	464286848	ISHARES MSCI JAPAN IND	14792	EWJ	0234A	1	2
20050215	464286848	ISHARES MSCI JAPAN IND	369	EWJ	0646A	1	2
20050215	464286848	ISHARES MSCI JAPAN IND	24	EWJ	3550A	1	3
20050215	464286848	ISHARES MSCI JAPAN IND	1508	EWJ	5043A	1	1
20050215	464287168	ISHARES DOW JONES SEL	28652	DVY	0355A	0	2
20050215	464287168	ISHARES DOW JONES SEL	1314	DVY	0374A	0	3
20050215	464287168	ISHARES DOW JONES SEL	5560	DVY	0437A	0	5
20050215	464287168	ISHARES DOW JONES SEL	34100	DVY	0501A	0	2
20050215	464287168	ISHARES DOW JONES SEL	123674	DVY	0501A	0	2
20050215	464287168	ISHARES DOW JONES SEL	41992	DVY	0549A	0	8
20050215	464287168	ISHARES DOW JONES SEL	12300	DVY	0551A	0	29
20050215	464287168	ISHARES DOW JONES SEL	1	DVY	0574A	0	3
20050215	464287184	ISHARES FTSE/XINHUA CH	127062	FXI	0161A	0	4
20050215	464287184	ISHARES FTSE/XINHUA CH	13931	FXI	0352A	0	3
20050215	464287184	ISHARES FTSE/XINHUA CH	1182	FXI	0437A	0	1
20050215	464287184	ISHARES FTSE/XINHUA CH	24420	FXI	0551A	0	33
20050215	464287309	ISHARES S&P 500 BARRA	16	IVW	0775A	1	2
20050215	464287309	ISHARES S&P 500 BARRA	13400	IVW	3650A	1	2
20050215	464287408	ISHARES S&P 500 BARRA	59521	IVE	0437A	1	1
20050215	464287408	ISHARES S&P 500 BARRA	6900	IVE	3650A	1	1
20050215	464287432	ISHARES 20+ YEAR TREAS	17700	TLT	0019A	1	2
20050215	464287432	ISHARES 20+ YEAR TREAS	889	TLT	0030A	1	1
20050215	464287432	ISHARES 20+ YEAR TREAS	59174	TLT	0050A	1	5
20050215	464287432	ISHARES 20+ YEAR TREAS	50	TLT	0052A	1	10
20050215	464287432	ISHARES 20+ YEAR TREAS	5000	TLT	0060A	1	1
20050215	464287432	ISHARES 20+ YEAR TREAS	11500	TLT	0067A	1	2
20050215	464287432	ISHARES 20+ YEAR TREAS	143235	TLT	0161A	1	1
20050215	464287432	ISHARES 20+ YEAR TREAS	50	TLT	0265A	1	4
20050215	464287432	ISHARES 20+ YEAR TREAS	199	TLT	0271A	1	1
20050215	464287432	ISHARES 20+ YEAR TREAS	809	TLT	0311A	1	3

20050215	464287432	ISHARES 20+ YEAR TREAS	4146	TLT	0418A	1	5
20050215	464287432	ISHARES 20+ YEAR TREAS	14420	TLT	0443A	1	4
20050215	464287432	ISHARES 20+ YEAR TREAS	3500	TLT	0646A	1	5
20050215	464287432	ISHARES 20+ YEAR TREAS	100	TLT	0756A	1	4
20050215	464287432	ISHARES 20+ YEAR TREAS	400	TLT	0768A	1	1
20050215	464287457	ISHARES 1-3 YEAR TREAS	175945	SHY	0161A	1	2
20050215	464287457	ISHARES 1-3 YEAR TREAS	12	SHY	0385A	1	1
20050215	464287457	ISHARES 1-3 YEAR TREAS	4504	SHY	0749A	1	1
20050215	464287515	ISHARES GSTI SOFTWARI	19811	IGV	0352A	1	5
20050215	464287515	ISHARES GSTI SOFTWARI	21344	IGV	0418A	1	3
20050215	464287515	ISHARES GSTI SOFTWARI	13836	IGV	0773A	1	5
20050215	464287556	ISHARES NASDAQ BIOTEC	221274	IBB	0005A	1	2
20050215	464287556	ISHARES NASDAQ BIOTEC	7192	IBB	0044A	1	2
20050215	464287556	ISHARES NASDAQ BIOTEC	15	IBB	0385A	1	2
20050215	464287556	ISHARES NASDAQ BIOTEC	545	IBB	0418A	1	1
20050215	464287556	ISHARES NASDAQ BIOTEC	1500	IBB	0438A	1	1
20050215	464287556	ISHARES NASDAQ BIOTEC	10759	IBB	0549A	1	1
20050215	464287556	ISHARES NASDAQ BIOTEC	239517	IBB	0573A	1	3
20050215	464287556	ISHARES NASDAQ BIOTEC	125683	IBB	0642A	1	1
20050215	464287556	ISHARES NASDAQ BIOTEC	112	IBB	0688A	1	1
20050215	464287556	ISHARES NASDAQ BIOTEC	34919	IBB	0773A	1	1
20050215	464287564	ISHARE COHEN&STEERS	786	ICF	0161A	1	5
20050215	464287564	ISHARE COHEN&STEERS	100000	ICF	0573A	1	5
20050215	464287614	ISHARES RUSSELL 1000 G	200	IWF	0364A	1	4
20050215	464287614	ISHARES RUSSELL 1000 G	9954	IWF	0418A	1	1
20050215	464287614	ISHARES RUSSELL 1000 G	42253	IWF	0437A	1	1
20050215	464287614	ISHARES RUSSELL 1000 G	19600	IWF	0549A	1	2
20050215	464287630	ISHARES RUSSELL2000 VA	15512	IWN	0549A	1	1
20050215	464287630	ISHARES RUSSELL2000 VA	26620	IWN	0551A	1	4
20050215	464287630	ISHARES RUSSELL2000 VA	29963	IWN	0642A	1	1
20050215	464287630	ISHARES RUSSELL2000 VA	174	IWN	0705A	1	1
20050215	464287648	ISHARES RUSSELL2000 GT	51057	IWO	0005A	1	1
20050215	464287648	ISHARES RUSSELL2000 GT	40	IWO	0019A	1	1
20050215	464287648	ISHARES RUSSELL2000 GT	400	IWO	0100A	1	6
20050215	464287648	ISHARES RUSSELL2000 GT	7090	IWO	0155A	1	1
20050215	464287648	ISHARES RUSSELL2000 GT	1000	IWO	0364A	1	1
20050215	464287648	ISHARES RUSSELL2000 GT	1	IWO	0385A	1	2
20050215	464287648	ISHARES RUSSELL2000 GT	32086	IWO	0642A	1	1
20050215	464287648	ISHARES RUSSELL2000 GT	2000	IWO	5048A	1	19
20050215	464287655	ISHARES RUSSELL 2000 IN	11183	IWM	0019A	1	1
20050215	464287655	ISHARES RUSSELL 2000 IN	326232	IWM	0050A	1	2
20050215	464287655	ISHARES RUSSELL 2000 IN	31906	IWM	0155A	1	6
20050215	464287655	ISHARES RUSSELL 2000 IN	100	IWM	0265A	1	5
20050215	464287655	ISHARES RUSSELL 2000 IN	212	IWM	0271A	1	1
20050215	464287655	ISHARES RUSSELL 2000 IN	100	IWM	0364A	1	1
20050215	464287655	ISHARES RUSSELL 2000 IN	100	IWM	0574A	1	2
20050215	464287655	ISHARES RUSSELL 2000 IN	44	IWM	0632A	1	1
20050215	464287655	ISHARES RUSSELL 2000 IN	256723	IWM	0749A	1	1
20050215	464287655	ISHARES RUSSELL 2000 IN	119	IWM	0771A	1	2
20050215	464287655	ISHARES RUSSELL 2000 IN	2400	IWM	5058A	1	2
20050215	464287689	ISHARES RUSSELL 3000 IN	5361	IWV	0161A	1	2
20050215	464287689	ISHARES RUSSELL 3000 IN	1200	IWV	0221A	1	3
20050215	464287689	ISHARES RUSSELL 3000 IN	39745	IWV	0437A	1	10
20050215	464287689	ISHARES RUSSELL 3000 IN	65	IWV	0799A	1	1
20050215	464287697	ISHARES DJ US UTIL SECT	62848	IDU	0501A	1	8
20050215	464287705	ISHARES S&P MIDCP400/E	12927	IJJ	0549A	1	1
20050215	464287705	ISHARES S&P MIDCP400/E	3099	IJJ	3650A	1	9
20050215	464287788	ISHARES DJ US FIN'L SEC	229150	IYF	0050A	1	4
20050215	464287788	ISHARES DJ US FIN'L SEC	659	IYF	0418A	1	1
20050215	464287788	ISHARES DJ US FIN'L SEC	8362	IYF	0501A	1	3
20050215	464287788	ISHARES DJ US FIN'L SEC	12849	IYF	0549A	1	2
20050215	464287788	ISHARES DJ US FIN'L SEC	134	IYF	0642A	1	6
20050215	464287788	ISHARES DJ US FIN'L SEC	599	IYF	0671A	1	3
20050215	464287796	ISHARES DJ US ENRGY SI	8600	IYE	0074A	1	8
20050215	464287796	ISHARES DJ US ENRGY SI	1961	IYE	0188A	1	1
20050215	464287796	ISHARES DJ US ENRGY SI	933	IYE	0418A	1	1
20050215	464287796	ISHARES DJ US ENRGY SI	100	IYE	0437A	1	2
20050215	464287796	ISHARES DJ US ENRGY SI	1309	IYE	0534A	1	1
20050215	464287796	ISHARES DJ US ENRGY SI	31209	IYE	0549A	1	8
20050215	464287796	ISHARES DJ US ENRGY SI	222	IYE	0695A	1	4

20050215	464287796	ISHARES DJ US ENRGY SI	40885	IYE	0749A	1	7
20050215	464287861	ISHARES S&P EUROPE 35	100	IEV	0100A	1	5
20050215	464287861	ISHARES S&P EUROPE 35	82147	IEV	0161A	1	7
20050215	464287861	ISHARES S&P EUROPE 35	9647	IEV	0501A	1	3
20050215	464287861	ISHARES S&P EUROPE 35	23165	IEV	0501A	1	3
20050215	464287879	ISHARES S&P SMCAP600/I	40837	IJS	0161A	1	5
20050215	464287879	ISHARES S&P SMCAP600/I	1	IJS	0750A	1	2
20050215	464288208	ISHARES MORNINGSTAR	5192	JKG	0407A	0	4
20050215	464288208	ISHARES MORNINGSTAR	13200	JKG	0437A	0	19
20050215	464288208	ISHARES MORNINGSTAR	490	JKG	0549A	0	21
20050215	464288208	ISHARES MORNINGSTAR	420	JKG	0571A	0	2
20050215	464478106	ISLAND PACIFIC,INC.	8620	IPI	0005A	1	0
20050215	464478106	ISLAND PACIFIC,INC.	50000	IPI	0215A	1	2
20050215	464478106	ISLAND PACIFIC,INC.	37000	IPI	0235A	1	16
20050215	46488N103	ISOLAGEN INC	8434	ILE	0355A	1	2
20050215	46488N103	ISOLAGEN INC	20905	ILE	0437A	1	30
20050215	46488N103	ISOLAGEN INC	139	ILE	0443A	1	2
20050215	46488N103	ISOLAGEN INC	1760	ILE	0549A	1	32
20050215	46488N103	ISOLAGEN INC	1052	ILE	0551A	1	38
20050215	46488N103	ISOLAGEN INC	474	ILE	0573A	1	8
20050215	46488N103	ISOLAGEN INC	2446	ILE	0705A	1	3
20050215	464895101	ISONICS CORP	47300	ISON	0050A	2	6
20050215	464895101	ISONICS CORP	624763	ISON	0161A	2	122
20050215	464895101	ISONICS CORP	100	ISON	0234A	2	1
20050215	464895101	ISONICS CORP	29428	ISON	0690A	2	13
20050215	464895101	ISONICS CORP	2405	ISON	0756A	2	5
20050215	464895101	ISONICS CORP	1498	ISON	5011A	2	1
20050215	464895101	ISONICS CORP	249605	ISON	5099A	2	102
20050215	464895101	ISONICS CORP	12901	ISON	5118A	2	2
20050215	464895127	ISONICS CORP WTS C 12/	61387	ISONZ	0161A	2	39
20050215	464895127	ISONICS CORP WTS C 12/	50	ISONZ	0501A	2	1
20050215	464895127	ISONICS CORP WTS C 12/	52900	ISONZ	0551A	2	50
20050215	464895127	ISONICS CORP WTS C 12/	77	ISONZ	0690A	2	36
20050215	464895127	ISONICS CORP WTS C 12/	11800	ISONZ	5099A	2	80
20050215	464895135	ISONICS CORP WTS B 12/	1650	ISONL	0188A	2	1
20050215	464895135	ISONICS CORP WTS B 12/	34500	ISONL	5099A	2	84
20050215	46564Q103	ITEMUS INC	9900	ITMUQ	0352A	2	5
20050215	46564Q103	ITEMUS INC	26607	ITMUQ	5030A	2	4
20050215	465714400	ITO YOKADO LTD ADR 200	2659	IYCLY	0352A	2	8
20050215	465714400	ITO YOKADO LTD ADR 200	75	IYCLY	0633A	2	4
20050215	465714400	ITO YOKADO LTD ADR 200	14859	IYCLY	0642A	2	4
20050215	465754109	I2 TECHNOLOGIES INC	46577	ITWO	0164A	2	1
20050215	465754109	I2 TECHNOLOGIES INC	5000	ITWO	0551A	2	49
20050215	465754109	I2 TECHNOLOGIES INC	21755	ITWO	0633A	2	4
20050215	465754109	I2 TECHNOLOGIES INC	4100	ITWO	5043A	2	1
20050215	465790103	IVANHOE ENERGY INC	1028	IVAN	0074A	2	2
20050215	465790103	IVANHOE ENERGY INC	30255	IVAN	0221A	2	7
20050215	465790103	IVANHOE ENERGY INC	111011	IVAN	0705A	2	26
20050215	465823102	IVAX CORPORATION	37672	IVX	0443A	1	1
20050215	465823102	IVAX CORPORATION	42575	IVX	0501A	1	1
20050215	465823102	IVAX CORPORATION	113758	IVX	0705A	1	18
20050215	465823102	IVAX CORPORATION	1	IVX	0816A	1	9
20050215	465823102	IVAX CORPORATION	4	IVX	0887A	1	116
20050215	465927101	JNR RESOURCES INC (F)	104012	JNRRF	5030A	2	59
20050215	465940104	J T S CORP	13940	JTSC	0005A	2	1
20050215	465940104	J T S CORP	3000	JTSC	0571A	2	73
20050215	46612J101	JDS UNIPHASE CORPORA	175792	JDSU	0005A	2	1
20050215	46612J101	JDS UNIPHASE CORPORA	74000	JDSU	0045A	2	26
20050215	46612J101	JDS UNIPHASE CORPORA	2181	JDSU	0126A	2	1
20050215	46612J101	JDS UNIPHASE CORPORA	1352	JDSU	0157A	2	1
20050215	46612J101	JDS UNIPHASE CORPORA	100	JDSU	0703A	2	1
20050215	466212107	JMAR TECHNOLOGIES INC	146200	JMAR	0279A	2	1
20050215	466212107	JMAR TECHNOLOGIES INC	166784	JMAR	0501A	2	1
20050215	466249208	J SAINSBURY PLC SPNS A	12133	JSAIY	0352A	2	2
20050215	466249208	J SAINSBURY PLC SPNS A	304089	JSAIY	0573A	2	26
20050215	466249208	J SAINSBURY PLC SPNS A	302	JSAIY	0633A	2	1
20050215	466249208	J SAINSBURY PLC SPNS A	579	JSAIY	0642A	2	13
20050215	46625H100	JPMORGAN CHASE & CO	155291	JPM	0005A	0	1
20050215	46625H100	JPMORGAN CHASE & CO	54483	JPM	0274A	0	8
20050215	4.66E+209	J2 GLOBAL COMMUN INC	4549	JCOM	0355A	2	1

20050215	4.66E+209	J2 GLOBAL COMMUN INC	5354	JCOM	0437A	2	4
20050215	4.66E+209	J2 GLOBAL COMMUN INC	496	JCOM	0438A	2	8
20050215	4.66E+209	J2 GLOBAL COMMUN INC	1885	JCOM	0549A	2	3
20050215	4.66E+209	J2 GLOBAL COMMUN INC	2500	JCOM	0646A	2	1
20050215	4.66E+209	J2 GLOBAL COMMUN INC	6	JCOM	0768A	2	4
20050215	4.66E+209	J2 GLOBAL COMMUN INC	500	JCOM	8273A	2	62
20050215	46626V207	JP MORGAN CHASE CAP)	26423	JPMPRK	0015A	0	43
20050215	46626V207	JP MORGAN CHASE CAP)	3775	JPMPRK	0030A	0	28
20050215	46626V207	JP MORGAN CHASE CAP)	1874	JPMPRK	0573A	0	3
20050215	466313103	JABIL CIRCUIT INC	15495	JBL	0005A	0	1
20050215	466313103	JABIL CIRCUIT INC	800	JBL	0438A	0	1
20050215	466313103	JABIL CIRCUIT INC	70	JBL	0705A	0	1
20050215	466313103	JABIL CIRCUIT INC	29	JBL	0749A	0	1
20050215	470737115	JAMESWAY CORP WTS 1/	6794	JMYCW	0030A	2	96
20050215	470737115	JAMESWAY CORP WTS 1/	232	JMYCW	0221A	2	206
20050215	470737115	JAMESWAY CORP WTS 1/	1761	JMYCW	0352A	2	288
20050215	470737115	JAMESWAY CORP WTS 1/	5900	JMYCW	0443A	2	122
20050215	470737115	JAMESWAY CORP WTS 1/	25	JMYCW	0705A	2	38
20050215	470737115	JAMESWAY CORP WTS 1/	73	JMYCW	0756A	2	356
20050215	47189R104	JAVO BEVERAGE COMPAI	65000	JAVO	0141A	2	2
20050215	47189R104	JAVO BEVERAGE COMPAI	31	JAVO	0443A	2	2
20050215	47189R104	JAVO BEVERAGE COMPAI	20	JAVO	0633A	2	47
20050215	477143101	JETBLUE AIRWAYS CORP	26550	JBLU	0155A	2	1
20050215	477143101	JETBLUE AIRWAYS CORP	5669	JBLU	0352A	2	2
20050215	477143101	JETBLUE AIRWAYS CORP	134	JBLU	0407A	2	2
20050215	477143101	JETBLUE AIRWAYS CORP	23	JBLU	0646A	2	1
20050215	477143101	JETBLUE AIRWAYS CORP	881	JBLU	0690A	2	2
20050215	477143101	JETBLUE AIRWAYS CORP	2	JBLU	0887A	2	306
20050215	48023P106	JONES SODA CO	142500	JSDA	0031A	2	13
20050215	48023P106	JONES SODA CO	5680	JSDA	0234A	2	19
20050215	48023P106	JONES SODA CO	4784	JSDA	0501A	2	1
20050215	48023P106	JONES SODA CO	200	JSDA	0633A	2	1
20050215	48122A109	JOYSTAR INC	30000	JYSR	0141A	2	3
20050215	48122A109	JOYSTAR INC	2500	JYSR	0157A	2	2
20050215	48131Q202	JUINA MINING CORP	24235	GEMM	0019A	2	6
20050215	48131Q202	JUINA MINING CORP	9057	GEMM	0157A	2	1
20050215	48131Q202	JUINA MINING CORP	3142	GEMM	0158A	2	1
20050215	48131Q202	JUINA MINING CORP	2141	GEMM	0161A	2	1
20050215	481905800	JUNIPER GROUP INC NEW	6000	JUNI	0158A	2	8
20050215	481905800	JUNIPER GROUP INC NEW	2	JUNI	0374A	2	10
20050215	481905800	JUNIPER GROUP INC NEW	14998	JUNI	0623A	2	10
20050215	481905800	JUNIPER GROUP INC NEW	925	JUNI	0633A	2	41
20050215	48203R104	JUNIPER NETWORKS INC	10000	JNPR	0116A	2	4
20050215	48203R104	JUNIPER NETWORKS INC	77845	JNPR	0126A	2	1
20050215	48203R104	JUNIPER NETWORKS INC	10100	JNPR	0155A	2	1
20050215	48203R104	JUNIPER NETWORKS INC	20000	JNPR	0215A	2	1
20050215	48203R104	JUNIPER NETWORKS INC	6942	JNPR	0364A	2	1
20050215	48206Q103	JUPITER MARINE INTL HLI	197500	JMIH	0632A	2	18
20050215	48206Q103	JUPITER MARINE INTL HLI	5000	JMIH	0750A	2	4
20050215	482074101	JURAK CORP WORLD WID	13009	JCWW	0161A	2	9
20050215	482074101	JURAK CORP WORLD WID	3045	JCWW	0633A	2	64
20050215	48245L107	KFX INC	23566	KFX	0005A	1	1
20050215	48245L107	KFX INC	52917	KFX	0437A	1	54
20050215	48245L107	KFX INC	1321	KFX	0549A	1	58
20050215	48245L107	KFX INC	2626	KFX	0551A	1	43
20050215	48245L107	KFX INC	1150	KFX	0632A	1	9
20050215	48245L107	KFX INC	3087	KFX	0642A	1	1
20050215	48245L107	KFX INC	1900	KFX	0690A	1	1
20050215	48245L107	KFX INC	4000	KFX	5099A	1	40
20050215	482733102	K2 DIGITAL INC	122	KTWO	0057A	2	1
20050215	482733102	K2 DIGITAL INC	13422	KTWO	0157A	2	5
20050215	482738101	KVH INDUSTRIES INC	432	KVHI	0221A	2	1
20050215	482738101	KVH INDUSTRIES INC	13715	KVHI	0437A	2	54
20050215	482738101	KVH INDUSTRIES INC	7151	KVHI	0549A	2	40
20050215	483600300	KANA SOFTWARE INC NE'	2	KANA	0057A	2	1
20050215	483600300	KANA SOFTWARE INC NE'	2579	KANA	0188A	2	1
20050215	483600300	KANA SOFTWARE INC NE'	57	KANA	0407A	2	14
20050215	483600300	KANA SOFTWARE INC NE'	4336	KANA	0549A	2	30
20050215	483600300	KANA SOFTWARE INC NE'	1000	KANA	0725A	2	1
20050215	483600300	KANA SOFTWARE INC NE'	2466	KANA	0773A	2	13

20050215	484173109	KANEB SERVICES LLC	17300	KSL	0438A	0	3
20050215	484173109	KANEB SERVICES LLC	500	KSL	0442A	0	1
20050215	484173109	KANEB SERVICES LLC	50	KSL	0705A	0	2
20050215	485170708	KANSAS CITY SOUTHERN	22017	KSUAO	0050A	2	2
20050215	485170708	KANSAS CITY SOUTHERN	1160	KSUAO	0221A	2	5
20050215	48666K109	KB HOME	4	KBH	0235A	0	1
20050215	48666K109	KB HOME	76	KBH	0271A	0	1
20050215	48666K109	KB HOME	6868	KBH	0501A	0	1
20050215	48666K109	KB HOME	200	KBH	0574A	0	1
20050215	48666K109	KB HOME	3124	KBH	0690A	0	1
20050215	48666K109	KB HOME	495	KBH	5008A	0	1
20050215	488035106	KELLSTROM INDS INC	14800	KELLQ	0352A	2	249
20050215	489084103	KENILWORTH SYSTEMS C	65000	KENS	0015A	2	5
20050215	489084103	KENILWORTH SYSTEMS C	11108	KENS	0157A	2	2
20050215	490057106	KENSEY NASH CORP	7126	KNSY	0352A	2	4
20050215	490057106	KENSEY NASH CORP	1080	KNSY	0437A	2	4
20050215	490057106	KENSEY NASH CORP	96	KNSY	0549A	2	8
20050215	490057106	KENSEY NASH CORP	8993	KNSY	0573A	2	2
20050215	490057106	KENSEY NASH CORP	234	KNSY	0705A	2	14
20050215	492051305	KEPPEL LTD SPONSORED	13224	KPELY	0031A	2	41
20050215	492051305	KEPPEL LTD SPONSORED	2990	KPELY	0443A	2	26
20050215	492051305	KEPPEL LTD SPONSORED	151	KPELY	0633A	2	19
20050215	492061106	KERAVISION INC	1490	KERA	0074A	2	211
20050215	492061106	KERAVISION INC	11267	KERA	0221A	2	37
20050215	492061106	KERAVISION INC	41531	KERA	0352A	2	352
20050215	492061106	KERAVISION INC	200	KERA	0705A	2	7
20050215	492386107	KERR-MCGEE CORP (HOL	262	KMG	0041A	0	1
20050215	492386107	KERR-MCGEE CORP (HOL	9252	KMG	0551A	0	3
20050215	492386107	KERR-MCGEE CORP (HOL	33	KMG	0688A	0	1
20050215	492386107	KERR-MCGEE CORP (HOL	1549	KMG	0749A	0	6
20050215	492914106	KEY ENERGY SERVICES II	19748	KEG	0642A	0	1
20050215	49308W105	KEY GOLD CORPORATION	1810	KYGC	0157A	2	4
20050215	49308W105	KEY GOLD CORPORATION	26425	KYGC	0161A	2	5
20050215	49308W105	KEY GOLD CORPORATION	600	KYGC	0352A	2	5
20050215	49308W105	KEY GOLD CORPORATION	930	KYGC	0501A	2	1
20050215	493267108	KEYCORP (NEW)	26372	KEY	0005A	0	1
20050215	493267108	KEYCORP (NEW)	4000	KEY	0012A	0	2
20050215	493267108	KEYCORP (NEW)	50	KEY	0067A	0	1
20050215	493267108	KEYCORP (NEW)	10	KEY	0647A	0	1
20050215	493267108	KEYCORP (NEW)	1000	KEY	0796A	0	2
20050215	493267108	KEYCORP (NEW)	1	KEY	0816A	0	9
20050215	493267108	KEYCORP (NEW)	865	KEY	5063A	0	1
20050215	49326R104	KEY3MEDIA GROUP, INC	16216	KMEDQ	0633A	2	413
20050215	493422109	KEYSTONE CONS INDS IN	14627	KESNQ	0019A	2	5
20050215	493422109	KEYSTONE CONS INDS IN	17	KESNQ	0157A	2	10
20050215	493422109	KEYSTONE CONS INDS IN	2567	KESNQ	0161A	2	1
20050215	493422109	KEYSTONE CONS INDS IN	273	KESNQ	0633A	2	6
20050215	49380P101	KIDSATIONAL INC	8000	KDSC	0019A	2	1
20050215	49380P101	KIDSATIONAL INC	23324	KDSC	0161A	2	2
20050215	494368103	KIMBERLY CLARK CORP	12456	KMB	0005A	0	1
20050215	494368103	KIMBERLY CLARK CORP	1334	KMB	0690A	0	1
20050215	494368103	KIMBERLY CLARK CORP	81	KMB	0780A	0	2
20050215	494368103	KIMBERLY CLARK CORP	1	KMB	0816A	0	4
20050215	494550106	KINDER MORGAN ENER P	15681	KMP	0501A	0	3
20050215	494550106	KINDER MORGAN ENER P	4623	KMP	0690A	0	1
20050215	494550106	KINDER MORGAN ENER P	500	KMP	3720A	0	1
20050215	495582108	KING PHARMACEUTICALS	5100	KG	0438A	0	2
20050215	495582108	KING PHARMACEUTICALS	5884	KG	0705A	0	1
20050215	495724403	KINGFISHER PLC SPON AI	99609	KGFHY	0501A	2	1
20050215	495724403	KINGFISHER PLC SPON AI	60	KGFHY	5063A	2	1
20050215	496902404	KINROSS GOLD CORP NEW	44	KGC	0157A	0	1
20050215	496902404	KINROSS GOLD CORP NEW	52	KGC	0688A	0	1
20050215	496902404	KINROSS GOLD CORP NEW	28	KGC	0749A	0	29
20050215	496902404	KINROSS GOLD CORP NEW	174	KGC	0780A	0	10
20050215	496902404	KINROSS GOLD CORP NEW	194400	KGC	5063A	0	1
20050215	496902404	KINROSS GOLD CORP NEW	4530	KGC	5099A	0	1
20050215	49720P506	KINTERA INC	38	KNTA	0074A	2	2
20050215	49720P506	KINTERA INC	26390	KNTA	0100A	2	3
20050215	49720P506	KINTERA INC	14636	KNTA	0352A	2	2
20050215	49720P506	KINTERA INC	5715	KNTA	0355A	2	24

20050215	49720P506	KINTERA INC	1492	KNTA	0385A	2	3
20050215	49720P506	KINTERA INC	3484	KNTA	0437A	2	3
20050215	49720P506	KINTERA INC	500	KNTA	0534A	2	2
20050215	49720P506	KINTERA INC	1	KNTA	0549A	2	17
20050215	49720P506	KINTERA INC	539	KNTA	0573A	2	7
20050215	498326206	KITTY HAWK INC-NEW	1553258	KHK	0696A	1	16
20050215	49834X106	KIWA BIO TECH PRODS G	9783	KWBT	0161A	2	1
20050215	49834X106	KIWA BIO TECH PRODS G	697016	KWBT	0632A	2	23
20050215	498696103	KLONDEX MINES LTD	4100	KLNDF	0501A	2	79
20050215	498696103	KLONDEX MINES LTD	12600	KLNDF	5036A	2	7
20050215	498696103	KLONDEX MINES LTD	1260	KLNDF	5063A	2	15
20050215	498780105	KMART HOLDINGS CORP	7256	KMRT	0064A	2	2
20050215	498780105	KMART HOLDINGS CORP	150	KMRT	0067A	2	2
20050215	498780105	KMART HOLDINGS CORP	162	KMRT	0438A	2	9
20050215	498780105	KMART HOLDINGS CORP	647	KMRT	0749A	2	1
20050215	498780105	KMART HOLDINGS CORP	950	KMRT	0771A	2	15
20050215	498780105	KMART HOLDINGS CORP	446	KMRT	0799A	2	6
20050215	498780105	KMART HOLDINGS CORP	910	KMRT	5063A	2	2
20050215	49906X109	KNIGHTSBRIDGE FINE WI	4470	KFWI	0161A	2	1
20050215	49906X109	KNIGHTSBRIDGE FINE WI	12500	KFWI	0443A	2	6
20050215	499915106	KOBEX RES LTD	30000	KBXRF	5030A	2	1
20050215	50015Q100	KODIAK OIL & GAS CORP	733300	KOGGF	0443A	2	4
20050215	500472303	KONINKLIJKE ELECTRON	44937	PHG	0005A	0	1
20050215	500472303	KONINKLIJKE ELECTRON	31554	PHG	0385A	0	1
20050215	500472303	KONINKLIJKE ELECTRON	1114	PHG	0437A	0	1
20050215	500472303	KONINKLIJKE ELECTRON	92149	PHG	0501A	0	4
20050215	500472303	KONINKLIJKE ELECTRON	3500	PHG	0549A	0	1
20050215	500472303	KONINKLIJKE ELECTRON	45	PHG	0688A	0	3
20050215	500472303	KONINKLIJKE ELECTRON	7000	PHG	0690A	0	2
20050215	50049M109	KOOKMAN BANK (NEW) AI	8700	KB	0067A	0	1
20050215	50049M109	KOOKMAN BANK (NEW) AI	2167	KB	0210A	0	1
20050215	50049M109	KOOKMAN BANK (NEW) AI	69	KB	0271A	0	2
20050215	500750104	KPNQWEST NV CL-C NY R	6008	KQIPQ	0443A	2	84
20050215	500750104	KPNQWEST NV CL-C NY R	50	KQIPQ	0671A	2	598
20050215	500750104	KPNQWEST NV CL-C NY R	39357	KQIPQ	5099A	2	687
20050215	501014104	KRISPY KREME DOUGHNU	91287	KKD	0060A	0	7
20050215	501014104	KRISPY KREME DOUGHNU	168008	KKD	0074A	0	2
20050215	501014104	KRISPY KREME DOUGHNU	244746	KKD	0155A	0	1
20050215	501014104	KRISPY KREME DOUGHNU	500	KKD	0157A	0	2
20050215	501014104	KRISPY KREME DOUGHNU	337344	KKD	0161A	0	1
20050215	501014104	KRISPY KREME DOUGHNU	506	KKD	0221A	0	1
20050215	501014104	KRISPY KREME DOUGHNU	2459	KKD	0309A	0	1
20050215	501014104	KRISPY KREME DOUGHNU	1415	KKD	0374A	0	1
20050215	501014104	KRISPY KREME DOUGHNU	185817	KKD	0437A	0	57
20050215	501014104	KRISPY KREME DOUGHNU	37026	KKD	0501A	0	1
20050215	501014104	KRISPY KREME DOUGHNU	3500	KKD	0512A	0	1
20050215	501014104	KRISPY KREME DOUGHNU	6630	KKD	0549A	0	57
20050215	501014104	KRISPY KREME DOUGHNU	77742	KKD	0551A	0	60
20050215	501014104	KRISPY KREME DOUGHNU	761561	KKD	0569A	0	1
20050215	501014104	KRISPY KREME DOUGHNU	75998	KKD	0671A	0	15
20050215	501014104	KRISPY KREME DOUGHNU	815920	KKD	0690A	0	157
20050215	501014104	KRISPY KREME DOUGHNU	19950	KKD	0696A	0	3
20050215	501014104	KRISPY KREME DOUGHNU	20	KKD	0796A	0	2
20050215	501014104	KRISPY KREME DOUGHNU	1584	KKD	0799A	0	1
20050215	501014104	KRISPY KREME DOUGHNU	32	KKD	3720A	0	2
20050215	50172A104	LAM PHARMACEUTICAL C	8362	LAMP	0161A	2	1
20050215	50172A104	LAM PHARMACEUTICAL C	4830	LAMP	0164A	2	1
20050215	50172A104	LAM PHARMACEUTICAL C	1000	LAMP	0352A	2	22
20050215	50172A104	LAM PHARMACEUTICAL C	10000	LAMP	5063A	2	1
20050215	50186V102	LG PHILIPS LCD CO LTD A	3400	LPL	0050A	0	3
20050215	50186V102	LG PHILIPS LCD CO LTD A	1500	LPL	0164A	0	2
20050215	50186V102	LG PHILIPS LCD CO LTD A	2610	LPL	0188A	0	2
20050215	50186V102	LG PHILIPS LCD CO LTD A	500	LPL	0235A	0	3
20050215	50186V102	LG PHILIPS LCD CO LTD A	16300	LPL	0355A	0	2
20050215	50186V102	LG PHILIPS LCD CO LTD A	492	LPL	0385A	0	16
20050215	50186V102	LG PHILIPS LCD CO LTD A	82710	LPL	0418A	0	3
20050215	50186V102	LG PHILIPS LCD CO LTD A	23	LPL	0501A	0	1
20050215	50186V102	LG PHILIPS LCD CO LTD A	600	LPL	0573A	0	1
20050215	50186V102	LG PHILIPS LCD CO LTD A	1000	LPL	5063A	0	15
20050215	501921100	LTV CORP	40422	LTVCQ	0157A	2	18

20050215	501921100	LTV CORP	10000	LTVCQ	0188A	2	0
20050215	501921100	LTV CORP	350780	LTVCQ	0352A	2	808
20050215	50208P109	LML PAYMENT SYSTEMS I	4154	LMLP	0226A	2	21
20050215	50208P109	LML PAYMENT SYSTEMS I	14	LMLP	0234A	2	1
20050215	50208P109	LML PAYMENT SYSTEMS I	2487	LMLP	0352A	2	1
20050215	50208P109	LML PAYMENT SYSTEMS I	845	LMLP	0573A	2	16
20050215	50208P109	LML PAYMENT SYSTEMS I	15	LMLP	0623A	2	1
20050215	50208P109	LML PAYMENT SYSTEMS I	20	LMLP	0633A	2	23
20050215	50208P109	LML PAYMENT SYSTEMS I	2911	LMLP	0642A	2	1
20050215	502386105	LTWC CORPORATION	1898	LTWC	0005A	2	5
20050215	502386105	LTWC CORPORATION	127941	LTWC	0311A	2	7
20050215	503459109	LA JOLLA PHARMACEUTIC	10941	LJPC	0443A	2	1
20050215	505336107	LA-Z-BOY INCORPORATEI	3211	LZB	0221A	0	2
20050215	505336107	LA-Z-BOY INCORPORATEI	471	LZB	0418A	0	1
20050215	505336107	LA-Z-BOY INCORPORATEI	74999	LZB	0780A	0	1
20050215	505336107	LA-Z-BOY INCORPORATEI	436	LZB	3650A	0	4
20050215	50540R409	LABORATORY CRP AMER	31818	LH	0005A	0	1
20050215	50540R409	LABORATORY CRP AMER	137	LH	0749A	0	8
20050215	50540R409	LABORATORY CRP AMER	5000	LH	5099A	0	1
20050215	505447102	LABRANCHE AND CO INC	25685	LAB	0418A	0	2
20050215	505447102	LABRANCHE AND CO INC	23102	LAB	0642A	0	1
20050215	50575Q102	LADENBURG THALMANN F	22713	LTS	0352A	1	95
20050215	517053104	LARGE SCALE BIOLOGY	21993	LSBC	0221A	2	3
20050215	517104105	LARGO VISTA GROUP LTI	15194	LGOV	0161A	2	2
20050215	517104105	LARGO VISTA GROUP LTI	203	LGOV	0623A	2	6
20050215	517672101	LAS VEGAS FROM HOME.(	15800	LVFHF	0164A	2	5
20050215	51807U101	LASERCARD CORPORATI(	3152	LCRD	0215A	2	7
20050215	51807U101	LASERCARD CORPORATI(	409	LCRD	0352A	2	2
20050215	51807U101	LASERCARD CORPORATI(	3409	LCRD	0355A	2	1
20050215	51807U101	LASERCARD CORPORATI(	4705	LCRD	0437A	2	13
20050215	51807U101	LASERCARD CORPORATI(	7300	LCRD	0549A	2	33
20050215	51807U101	LASERCARD CORPORATI(	1928	LCRD	0551A	2	24
20050215	51807U101	LASERCARD CORPORATI(	403	LCRD	0569A	2	1
20050215	51807U101	LASERCARD CORPORATI(	2818	LCRD	2424A	2	3
20050215	518081104	LASERSCOPE	58	LSCP	0221A	2	2
20050215	518081104	LASERSCOPE	4411	LSCP	0437A	2	10
20050215	518081104	LASERSCOPE	3296	LSCP	0549A	2	8
20050215	518081104	LASERSCOPE	21790	LSCP	0642A	2	1
20050215	519485106	LAW ENFORCEMENT ASS	156	LENF	0157A	2	1
20050215	519485106	LAW ENFORCEMENT ASS	100	LENF	0158A	2	3
20050215	519485106	LAW ENFORCEMENT ASS	1100	LENF	0418A	2	1
20050215	519485106	LAW ENFORCEMENT ASS	6013	LENF	0501A	2	15
20050215	519485106	LAW ENFORCEMENT ASS	600	LENF	0750A	2	4
20050215	519485106	LAW ENFORCEMENT ASS	7660	LENF	5065A	2	50
20050215	519485106	LAW ENFORCEMENT ASS	255740	LENF	5099A	2	100
20050215	52171N103	LEADIS TECHNOLOGY INC	51	LDIS	0064A	2	1
20050215	52171N103	LEADIS TECHNOLOGY INC	7672	LDIS	0418A	2	3
20050215	52171N103	LEADIS TECHNOLOGY INC	6007	LDIS	0437A	2	7
20050215	52171N103	LEADIS TECHNOLOGY INC	1200	LDIS	0549A	2	7
20050215	521863308	LEAP WIRELESS INTERNA	39771	LEAP	0005A	2	1
20050215	52186M108	LE@P TECHNOLOGY INC.	10000	LPTC	0157A	2	27
20050215	52186M108	LE@P TECHNOLOGY INC.	4575	LPTC	0226A	2	26
20050215	52186N106	LEAPFROG ENTERPRISES	100	LF	0234A	0	1
20050215	52186N106	LEAPFROG ENTERPRISES	2868	LF	0385A	0	2
20050215	52186N106	LEAPFROG ENTERPRISES	63	LF	0407A	0	2
20050215	52186N106	LEAPFROG ENTERPRISES	36336	LF	0437A	0	159
20050215	52186N106	LEAPFROG ENTERPRISES	25134	LF	0549A	0	91
20050215	52186N106	LEAPFROG ENTERPRISES	26090	LF	0573A	0	2
20050215	52186N106	LEAPFROG ENTERPRISES	158	LF	0688A	0	1
20050215	52463U104	LEGACY BANK (THE) (PA)	75000	LBOH	0005A	2	11
20050215	52463U104	LEGACY BANK (THE) (PA)	25	LBOH	0039A	2	3
20050215	52463U104	LEGACY BANK (THE) (PA)	9	LBOH	0164A	2	4
20050215	524908563	LEHMAN BROS HLDGS INC	54892	GIZ	0050A	0	1
20050215	524908563	LEHMAN BROS HLDGS INC	300	GIZ	0569A	0	1
20050215	524908563	LEHMAN BROS HLDGS INC	500	GIZ	0690A	0	1
20050215	524911104	LEISURE CANADA INC (F)	694511	LCANF	5039A	2	10
20050215	524911104	LEISURE CANADA INC (F)	30128	LCANF	5099A	2	10
20050215	52520X208	LEHMAN BROS HLDGS CA	50500	LBVIP	0074A	2	3
20050215	52520X208	LEHMAN BROS HLDGS CA	100	LBVIP	0624A	2	4
20050215	52729M102	LEVEL 8 SYSTEMS INC	38786	LVEL	0352A	2	38

20050215	52729M102	LEVEL 8 SYSTEMS INC	3180	LVEL	0501A	2	3
20050215	52729M102	LEVEL 8 SYSTEMS INC	48	LVEL	0633A	2	3
20050215	52729N100	LEVEL 3 COMMUNICATION	1354306	LVLT	0005A	2	2
20050215	52729N100	LEVEL 3 COMMUNICATION	23000	LVLT	0019A	2	1
20050215	52729N100	LEVEL 3 COMMUNICATION	399079	LVLT	0050A	2	1
20050215	52729N100	LEVEL 3 COMMUNICATION	18335	LVLT	0103A	2	1
20050215	52729N100	LEVEL 3 COMMUNICATION	177683	LVLT	0126A	2	1
20050215	52729N100	LEVEL 3 COMMUNICATION	84	LVLT	0157A	2	1
20050215	52729N100	LEVEL 3 COMMUNICATION	3880	LVLT	0215A	2	2
20050215	52729N100	LEVEL 3 COMMUNICATION	38014	LVLT	0235A	2	2
20050215	52729N100	LEVEL 3 COMMUNICATION	1149983	LVLT	0274A	2	0
20050215	52729N100	LEVEL 3 COMMUNICATION	50600	LVLT	0294A	2	3
20050215	52729N100	LEVEL 3 COMMUNICATION	984025	LVLT	0437A	2	141
20050215	52729N100	LEVEL 3 COMMUNICATION	97563	LVLT	0501A	2	4
20050215	52729N100	LEVEL 3 COMMUNICATION	64933	LVLT	0549A	2	143
20050215	52729N100	LEVEL 3 COMMUNICATION	997589	LVLT	0551A	2	52
20050215	52729N100	LEVEL 3 COMMUNICATION	20020	LVLT	0647A	2	3
20050215	52729N100	LEVEL 3 COMMUNICATION	415109	LVLT	0671A	2	40
20050215	52729N100	LEVEL 3 COMMUNICATION	48979	LVLT	0756A	2	2
20050215	527482103	LEVITZ FURNITURE INC	45355	LVFIQ	0030A	2	914
20050215	52886P104	LEXAR MEDIA INC.	74426	LEXR	0005A	2	1
20050215	52886P104	LEXAR MEDIA INC.	38589	LEXR	0074A	2	1
20050215	52886P104	LEXAR MEDIA INC.	32944	LEXR	0418A	2	2
20050215	52886P104	LEXAR MEDIA INC.	86969	LEXR	0705A	2	5
20050215	528872104	LEXICON GENETICS INCO	100	LEXG	0438A	2	1
20050215	528872104	LEXICON GENETICS INCO	9935	LEXG	0551A	2	52
20050215	529561102	LEXINGTON RESOURCES	169076	LXRS	0019A	2	6
20050215	529561102	LEXINGTON RESOURCES	75995	LXRS	0161A	2	70
20050215	529561102	LEXINGTON RESOURCES	3166	LXRS	0188A	2	3
20050215	529561102	LEXINGTON RESOURCES	110014	LXRS	0279A	2	10
20050215	529561102	LEXINGTON RESOURCES	10600	LXRS	0443A	2	3
20050215	529561102	LEXINGTON RESOURCES	3646	LXRS	0705A	2	14
20050215	529900102	LIBERTY ALL-STAR GROW	2	ASG	0030A	0	3
20050215	529900102	LIBERTY ALL-STAR GROW	10894	ASG	0221A	0	4
20050215	529900102	LIBERTY ALL-STAR GROW	7	ASG	0690A	0	47
20050215	529900102	LIBERTY ALL-STAR GROW	2	ASG	0887A	0	157
20050215	530158104	LIBERTY ALL STAR EQUIT	800	USA	0074A	0	7
20050215	530158104	LIBERTY ALL STAR EQUIT	13289	USA	0501A	0	3
20050215	53215R100	LIFEPOINT, INC	126300	LFP	0074A	1	1
20050215	53215R100	LIFEPOINT, INC	5627	LFP	0157A	1	1
20050215	53215R100	LIFEPOINT, INC	442480	LFP	0352A	1	8
20050215	53215R100	LIFEPOINT, INC	1702400	LFP	0501A	1	9
20050215	53215R100	LIFEPOINT, INC	2238960	LFP	0642A	1	8
20050215	532169109	LIFE SCIENCES RESEARC	510	LSRI	0157A	2	39
20050215	532169109	LIFE SCIENCES RESEARC	9	LSRI	0633A	2	637
20050215	532169109	LIFE SCIENCES RESEARC	44122	LSRI	0750A	2	6
20050215	53220K207	LIGAND PHARM INC CL B	468	LGND	0015A	2	1
20050215	53220K207	LIGAND PHARM INC CL B	45574	LGND	0074A	2	2
20050215	53220K207	LIGAND PHARM INC CL B	100	LGND	0213A	2	1
20050215	53220K207	LIGAND PHARM INC CL B	8232	LGND	0437A	2	10
20050215	53220K207	LIGAND PHARM INC CL B	7392	LGND	0549A	2	2
20050215	53220K207	LIGAND PHARM INC CL B	11799	LGND	0642A	2	1
20050215	532349107	LIHIR GOLD LTD SPONS A	3569	LIHRY	0031A	2	1
20050215	532349107	LIHIR GOLD LTD SPONS A	3974	LIHRY	0044A	2	1
20050215	532349107	LIHIR GOLD LTD SPONS A	200	LIHRY	0045A	2	1
20050215	532349107	LIHIR GOLD LTD SPONS A	2300	LIHRY	0060A	2	3
20050215	532349107	LIHIR GOLD LTD SPONS A	292	LIHRY	0265A	2	3
20050215	534217104	LINCOLN NATIONAL INCO	11661	LND	0020A	0	29
20050215	534217104	LINCOLN NATIONAL INCO	4	LND	0030A	0	1
20050215	534217104	LINCOLN NATIONAL INCO	200	LND	0044A	0	1
20050215	534217104	LINCOLN NATIONAL INCO	1398	LND	0418A	0	11
20050215	534217104	LINCOLN NATIONAL INCO	1800	LND	0501A	0	9
20050215	535919203	LIONS GATE ENT CORP	3600	LGF	0050A	0	3
20050215	535919203	LIONS GATE ENT CORP	18119	LGF	0501A	0	2
20050215	536208101	LION-GRI INTERNATIONAL	11951	LGII	0161A	2	2
20050215	53620L102	LION INC	25000	LINN	0141A	2	2
20050215	53620L102	LION INC	11	LINN	0157A	2	11
20050215	53630P101	LIPID SCIENCES INC ARIZ	17800	LIPD	0573A	2	3
20050215	53634X100	LIQUIDMETAL TECHNOLO	28501	LQMT	0050A	2	85
20050215	53634X100	LIQUIDMETAL TECHNOLO	764	LQMT	0157A	2	1

20050215	53634X100	LIQUIDMETAL TECHNOLO	14400	LQMT	0161A	2	6
20050215	53634X100	LIQUIDMETAL TECHNOLO	2170	LQMT	0188A	2	1
20050215	53634X100	LIQUIDMETAL TECHNOLO	7518	LQMT	0226A	2	11
20050215	53634X100	LIQUIDMETAL TECHNOLO	5858	LQMT	0443A	2	7
20050215	53634X100	LIQUIDMETAL TECHNOLO	1240	LQMT	0705A	2	1
20050215	53654P102	LISKA BIOMETRY, INC.	24753	LSKA	0161A	2	8
20050215	536808405	LITHIUM TECHNOLOGY C(	324281	LTHU	0234A	2	1
20050215	539440107	LMIC INC	2735	LMII	0164A	2	1
20050215	539440107	LMIC INC	1999	LMII	0221A	2	1
20050215	539440107	LMIC INC	64435	LMII	0226A	2	25
20050215	539440107	LMIC INC	100000	LMII	0385A	2	11
20050215	539440107	LMIC INC	11804	LMII	0501A	2	41
20050215	539440107	LMIC INC	170	LMII	0690A	2	61
20050215	539570101	LOCATEPLUS HOLDINGS (	1449	LPLHA	0157A	2	3
20050215	539570101	LOCATEPLUS HOLDINGS (	10700	LPLHA	0352A	2	54
20050215	539570101	LOCATEPLUS HOLDINGS (	126399	LPLHA	0632A	2	4
20050215	539570101	LOCATEPLUS HOLDINGS (	21979	LPLHA	0705A	2	3
20050215	539830109	LOCKHEED MARTIN CORF	114108	LMT	0005A	0	1
20050215	539830109	LOCKHEED MARTIN CORF	1	LMT	0385A	0	1
20050215	539830109	LOCKHEED MARTIN CORF	11471	LMT	0501A	0	1
20050215	539830109	LOCKHEED MARTIN CORF	27	LMT	0688A	0	1
20050215	539830109	LOCKHEED MARTIN CORF	9969	LMT	0690A	0	1
20050215	541419107	LOGITECH INTL S A ADR	238	LOGI	0265A	2	1
20050215	541419107	LOGITECH INTL S A ADR	13000	LOGI	0274A	2	2
20050215	541419107	LOGITECH INTL S A ADR	40	LOGI	5063A	2	1
20050215	541419107	LOGITECH INTL S A ADR	2000	LOGI	5177A	2	7
20050215	54336Q203	LONMIN PLC SPONS ADR-	16905	LNMIY	0031A	2	3
20050215	54336Q203	LONMIN PLC SPONS ADR-	3200	LNMIY	0045A	2	9
20050215	54336Q203	LONMIN PLC SPONS ADR-	37146	LNMIY	0352A	2	3
20050215	54336Q203	LONMIN PLC SPONS ADR-	158151	LNMIY	0418A	2	11
20050215	54336Q203	LONMIN PLC SPONS ADR-	188753	LNMIY	0573A	2	30
20050215	54336Q203	LONMIN PLC SPONS ADR-	42	LNMIY	0633A	2	31
20050215	543442107	LOOKSMART LTD	1725	LOOK	0031A	2	1
20050215	543442107	LOOKSMART LTD	461	LOOK	0103A	2	2
20050215	543442107	LOOKSMART LTD	9355	LOOK	0157A	2	1
20050215	543442107	LOOKSMART LTD	7143	LOOK	0551A	2	40
20050215	543442107	LOOKSMART LTD	1641	LOOK	0573A	2	2
20050215	543442107	LOOKSMART LTD	2000	LOOK	5048A	2	1
20050215	543921100	LOON ENERGY INC	39164	LNEGF	5030A	2	6
20050215	545754103	LOUDEYE CORPORATION	133300	LOUD	0067A	2	2
20050215	545754103	LOUDEYE CORPORATION	6400	LOUD	0158A	2	1
20050215	545754103	LOUDEYE CORPORATION	2736	LOUD	0161A	2	1
20050215	545754103	LOUDEYE CORPORATION	1458	LOUD	0234A	2	1
20050215	545754103	LOUDEYE CORPORATION	223880	LOUD	0279A	2	6
20050215	545754103	LOUDEYE CORPORATION	216020	LOUD	0352A	2	1
20050215	545754103	LOUDEYE CORPORATION	88626	LOUD	0385A	2	1
20050215	545754103	LOUDEYE CORPORATION	10758	LOUD	0501A	2	1
20050215	545754103	LOUDEYE CORPORATION	457	LOUD	0569A	2	1
20050215	545754103	LOUDEYE CORPORATION	4000	LOUD	5099A	2	1
20050215	548661107	LOWES COMPANIES INC	27439	LOW	0005A	0	1
20050215	548661107	LOWES COMPANIES INC	28	LOW	0152A	0	1
20050215	548661107	LOWES COMPANIES INC	3209	LOW	0501A	0	1
20050215	54908P104	LOYALTYPOINT INC	6216	LYLP	0005A	2	1
20050215	54908P104	LOYALTYPOINT INC	8396	LYLP	0161A	2	10
20050215	549463107	LUCENT TECHS INC	2315	LU	0015A	0	1
20050215	549463107	LUCENT TECHS INC	2912	LU	0019A	0	1
20050215	549463107	LUCENT TECHS INC	7700	LU	0749A	0	94
20050215	549463107	LUCENT TECHS INC	200	LU	0784A	0	2
20050215	549463107	LUCENT TECHS INC	1300	LU	3895A	0	1
20050215	549463131	LUCENT TECHNOLOGIES	203017	LUTHW	0161A	2	3
20050215	549463131	LUCENT TECHNOLOGIES	67224	LUTHW	0696A	2	5
20050215	549463131	LUCENT TECHNOLOGIES	18499	LUTHW	5118A	2	17
20050215	55024R106	LUMERA CORP	26615	LMRA	0050A	2	68
20050215	55024R106	LUMERA CORP	12000	LMRA	0221A	2	13
20050215	55025R105	LUMINA COPPER CORP O	152	LCC	0164A	1	1
20050215	55025R105	LUMINA COPPER CORP O	100	LCC	0418A	1	1
20050215	55025R105	LUMINA COPPER CORP O	28833	LCC	5036A	1	10
20050215	55025R105	LUMINA COPPER CORP O	4700	LCC	5043A	1	3
20050215	551812407	LYNX THERAPEUTICS INC	6661	LYNX	0161A	2	2
20050215	551812407	LYNX THERAPEUTICS INC	400	LYNX	0265A	2	3

20050215	551812407	LYNX THERAPEUTICS INC	5062	LYNX	0352A	2	6
20050215	551812407	LYNX THERAPEUTICS INC	199	LYNX	0633A	2	8
20050215	551812407	LYNX THERAPEUTICS INC	113	LYNX	0690A	2	5
20050215	552074106	WILLIAM LYON HOMES	30532	WLS	0355A	0	21
20050215	552074106	WILLIAM LYON HOMES	118	WLS	0534A	0	5
20050215	55261X303	MBA HOLDINGS INC NEW	50	MBAH	0019A	2	9
20050215	55261X303	MBA HOLDINGS INC NEW	14170	MBAH	0157A	2	1
20050215	55261X303	MBA HOLDINGS INC NEW	2148	MBAH	0352A	2	5
20050215	55263V206	MBNA CAP C 8.25% TR PF	247	KRBPRC	0501A	0	2
20050215	55263V206	MBNA CAP C 8.25% TR PF	34379	KRBPRC	0727A	0	455
20050215	55268N100	MDSI MOBILE DATA SOLU	5200	MDSI	0234A	2	1
20050215	55268N100	MDSI MOBILE DATA SOLU	7700	MDSI	5048A	2	1
20050215	552691107	MCI INC	4404	MCIP	0067A	2	1
20050215	552691107	MCI INC	400	MCIP	0100A	2	1
20050215	552691107	MCI INC	94863	MCIP	0126A	2	1
20050215	552703100	MEG ATHLETICS CORPOR	3049	MEGJ	0019A	2	5
20050215	552703100	MEG ATHLETICS CORPOR	15000	MEGJ	5099A	2	2
20050215	5.53E+110	MDM GROUP INC	132	MDDM	0633A	2	7
20050215	5.53E+110	MDM GROUP INC	30000	MDDM	5008A	2	230
20050215	5.53E+110	MDM GROUP INC	51430	MDDM	5099A	2	243
20050215	55274U106	MEM FINANCIAL SOLUTIO	17	MMFS	0157A	2	58
20050215	55274U106	MEM FINANCIAL SOLUTIO	2267313	MMFS	0188A	2	2
20050215	552880106	MGI PHARMA INC	54177	MOGN	0005A	2	1
20050215	552880106	MGI PHARMA INC	7400	MOGN	0608A	2	1
20050215	552880106	MGI PHARMA INC	626	MOGN	5011A	2	1
20050215	55306V106	MIV THERAPEUTICS INC	403	MIVT	0005A	2	1
20050215	55306V106	MIV THERAPEUTICS INC	18000	MIVT	0702A	2	17
20050215	553424409	MPTV INC-NEW	107415	MPTT	0019A	2	22
20050215	553424409	MPTV INC-NEW	3850	MPTT	0188A	2	2
20050215	553424409	MPTV INC-NEW	3730	MPTT	0221A	2	1
20050215	553424409	MPTV INC-NEW	5000	MPTT	0306A	2	31
20050215	553424409	MPTV INC-NEW	51543	MPTT	0311A	2	11
20050215	553424409	MPTV INC-NEW	800	MPTT	0701A	2	31
20050215	553477100	MRV COMMUNICATIONS II	3097	MRVC	0501A	2	1
20050215	553477100	MRV COMMUNICATIONS II	1148	MRVC	0551A	2	38
20050215	553477100	MRV COMMUNICATIONS II	54621	MRVC	0573A	2	2
20050215	55347V107	MR3 SYSTEMS INC	21387	MRMR	0161A	2	8
20050215	55348A102	MRU HOLDINGS INC	87500	MHOI	0141A	2	57
20050215	55348A102	MRU HOLDINGS INC	1000	MHOI	0234A	2	1
20050215	55348A102	MRU HOLDINGS INC	7000	MHOI	0352A	2	1
20050215	55348A102	MRU HOLDINGS INC	50	MHOI	0501A	2	7
20050215	553531104	MSC SOFTWARE CORP	100	MNS	0271A	0	2
20050215	553531104	MSC SOFTWARE CORP	30000	MNS	0374A	0	1
20050215	553531104	MSC SOFTWARE CORP	7048	MNS	0437A	0	29
20050215	553531104	MSC SOFTWARE CORP	5680	MNS	0549A	0	9
20050215	553531104	MSC SOFTWARE CORP	1615	MNS	0573A	0	1
20050215	553531104	MSC SOFTWARE CORP	1109	MNS	0705A	0	2
20050215	553549106	MSE ECOGENGINE INC	13801	MSEE	0632A	2	15
20050215	553793100	M (2003) PLC SPONS ADR	12456	MTWOY	0157A	2	3
20050215	554335208	MACE SECURITY INTL INC	77533	MACE	0005A	2	1
20050215	554335208	MACE SECURITY INTL INC	2027	MACE	0501A	2	1
20050215	554335208	MACE SECURITY INTL INC	13974	MACE	0551A	2	51
20050215	554335208	MACE SECURITY INTL INC	5370	MACE	0573A	2	4
20050215	554335208	MACE SECURITY INTL INC	22359	MACE	0671A	2	1
20050215	554335208	MACE SECURITY INTL INC	5304	MACE	0750A	2	2
20050215	555903103	MACROCHEM CORP DELA	2410	MCHM	0221A	2	6
20050215	555903103	MACROCHEM CORP DELA	6000	MCHM	0355A	2	18
20050215	555903103	MACROCHEM CORP DELA	2409	MCHM	0443A	2	1
20050215	556582104	MADISON/CLAYMORE CO	700	MCN	0234A	0	15
20050215	556582104	MADISON/CLAYMORE CO	39994	MCN	0352A	0	60
20050215	559211107	MAGNA ENTMT CORP SUE	200	MECA	0064A	2	1
20050215	559211107	MAGNA ENTMT CORP SUE	565	MECA	0074A	2	1
20050215	559211107	MAGNA ENTMT CORP SUE	10707	MECA	0437A	2	10
20050215	559211107	MAGNA ENTMT CORP SUE	806	MECA	0534A	2	13
20050215	559211107	MAGNA ENTMT CORP SUE	9143	MECA	0549A	2	17
20050215	559211107	MAGNA ENTMT CORP SUE	9242	MECA	0573A	2	6
20050215	55970P104	MAGNUM D OR RES INC	61227	MAGR	0164A	2	4
20050215	55972F138	MAGNUM HUNTER RES W	51	MHRWSA	0030A	1	12
20050215	55972F138	MAGNUM HUNTER RES W	32346	MHRWSA	0161A	1	435
20050215	55972F138	MAGNUM HUNTER RES W	6025	MHRWSA	0311A	1	12

20050215	55972F138	MAGNUM HUNTER RES W	21200	MHRWSA	0551A	1	40
20050215	559775101	MAGUIRE PROPERTIES IN	2900	MPG	0437A	0	2
20050215	559775101	MAGUIRE PROPERTIES IN	28361	MPG	0501A	0	1
20050215	559775101	MAGUIRE PROPERTIES IN	182	MPG	0549A	0	2
20050215	560690208	MAJESCO HOLDINGS INC.	100	MJES	0045A	2	1
20050215	560690208	MAJESCO HOLDINGS INC.	21428	MJES	5065A	2	29
20050215	560690208	MAJESCO HOLDINGS INC.	1428	MJES	5099A	2	29
20050215	56150Q102	MAMMA COM INC	1	MAMA	0283A	2	94
20050215	56150Q102	MAMMA COM INC	1	MAMA	0355A	2	1
20050215	56150Q102	MAMMA COM INC	1529	MAMA	0443A	2	1
20050215	56150Q102	MAMMA COM INC	7060	MAMA	0551A	2	33
20050215	56150Q102	MAMMA COM INC	11845	MAMA	0573A	2	5
20050215	56150Q102	MAMMA COM INC	17	MAMA	0646A	2	2
20050215	56150Q102	MAMMA COM INC	1951	MAMA	0750A	2	1
20050215	561911108	MANAGED HIGH YLD PLUS	8000	HYF	0050A	0	3
20050215	561911108	MANAGED HIGH YLD PLUS	974	HYF	0074A	0	3
20050215	561911108	MANAGED HIGH YLD PLUS	60990	HYF	0161A	0	32
20050215	561911108	MANAGED HIGH YLD PLUS	14734	HYF	0352A	0	3
20050215	561911108	MANAGED HIGH YLD PLUS	93102	HYF	0501A	0	6
20050215	561911108	MANAGED HIGH YLD PLUS	3000	HYF	0642A	0	2
20050215	561911108	MANAGED HIGH YLD PLUS	20800	HYF	0690A	0	6
20050215	561911108	MANAGED HIGH YLD PLUS	43511	HYF	0725A	0	8
20050215	56310P101	MANHATTAN MINERALS C	15000	MMALF	5099A	2	1
20050215	563118207	MANHATTAN PHARM INC	15940	MHTT	0161A	2	3
20050215	563118207	MANHATTAN PHARM INC	1999	MHTT	0279A	2	15
20050215	563118207	MANHATTAN PHARM INC	18721	MHTT	0352A	2	17
20050215	563118207	MANHATTAN PHARM INC	68447	MHTT	0443A	2	7
20050215	563118207	MANHATTAN PHARM INC	225292	MHTT	0632A	2	70
20050215	563771104	MANNATECH INCORPORA	37	MTEX	0180A	2	2
20050215	563771104	MANNATECH INCORPORA	552	MTEX	0234A	2	2
20050215	563771104	MANNATECH INCORPORA	9916	MTEX	0355A	2	2
20050215	563771104	MANNATECH INCORPORA	616	MTEX	0418A	2	6
20050215	563771104	MANNATECH INCORPORA	8527	MTEX	0437A	2	30
20050215	563771104	MANNATECH INCORPORA	3015	MTEX	0549A	2	17
20050215	563771104	MANNATECH INCORPORA	12600	MTEX	0642A	2	2
20050215	563823103	MANNING, GREG AUCTIOI	109611	GMAI	0005A	2	2
20050215	563823103	MANNING, GREG AUCTIOI	39530	GMAI	0050A	2	23
20050215	563823103	MANNING, GREG AUCTIOI	6850	GMAI	0067A	2	2
20050215	563823103	MANNING, GREG AUCTIOI	16444	GMAI	0501A	2	21
20050215	563823103	MANNING, GREG AUCTIOI	288	GMAI	0690A	2	14
20050215	56400P201	MANNKIND CORP	4372	MNKD	0045A	2	3
20050215	56400P201	MANNKIND CORP	100	MNKD	0116A	2	5
20050215	56400P201	MANNKIND CORP	399	MNKD	0534A	2	24
20050215	56400P201	MANNKIND CORP	6397	MNKD	0549A	2	25
20050215	56400P201	MANNKIND CORP	39571	MNKD	0642A	2	1
20050215	56501R106	MANULIFE FINANCIAL COI	1945	MFC	0005A	0	1
20050215	56501R106	MANULIFE FINANCIAL COI	3363	MFC	0055A	0	1
20050215	56501R106	MANULIFE FINANCIAL COI	1675	MFC	0442A	0	1
20050215	56501R106	MANULIFE FINANCIAL COI	24223	MFC	0573A	0	1
20050215	56501R106	MANULIFE FINANCIAL COI	39240	MFC	5048A	0	1
20050215	56624R108	MARCHEX INC	9500	MCHX	0155A	2	2
20050215	56624R108	MARCHEX INC	1200	MCHX	0158A	2	1
20050215	56624R108	MARCHEX INC	11740	MCHX	0164A	2	16
20050215	56624R108	MARCHEX INC	5290	MCHX	0234A	2	1
20050215	56624R108	MARCHEX INC	10095	MCHX	0690A	2	1
20050215	56844D103	MARINE SHUTTLE OPERA	14000	ZSUB	0057A	2	1
20050215	57060D108	MARKET AXESS HOLDINC	1967	MKTX	0437A	2	9
20050215	57060D108	MARKET AXESS HOLDINC	9700	MKTX	0573A	2	1
20050215	570658203	MARKLAND TECHNOLOGI	56183	MRKL	0005A	2	1
20050215	570658203	MARKLAND TECHNOLOGI	1809	MRKL	0234A	2	1
20050215	570658203	MARKLAND TECHNOLOGI	6812	MRKL	0501A	2	3
20050215	571303205	MARIMON INDUSTRIES CO	2470079	MMON	0352A	2	6
20050215	571303205	MARIMON INDUSTRIES CO	619	MMON	0725A	2	8
20050215	571303205	MARIMON INDUSTRIES CO	1	MMON	0887A	2	58
20050215	571834100	MARSHALL & ILSLEY COR	113415	MI	0005A	0	1
20050215	571834209	MARSHALL & ILSLEY COR	1102	MIPRB	0055A	0	6
20050215	571834209	MARSHALL & ILSLEY COR	25000	MIPRB	0355A	0	2
20050215	572322303	MARSHALL EDWARDS INC	1796	MSHL	0005A	2	1
20050215	572322303	MARSHALL EDWARDS INC	107997	MSHL	0050A	2	14
20050215	572322303	MARSHALL EDWARDS INC	784	MSHL	0355A	2	1

20050215	572322303	MARSHALL EDWARDS INC	2618	MSHL	0437A	2	5
20050215	572322303	MARSHALL EDWARDS INC	5880	MSHL	0534A	2	1
20050215	572322303	MARSHALL EDWARDS INC	584	MSHL	0549A	2	7
20050215	572322303	MARSHALL EDWARDS INC	3910	MSHL	0573A	2	2
20050215	573083102	MARTHA STEWART LIV OI	84995	MSO	0050A	0	6
20050215	573083102	MARTHA STEWART LIV OI	7791	MSO	0100A	0	6
20050215	573083102	MARTHA STEWART LIV OI	564284	MSO	0161A	0	36
20050215	573083102	MARTHA STEWART LIV OI	2077	MSO	0265A	0	20
20050215	573083102	MARTHA STEWART LIV OI	38950	MSO	0364A	0	6
20050215	573083102	MARTHA STEWART LIV OI	861273	MSO	0501A	0	57
20050215	573083102	MARTHA STEWART LIV OI	38761	MSO	0534A	0	15
20050215	573083102	MARTHA STEWART LIV OI	483066	MSO	0551A	0	80
20050215	573083102	MARTHA STEWART LIV OI	10411	MSO	0642A	0	6
20050215	573083102	MARTHA STEWART LIV OI	183978	MSO	0671A	0	16
20050215	573083102	MARTHA STEWART LIV OI	1495012	MSO	0690A	0	241
20050215	573083102	MARTHA STEWART LIV OI	1314	MSO	5099A	0	11
20050215	573083102	MARTHA STEWART LIV OI	27400	MSO	5118A	0	15
20050215	573284106	MARTIN MARIETTA MATEF	43293	MLM	0044A	0	1
20050215	573284106	MARTIN MARIETTA MATEF	5	MLM	0188A	0	1
20050215	576471106	MATACHEWAN CONS MIN	10000	MWCAF	5030A	2	4
20050215	576528CU5	CNS INELIGIBLE SECURIT	23500000		0050A		0
20050215	576528CV3	CNS INELIGIBLE SECURIT	32175000		0050A		0
20050215	576817209	MATRIA HEALTHCARE INC	10	MATR	0311A	2	1
20050215	576817209	MATRIA HEALTHCARE INC	330	MATR	0443A	2	1
20050215	576817209	MATRIA HEALTHCARE INC	1	MATR	0493A	2	1
20050215	576817209	MATRIA HEALTHCARE INC	48756	MATR	0642A	2	3
20050215	576817209	MATRIA HEALTHCARE INC	2867	MATR	0705A	2	6
20050215	576817209	MATRIA HEALTHCARE INC	1	MATR	0887A	2	4
20050215	576818108	MATRITECH INC	1000	MZT	0005A	1	1
20050215	576818108	MATRITECH INC	9900	MZT	0352A	1	8
20050215	576818108	MATRITECH INC	5000	MZT	0407A	1	1
20050215	576818108	MATRITECH INC	1700	MZT	0501A	1	4
20050215	576818108	MATRITECH INC	72	MZT	0551A	1	29
20050215	576853105	MATRIX SERVICE CO	200	MTRX	0297A	2	2
20050215	576853105	MATRIX SERVICE CO	1870	MTRX	0352A	2	1
20050215	576853105	MATRIX SERVICE CO	9999	MTRX	0437A	2	34
20050215	576853105	MATRIX SERVICE CO	2618	MTRX	0443A	2	1
20050215	576853105	MATRIX SERVICE CO	110	MTRX	0534A	2	1
20050215	576853105	MATRIX SERVICE CO	7438	MTRX	0549A	2	45
20050215	576853105	MATRIX SERVICE CO	1171	MTRX	0569A	2	2
20050215	576853105	MATRIX SERVICE CO	32513	MTRX	0642A	2	2
20050215	576853105	MATRIX SERVICE CO	2200	MTRX	0746A	2	4
20050215	57685L105	MATRIXX INITIATIVES INC	574	MTXX	0501A	2	2
20050215	57685L105	MATRIXX INITIATIVES INC	5	MTXX	0633A	2	1
20050215	57685L105	MATRIXX INITIATIVES INC	9773	MTXX	0690A	2	1
20050215	57685L105	MATRIXX INITIATIVES INC	500	MTXX	5063A	2	1
20050215	57772F102	MAXAM GOLD CORPORAT	4014	MXAM	0164A	2	2
20050215	57772F102	MAXAM GOLD CORPORAT	367	MXAM	0283A	2	254
20050215	57772F102	MAXAM GOLD CORPORAT	56778	MXAM	0573A	2	473
20050215	57772M107	MAXIM PHARMACEUTICAL	5000	MAXM	0019A	2	3
20050215	57772M107	MAXIM PHARMACEUTICAL	36521	MAXM	0141A	2	1
20050215	57772M107	MAXIM PHARMACEUTICAL	80	MAXM	0157A	2	1
20050215	57772M107	MAXIM PHARMACEUTICAL	1196	MAXM	0569A	2	1
20050215	57772M107	MAXIM PHARMACEUTICAL	384	MAXM	0705A	2	1
20050215	57773B100	MAXIMUS VENTURES LTD	340	MXVEF	0418A	2	49
20050215	57773B100	MAXIMUS VENTURES LTD	10000	MXVEF	5099A	2	4
20050215	57773D106	MAWSON RES LTD	4000	MWSNF	0226A	2	4
20050215	57773D106	MAWSON RES LTD	5000	MWSNF	5039A	2	3
20050215	57773D106	MAWSON RES LTD	1000	MWSNF	5099A	2	4
20050215	57773Y100	MAXIM POWER CORP	217779	MXPWF	5036A	2	2
20050215	57774K109	MAXIMUM DYNAMICS INC	247564	MXDY	0141A	2	33
20050215	57774K109	MAXIMUM DYNAMICS INC	1394	MXDY	0157A	2	4
20050215	57774K109	MAXIMUM DYNAMICS INC	108	MXDY	0161A	2	2
20050215	57774W103	MAVERICK OIL AND GAS I	3355	MVOG	0157A	2	5
20050215	57774W103	MAVERICK OIL AND GAS I	15000	MVOG	0234A	2	3
20050215	57774W103	MAVERICK OIL AND GAS I	15470	MVOG	5028A	2	14
20050215	57774W103	MAVERICK OIL AND GAS I	81000	MVOG	5065A	2	35
20050215	57774W103	MAVERICK OIL AND GAS I	269400	MVOG	5099A	2	16
20050215	577904501	MAXICARE HEALTH PLANS	13871	MAXI	0161A	2	8
20050215	578592107	MAYTAG CORPORATION	231045	MYG	0005A	0	6

20050215	578592107	MAYTAG CORPORATION	7576	MYG	0067A	0	1
20050215	578592107	MAYTAG CORPORATION	10100	MYG	0116A	0	6
20050215	578592107	MAYTAG CORPORATION	3403	MYG	0501A	0	2
20050215	578592107	MAYTAG CORPORATION	650	MYG	0574A	0	25
20050215	578592107	MAYTAG CORPORATION	6279	MYG	0690A	0	4
20050215	57887R108	MB TECH INC	24800	MBTT	0571A	2	1
20050215	579780206	MCCORMICK & CO INC NC	10062	MKC	0067A	0	4
20050215	579780206	MCCORMICK & CO INC NC	704	MKC	0651A	0	9
20050215	579780206	MCCORMICK & CO INC NC	100	MKC	3550A	0	1
20050215	580031201	MCDATA CORPORATION	65000	MCDTA	0116A	2	3
20050215	580031201	MCDATA CORPORATION	1430	MCDTA	0573A	2	1
20050215	580031201	MCDATA CORPORATION	103967	MCDTA	0632A	2	12
20050215	580031201	MCDATA CORPORATION	4316	MCDTA	0642A	2	1
20050215	580031201	MCDATA CORPORATION	15804	MCDTA	5063A	2	1
20050215	580135101	MCDONALDS CORP	21683	MCD	0215A	0	2
20050215	58117F104	MCHENRY METALS GOLF	102600	GLFN	0141A	2	100
20050215	581531100	MCKENZIE BAY INTERNAT	1602	MKBY	0157A	2	7
20050215	581531100	MCKENZIE BAY INTERNAT	335	MKBY	0161A	2	7
20050215	581531100	MCKENZIE BAY INTERNAT	1215	MKBY	0164A	2	1
20050215	581531100	MCKENZIE BAY INTERNAT	12308	MKBY	0226A	2	28
20050215	581531100	MCKENZIE BAY INTERNAT	87961	MKBY	0632A	2	16
20050215	581531100	MCKENZIE BAY INTERNAT	1035	MKBY	0633A	2	4
20050215	582266706	MCLEODUSA INC CL-A	2	MCLD	0157A	2	1
20050215	582266706	MCLEODUSA INC CL-A	158177	MCLD	0352A	2	18
20050215	582266706	MCLEODUSA INC CL-A	57046	MCLD	0633A	2	1
20050215	582266706	MCLEODUSA INC CL-A	10000	MCLD	0642A	2	1
20050215	582266706	MCLEODUSA INC CL-A	6881	MCLD	0705A	2	1
20050215	582266706	MCLEODUSA INC CL-A	30000	MCLD	5099A	2	1
20050215	582411104	MCMORAN EXPLORATION	94537	MMR	0355A	0	3
20050215	582411104	MCMORAN EXPLORATION	5343	MMR	0437A	0	26
20050215	582411104	MCMORAN EXPLORATION	24354	MMR	0443A	0	3
20050215	582411104	MCMORAN EXPLORATION	1880	MMR	0549A	0	8
20050215	583916101	MEDAREX INC	96189	MEDX	0005A	2	4
20050215	583916101	MEDAREX INC	8675	MEDX	0437A	2	5
20050215	583916101	MEDAREX INC	1170	MEDX	0501A	2	1
20050215	583916101	MEDAREX INC	4869	MEDX	0549A	2	3
20050215	58401X209	MED GEN INC NEW	11035	MDGN	0157A	2	2
20050215	58401X209	MED GEN INC NEW	100	MDGN	0158A	2	3
20050215	58401X209	MED GEN INC NEW	668	MDGN	0234A	2	3
20050215	58404V101	MEDCAP CORP (CANADA)	15000	MPCPF	0632A	2	2
20050215	584062202	MEDCOM USA INC-NEW	7276	EMED	0161A	2	1
20050215	584062202	MEDCOM USA INC-NEW	1171	EMED	0352A	2	71
20050215	584062202	MEDCOM USA INC-NEW	3891	EMED	0385A	2	3
20050215	584062202	MEDCOM USA INC-NEW	145	EMED	0633A	2	13
20050215	584062202	MEDCOM USA INC-NEW	2500	EMED	0671A	2	74
20050215	584062202	MEDCOM USA INC-NEW	1326	EMED	0705A	2	3
20050215	584062202	MEDCOM USA INC-NEW	176668	EMED	5099A	2	248
20050215	58438C103	MEDI-HUT CO INC	41500	MHUT	0141A	2	55
20050215	58438C103	MEDI-HUT CO INC	4468	MHUT	0158A	2	14
20050215	58438C103	MEDI-HUT CO INC	125	MHUT	0221A	2	3
20050215	58439V100	MEDIA CLASSICS GROUP	2156384	MCGI	0632A	2	1
20050215	58445P105	MEDIALINK WORLDWIDE I	4710	MDLK	0015A	2	1
20050215	58445P105	MEDIALINK WORLDWIDE I	6667	MDLK	0161A	2	38
20050215	58445P105	MEDIALINK WORLDWIDE I	48	MDLK	0164A	2	2
20050215	58445P105	MEDIALINK WORLDWIDE I	194602	MDLK	0418A	2	12
20050215	58446J108	MEDIABAY INC	2880	MBAY	0234A	2	2
20050215	58446J108	MEDIABAY INC	1600	MBAY	0355A	2	3
20050215	58446J108	MEDIABAY INC	30988	MBAY	0443A	2	14
20050215	58446X107	MEDIA SCIENCES INTERN	2907	GFX	0141A	1	17
20050215	58446X107	MEDIA SCIENCES INTERN	7308	GFX	0164A	1	1
20050215	58446X107	MEDIA SCIENCES INTERN	2100	GFX	0443A	1	1
20050215	58446X107	MEDIA SCIENCES INTERN	41	GFX	0623A	1	692
20050215	58449R107	MEDICAL ASSET MGMT IN	500	MAMT	0074A	2	27
20050215	58449R107	MEDICAL ASSET MGMT IN	400	MAMT	0188A	2	1
20050215	58449R107	MEDICAL ASSET MGMT IN	118682	MAMT	0418A	2	780
20050215	5.85E+105	MEDICURE INC (CANADA)	3784	MCU	0501A	1	5
20050215	5.85E+105	MEDICURE INC (CANADA)	9411	MCU	5039A	1	1
20050215	5.85E+105	MEDICURE INC (CANADA)	6515	MCU	5063A	1	1
20050215	58489M109	MEDINAH MINERALS INC	18200	MDMN	0030A	2	384
20050215	58489M109	MEDINAH MINERALS INC	9900	MDMN	0050A	2	4

20050215	58489M109	MEDINAH MINERALS INC	32500	MDMN	0221A	2	304
20050215	58489M109	MEDINAH MINERALS INC	990	MDMN	0311A	2	6
20050215	584931109	MEDICORE INC	21351	MDKI	0161A	2	2
20050215	58500P107	MEDIS TECHNOLOGIES LT	15169	MDTL	0161A	2	15
20050215	58500P107	MEDIS TECHNOLOGIES LT	1729	MDTL	0355A	2	1
20050215	58500P107	MEDIS TECHNOLOGIES LT	14097	MDTL	0437A	2	12
20050215	58500P107	MEDIS TECHNOLOGIES LT	350	MDTL	0534A	2	18
20050215	58500P107	MEDIS TECHNOLOGIES LT	1687	MDTL	0549A	2	8
20050215	58500P107	MEDIS TECHNOLOGIES LT	11378	MDTL	0551A	2	52
20050215	58500P107	MEDIS TECHNOLOGIES LT	38998	MDTL	0690A	2	12
20050215	58500P107	MEDIS TECHNOLOGIES LT	330	MDTL	2767A	2	2
20050215	58516R105	MEGAMANIA INTERACTIVI	4	MNIA	0623A	2	53
20050215	58516R105	MEGAMANIA INTERACTIVI	11397	MNIA	0632A	2	2
20050215	586320103	MENA RESOURCES INC	28400	MEARF	5039A	2	4
20050215	586320103	MENA RESOURCES INC	7570	MEARF	5099A	2	6
20050215	587582107	MERCATOR MINERALS LT	124000	MLKKF	0103A	2	41
20050215	589331107	MERCK & CO INC	13929	MRK	0012A	0	1
20050215	589331107	MERCK & CO INC	8869	MRK	0019A	0	1
20050215	589331107	MERCK & CO INC	1681	MRK	0374A	0	1
20050215	589331107	MERCK & CO INC	400	MRK	3550A	0	4
20050215	589405109	MERCURY INTERACTIVE C	10686	MERQ	0005A	2	1
20050215	589405109	MERCURY INTERACTIVE C	129	MERQ	0547A	2	4
20050215	589405109	MERCURY INTERACTIVE C	1543	MERQ	0690A	2	1
20050215	58977Q109	THE MERIDIAN RESOURC	1800	TMR	0796A	0	1
20050215	58977Q109	THE MERIDIAN RESOURC	9970	TMR	5011A	0	1
20050215	589975101	MERIDIAN GOLD INC	2948	MDG	0286A	0	1
20050215	589975101	MERIDIAN GOLD INC	48	MDG	0418A	0	1
20050215	589975101	MERIDIAN GOLD INC	20700	MDG	0437A	0	2
20050215	589975101	MERIDIAN GOLD INC	1800	MDG	3720A	0	2
20050215	589975101	MERIDIAN GOLD INC	4500	MDG	5099A	0	1
20050215	589981109	MERGE TECHNOLOGIES I	6380	MRGE	0437A	2	47
20050215	589981109	MERGE TECHNOLOGIES I	2682	MRGE	0501A	2	1
20050215	589981109	MERGE TECHNOLOGIES I	1955	MRGE	0549A	2	24
20050215	589981109	MERGE TECHNOLOGIES I	1352	MRGE	0551A	2	31
20050215	590049102	MERIX CORP	4696	MERX	0418A	2	1
20050215	590049102	MERIX CORP	7332	MERX	0437A	2	1
20050215	590049102	MERIX CORP	1132	MERX	0549A	2	1
20050215	590188108	MERRILL, LYNCH & CO IN(	19771	MER	0642A	0	1
20050215	590188108	MERRILL, LYNCH & CO IN(	95	MER	0688A	0	3
20050215	590188108	MERRILL, LYNCH & CO IN(	952	MER	0749A	0	1
20050215	59021J216	MERRILL LYNCH & CO INC	12151	CSSA	0551A	2	52
20050215	59021J323	MERRILL LYNCH & INC CC	17961	MRNN	0161A	2	33
20050215	59021J489	MERRILL LYNCH DJIA (MIT	2100	MKO	0141A	1	41
20050215	59021J489	MERRILL LYNCH DJIA (MIT	7900	MKO	0551A	1	49
20050215	59021W167	MERRILL LYNCH & CO INC	135427	ARRU	0352A	2	50
20050215	59021W381	MERRILL LYNCH & CO INC	4754	CSJB	0161A	2	3
20050215	59021W381	MERRILL LYNCH & CO INC	119736	CSJB	0352A	2	182
20050215	59021W381	MERRILL LYNCH & CO INC	50	CSJB	0551A	2	48
20050215	59021W449	MER LYNCH & CO INC ARI	482	MRSS	0164A	2	1
20050215	59021W449	MER LYNCH & CO INC ARI	36809	MRSS	0352A	2	64
20050215	590436101	MERRY-GO-ROUND ENTE	300	MGREQ	0074A	2	310
20050215	590436101	MERRY-GO-ROUND ENTE	16300	MGREQ	0352A	2	481
20050215	590479101	MESA AIR GROUP INC (NE	204	MESA	0060A	2	2
20050215	590479101	MESA AIR GROUP INC (NE	1499	MESA	0201A	2	2
20050215	590479101	MESA AIR GROUP INC (NE	19651	MESA	0437A	2	33
20050215	590479101	MESA AIR GROUP INC (NE	17016	MESA	0549A	2	45
20050215	590479101	MESA AIR GROUP INC (NE	22583	MESA	0573A	2	2
20050215	590479101	MESA AIR GROUP INC (NE	82	MESA	0633A	2	10
20050215	590479101	MESA AIR GROUP INC (NE	265	MESA	3650A	2	4
20050215	591052105	METAL ARTS INC	67000	MTRT	0226A	2	34
20050215	591098108	METAL RECOVERY TECHN	10000	MXAL	0157A	2	1
20050215	591098108	METAL RECOVERY TECHN	7000	MXAL	0158A	2	3
20050215	591098108	METAL RECOVERY TECHN	46000	MXAL	0188A	2	34
20050215	591257100	METALLINE MINING CO	2580	MMGG	0044A	2	5
20050215	591257100	METALLINE MINING CO	11460	MMGG	0632A	2	7
20050215	591257100	METALLINE MINING CO	6200	MMGG	0642A	2	82
20050215	591257100	METALLINE MINING CO	2338	MMGG	0705A	2	9
20050215	591257100	METALLINE MINING CO	28500	MMGG	5099A	2	225
20050215	59125J104	METALLICA RES INC.	13824	MRB	0210A	1	3
20050215	59125J104	METALLICA RES INC.	119	MRB	0633A	1	55

20050215	59159Q107	METRETEK TECHNOLGIES	51	MTEK	0157A	2	8
20050215	59159Q107	METRETEK TECHNOLGIES	23661	MTEK	0418A	2	20
20050215	59159Q107	METRETEK TECHNOLGIES	700	MTEK	0632A	2	4
20050215	59163F105	METRO ONE TELECOMMU	203	INFO	0050A	2	1
20050215	59163F105	METRO ONE TELECOMMU	35108	INFO	0161A	2	14
20050215	59163F105	METRO ONE TELECOMMU	300	INFO	0773A	2	3
20050215	591673207	METROGAS SA ADS(RP 1(	12196	MGS	0443A	0	7
20050215	591673207	METROGAS SA ADS(RP 1(	700	MGS	0725A	0	1
20050215	591689104	METROMEDIA FIBER NET\	222743	MFNXQ	0633A	2	373
20050215	591695101	METROMEDIA INTL GROU	1562	MTRM	0013A	2	176
20050215	591695101	METROMEDIA INTL GROU	340	MTRM	0283A	2	11
20050215	591695101	METROMEDIA INTL GROU	462080	MTRM	0352A	2	6
20050215	591695101	METROMEDIA INTL GROU	12	MTRM	5030A	2	5
20050215	592671101	METSO CRP ADS (REP 1 S	5068	MX	0210A	0	2
20050215	592671101	METSO CRP ADS (REP 1 S	90764	MX	0573A	0	8
20050215	592776108	MEXGOLD RESOURCES IN	42100	MGRSF	5025A	2	2
20050215	592776108	MEXGOLD RESOURCES IN	15800	MGRSF	5039A	2	10
20050215	59410W208	MICHELEX CORP NEW	10500	MLXO	0141A	2	11
20050215	59410W208	MICHELEX CORP NEW	15330	MLXO	0443A	2	4
20050215	59410W208	MICHELEX CORP NEW	2500	MLXO	0501A	2	2
20050215	59410W208	MICHELEX CORP NEW	145837	MLXO	0632A	2	8
20050215	59410W208	MICHELEX CORP NEW	24900	MLXO	5099A	2	11
20050215	59479Q100	MICRO COMPONENT TEC	25300	MCTI	0311A	2	6
20050215	594901100	MICROS SYSTEMS INC	1242	MCRS	0188A	2	1
20050215	594901100	MICROS SYSTEMS INC	59936	MCRS	0355A	2	1
20050215	594901100	MICROS SYSTEMS INC	20088	MCRS	0705A	2	9
20050215	594960106	MICROVISION INC (WASH	3356	MVIS	0352A	2	2
20050215	594960106	MICROVISION INC (WASH	4223	MVIS	0355A	2	1
20050215	594960106	MICROVISION INC (WASH	5271	MVIS	0437A	2	4
20050215	594960106	MICROVISION INC (WASH	1132	MVIS	0549A	2	2
20050215	594960106	MICROVISION INC (WASH	2120	MVIS	0551A	2	29
20050215	594960106	MICROVISION INC (WASH	501	MVIS	0569A	2	1
20050215	594960106	MICROVISION INC (WASH	19476	MVIS	0573A	2	4
20050215	594960106	MICROVISION INC (WASH	6700	MVIS	0642A	2	6
20050215	594960106	MICROVISION INC (WASH	100	MVIS	0702A	2	81
20050215	594960106	MICROVISION INC (WASH	6000	MVIS	5099A	2	43
20050215	59501P104	MICROBIX BIOSYSTEMS IN	60500	MBXBF	0221A	2	25
20050215	59507Q106	MICROISLET INC.	500	MII	0019A	1	12
20050215	59507Q106	MICROISLET INC.	143414	MII	0050A	1	14
20050215	59507Q106	MICROISLET INC.	23	MII	0623A	1	186
20050215	59509P106	MICROMEM TECHNOLOGI	331	MMTIF	0064A	2	9
20050215	59509P106	MICROMEM TECHNOLOGI	5737	MMTIF	0141A	2	24
20050215	59509P106	MICROMEM TECHNOLOGI	2371	MMTIF	0164A	2	1
20050215	59509P106	MICROMEM TECHNOLOGI	1572	MMTIF	0234A	2	9
20050215	59509P106	MICROMEM TECHNOLOGI	85	MMTIF	0385A	2	6
20050215	59509P106	MICROMEM TECHNOLOGI	1650	MMTIF	0418A	2	5
20050215	59509P106	MICROMEM TECHNOLOGI	50	MMTIF	5043A	2	2
20050215	59509P106	MICROMEM TECHNOLOGI	7000	MMTIF	5065A	2	1
20050215	5.95E+112	MICRON ENVIRO SYSTEM	59484	MSEV	0157A	2	3
20050215	5.95E+112	MICRON ENVIRO SYSTEM	1010	MSEV	0283A	2	3
20050215	5.95E+112	MICRON ENVIRO SYSTEM	1300	MSEV	0750A	2	14
20050215	595635103	MIDCAP SPDR TR UNIT SF	98300	MDY	0067A	1	1
20050215	595635103	MIDCAP SPDR TR UNIT SF	467	MDY	5043A	1	1
20050215	597865104	MIDNET INC	209	MIDX	0164A	2	11
20050215	597865104	MIDNET INC	20000	MIDX	0216A	2	35
20050215	597865104	MIDNET INC	1600	MIDX	0573A	2	47
20050215	597911106	MIDWEST AIR GROUP INC	911	MEH	0188A	0	1
20050215	597911106	MIDWEST AIR GROUP INC	900	MEH	0355A	0	5
20050215	597911106	MIDWEST AIR GROUP INC	1897	MEH	0407A	0	1
20050215	597911106	MIDWEST AIR GROUP INC	3452	MEH	0418A	0	2
20050215	597911106	MIDWEST AIR GROUP INC	1380	MEH	0443A	0	2
20050215	597911106	MIDWEST AIR GROUP INC	1300	MEH	0501A	0	1
20050215	597911106	MIDWEST AIR GROUP INC	11700	MEH	0573A	0	2
20050215	598126100	MIDWAY AIRLINES CORP	291156	MDWYQ	0019A	2	320
20050215	598148104	MIDWAY GAMES INC.	5577	MWY	0012A	0	1
20050215	598148104	MIDWAY GAMES INC.	38649	MWY	0221A	0	13
20050215	598148104	MIDWAY GAMES INC.	12761	MWY	0355A	0	1
20050215	598148104	MIDWAY GAMES INC.	1247	MWY	0501A	0	1
20050215	598148104	MIDWAY GAMES INC.	34262	MWY	0549A	0	8
20050215	598148104	MIDWAY GAMES INC.	16049	MWY	0733A	0	2

20050215	59862K108	MIKOHN GAMING CORP	13300	PGIC	0725A	2	7
20050215	598709103	MILACRON INC	867	MZ	0044A	0	1
20050215	598709103	MILACRON INC	896	MZ	0188A	0	1
20050215	598709103	MILACRON INC	48020	MZ	0437A	0	31
20050215	598709103	MILACRON INC	5356	MZ	0549A	0	30
20050215	598709103	MILACRON INC	1152	MZ	0569A	0	1
20050215	598709103	MILACRON INC	7216	MZ	0573A	0	6
20050215	598709103	MILACRON INC	38	MZ	0646A	0	2
20050215	598709103	MILACRON INC	105	MZ	2767A	0	1
20050215	599788106	MILITARY RESALE GRP IN	26898	MYRG	0141A	2	6
20050215	599902103	MILLENNIUM PHARMACEU	46523	MLNM	0126A	2	1
20050215	599902103	MILLENNIUM PHARMACEU	4600	MLNM	0749A	2	4
20050215	599902103	MILLENNIUM PHARMACEU	900	MLNM	0750A	2	1
20050215	60038B105	MILLENNIUM CELL INC	36924	MCEL	0161A	2	18
20050215	60038B105	MILLENNIUM CELL INC	18425	MCEL	0188A	2	2
20050215	60038B105	MILLENNIUM CELL INC	2344	MCEL	0355A	2	9
20050215	60038B105	MILLENNIUM CELL INC	96	MCEL	0551A	2	38
20050215	60038B105	MILLENNIUM CELL INC	2260	MCEL	0705A	2	1
20050215	60038H102	MILLENNIUM BIOTECHNOI	91046	MBTG	0141A	2	2
20050215	60038H102	MILLENNIUM BIOTECHNOI	40391	MBTG	0443A	2	5
20050215	60038H102	MILLENNIUM BIOTECHNOI	5000	MBTG	0623A	2	3
20050215	60253L101	MINCO MINING & METALS	4500	MMAXF	5025A	2	1
20050215	60253L101	MINCO MINING & METALS	9893	MMAXF	5099A	2	1
20050215	602682106	MINDSPEED TECHNOLOG	119008	MSPD	0437A	2	31
20050215	602682106	MINDSPEED TECHNOLOG	11920	MSPD	0549A	2	8
20050215	602682106	MINDSPEED TECHNOLOG	8158	MSPD	0551A	2	40
20050215	602682106	MINDSPEED TECHNOLOG	100	MSPD	0749A	2	37
20050215	602682106	MINDSPEED TECHNOLOG	2	MSPD	0887A	2	406
20050215	602910101	MINERA ANDES INC	17000	MNEAF	0352A	2	13
20050215	602910101	MINERA ANDES INC	28500	MNEAF	5029A	2	41
20050215	602910101	MINERA ANDES INC	4500	MNEAF	5030A	2	1
20050215	602910101	MINERA ANDES INC	79934	MNEAF	5036A	2	7
20050215	602910101	MINERA ANDES INC	10000	MNEAF	5039A	2	1
20050215	602910101	MINERA ANDES INC	152750	MNEAF	5099A	2	9
20050215	603432105	MINES MGMT INC	971	MGN	0501A	1	1
20050215	603432105	MINES MGMT INC	26300	MGN	5099A	1	183
20050215	60446N105	MINT TECHNOLOGY CORF	10000	MITPF	5025A	2	2
20050215	604593103	MIRACLE ENTERTAINMEN	176229	MEMI	0157A	2	53
20050215	604593103	MIRACLE ENTERTAINMEN	92	MEMI	0367A	2	60
20050215	604593103	MIRACLE ENTERTAINMEN	11	MEMI	5118A	2	98
20050215	6.05E+104	MIRAMAR MINING CORP (I	3096	MNG	0210A	1	4
20050215	6.05E+104	MIRAMAR MINING CORP (I	1999	MNG	0418A	1	2
20050215	6.05E+104	MIRAMAR MINING CORP (I	2100	MNG	0501A	1	1
20050215	6.05E+104	MIRAMAR MINING CORP (I	16290	MNG	0705A	1	1
20050215	604673103	MIRANDA GOLD CORPOR/	26500	MRDDF	5030A	2	3
20050215	604673103	MIRANDA GOLD CORPOR/	7287	MRDDF	5039A	2	5
20050215	604675108	MIRANT CORP	67982	MIRKQ	0074A	2	12
20050215	604675108	MIRANT CORP	118901	MIRKQ	0161A	2	8
20050215	604675108	MIRANT CORP	5425	MIRKQ	0283A	2	12
20050215	604675108	MIRANT CORP	10750	MIRKQ	0633A	2	2
20050215	60467Q102	MIRANT TR. I 6.25% CONV	475	MIRPQ	0352A	2	15
20050215	60467Q102	MIRANT TR. I 6.25% CONV	10465	MIRPQ	0418A	2	6
20050215	60467Q102	MIRANT TR. I 6.25% CONV	23000	MIRPQ	0573A	2	8
20050215	60467Q102	MIRANT TR. I 6.25% CONV	202	MIRPQ	5002A	2	24
20050215	605109107	MISSION RESOURCES CO	31917	MSSN	0780A	2	1
20050215	605288208	MISSISSIPPI CHEMICAL C	130009	MSPIQ	0019A	2	128
20050215	605288208	MISSISSIPPI CHEMICAL C	5880	MSPIQ	0221A	2	73
20050215	606816106	MITSUBISHI TOKYO FINL A	387768	MTF	0501A	0	2
20050215	606816106	MITSUBISHI TOKYO FINL A	1800	MTF	0690A	0	1
20050215	606816106	MITSUBISHI TOKYO FINL A	2423	MTF	0705A	0	8
20050215	606816106	MITSUBISHI TOKYO FINL A	1300	MTF	3720A	0	2
20050215	60684P101	MITTAL STEEL COMPANY	2912	MT	0103A	0	18
20050215	60684P101	MITTAL STEEL COMPANY	28658	MT	0161A	0	1
20050215	60684P101	MITTAL STEEL COMPANY	55795	MT	0355A	0	2
20050215	60684P101	MITTAL STEEL COMPANY	2389	MT	0551A	0	29
20050215	60684P101	MITTAL STEEL COMPANY	25835	MT	0690A	0	7
20050215	6.07E+111	MOBILE REACH INTL INC	838	MBRI	0157A	2	14
20050215	6.07E+111	MOBILE REACH INTL INC	499	MBRI	0623A	2	110
20050215	6.07E+111	MOBILE REACH INTL INC	2	MBRI	0887A	2	370
20050215	6.07E+111	MOBILE REACH INTL INC	55000	MBRI	5028A	2	227

20050215	6.07E+209	MOBILEPRO CORP-NEW	32338	MOBL	0157A	2	3
20050215	6.07E+209	MOBILEPRO CORP-NEW	311092	MOBL	0161A	2	2
20050215	6.07E+209	MOBILEPRO CORP-NEW	12431	MOBL	0623A	2	241
20050215	6.07E+209	MOBILEPRO CORP-NEW	23471	MOBL	0633A	2	4
20050215	607828100	MODINE MFG CO	3147	MOD	0437A	0	1
20050215	607828100	MODINE MFG CO	6980	MOD	0547A	0	1
20050215	607828100	MODINE MFG CO	135	MOD	0549A	0	1
20050215	60852N102	MOLECULAR IMAGING CO	696	MLRI	0019A	2	5
20050215	60852N102	MOLECULAR IMAGING CO	1	MLRI	0030A	2	36
20050215	60852N102	MOLECULAR IMAGING CO	18841	MLRI	0157A	2	2
20050215	60871R209	MOLSON COORS BREWIN	400	TAP	0013A	0	1
20050215	60871R209	MOLSON COORS BREWIN	9960	TAP	0100A	0	1
20050215	60871R209	MOLSON COORS BREWIN	13537	TAP	0155A	0	3
20050215	60871R209	MOLSON COORS BREWIN	258	TAP	0188A	0	3
20050215	60871R209	MOLSON COORS BREWIN	200	TAP	0201A	0	1
20050215	60871R209	MOLSON COORS BREWIN	1	TAP	0385A	0	3
20050215	60871R209	MOLSON COORS BREWIN	91151	TAP	5002A	0	2
20050215	609842109	MONOLITHIC SYS TECH IN	1	MOSY	0235A	2	5
20050215	609842109	MONOLITHIC SYS TECH IN	12270	MOSY	0501A	2	1
20050215	609842109	MONOLITHIC SYS TECH IN	77	MOSY	0633A	2	54
20050215	61238L109	MONTELLO RESOURCES I	31600	MLORF	5025A	2	3
20050215	615579307	MOONEY AEROSPACE GR	3	MNYG	0015A	2	1
20050215	615579307	MOONEY AEROSPACE GR	9880	MNYG	0234A	2	26
20050215	615579307	MOONEY AEROSPACE GR	4	MNYG	0352A	2	21
20050215	615579307	MOONEY AEROSPACE GR	3000	MNYG	0443A	2	22
20050215	615579307	MOONEY AEROSPACE GR	62	MNYG	0705A	2	4
20050215	61689A107	MORGAN BEAUMONT INC	170	MBEU	0019A	2	12
20050215	61689A107	MORGAN BEAUMONT INC	1313	MBEU	0161A	2	2
20050215	61689A107	MORGAN BEAUMONT INC	12000	MBEU	5099A	2	2
20050215	61744G107	MRG STLY EMERG MKT FI	40	MSF	0005A	0	1
20050215	61744G107	MRG STLY EMERG MKT FI	2800	MSF	0234A	0	3
20050215	61744G107	MRG STLY EMERG MKT FI	4120	MSF	0407A	0	1
20050215	61744G107	MRG STLY EMERG MKT FI	96	MSF	0418A	0	2
20050215	61744G107	MRG STLY EMERG MKT FI	1600	MSF	0501A	0	4
20050215	61744G107	MRG STLY EMERG MKT FI	3013	MSF	0534A	0	3
20050215	61744G107	MRG STLY EMERG MKT FI	3920	MSF	0571A	0	3
20050215	61744H105	MRG STLY EMERG DEBT	8591	MSD	0210A	0	2
20050215	61744H105	MRG STLY EMERG DEBT	11880	MSD	0501A	0	14
20050215	61744H105	MRG STLY EMERG DEBT	500	MSD	0690A	0	2
20050215	61744R103	MRG STLY GLOBAL OPPO	1000	MGB	0050A	0	1
20050215	61744R103	MRG STLY GLOBAL OPPO	8211	MGB	0161A	0	36
20050215	61744R103	MRG STLY GLOBAL OPPO	1121	MGB	0188A	0	2
20050215	61744R103	MRG STLY GLOBAL OPPO	20359	MGB	0210A	0	3
20050215	61744R103	MRG STLY GLOBAL OPPO	4000	MGB	0501A	0	1
20050215	61744R103	MRG STLY GLOBAL OPPO	2900	MGB	0725A	0	2
20050215	61745C105	MRG STLY INDIA INVEST	129	IIF	0161A	0	1
20050215	61745C105	MRG STLY INDIA INVEST	29918	IIF	0501A	0	9
20050215	61745C105	MRG STLY INDIA INVEST	2459	IIF	0551A	0	52
20050215	61745C105	MRG STLY INDIA INVEST	2160	IIF	0571A	0	7
20050215	61745C105	MRG STLY INDIA INVEST	4100	IIF	0573A	0	9
20050215	61745C105	MRG STLY INDIA INVEST	3082	IIF	0632A	0	1
20050215	61745C105	MRG STLY INDIA INVEST	5000	IIF	0642A	0	1
20050215	61745C105	MRG STLY INDIA INVEST	4700	IIF	0690A	0	13
20050215	61745C105	MRG STLY INDIA INVEST	3548	IIF	0725A	0	2
20050215	61745C105	MRG STLY INDIA INVEST	47900	IIF	0773A	0	6
20050215	61745P452	MORGAN STANLEY MUNI	1433	OIA	0020A	0	2
20050215	61745P452	MORGAN STANLEY MUNI	8000	OIA	0534A	0	92
20050215	61745P452	MORGAN STANLEY MUNI	3100	OIA	0690A	0	73
20050215	61746B494	MORGAN STLY	13586	DJP	0161A	1	90
20050215	61746B494	MORGAN STLY	1300	DJP	0551A	1	29
20050215	61746S315	MORGAN SSTLY SPARQS	19100	QSQ	0161A	1	69
20050215	61746S539	MORGAN STANLEY CAP N	23844	DPP	0161A	1	103
20050215	61746S653	MORGAN STANLEY PLUS	16208	PLM	0161A	1	132
20050215	61746S661	MORGAN STANLEY 10% S	12465	AYS	0551A	1	52
20050215	61746S679	MORGAN STANLEY 8% SP	10100	MYA	0161A	1	8
20050215	61746Y809	MORGAN STLY 8% MOTOI	16762	MLQ	0161A	1	31
20050215	61746Y858	MORGAN STANLEY CAP P	13633	MOR	0161A	1	32
20050215	61746Y866	MORGAN STLY 8% TEXAS	11673	TXM	0161A	1	31
20050215	619821101	MOTO PHOTO INC	11730	MOTOQ	0352A	2	301
20050215	619908304	MOTIENT CORP	33139	MNCP	0005A	2	2

20050215	619908304	MOTIENT CORP	10000	MNCP	0226A	2	2
20050215	619908304	MOTIENT CORP	23856	MNCP	0226A	2	2
20050215	619908304	MOTIENT CORP	4358	MNCP	0385A	2	8
20050215	619908304	MOTIENT CORP	30	MNCP	0633A	2	1
20050215	619908304	MOTIENT CORP	100	MNCP	0696A	2	1
20050215	619908304	MOTIENT CORP	639	MNCP	0705A	2	37
20050215	620076109	MOTOROLA INC	88427	MOT	0005A	0	1
20050215	620076109	MOTOROLA INC	4500	MOT	0010A	0	1
20050215	620076109	MOTOROLA INC	73	MOT	0157A	0	2
20050215	620076109	MOTOROLA INC	11975	MOT	0158A	0	1
20050215	620076109	MOTOROLA INC	5000	MOT	0512A	0	1
20050215	620076109	MOTOROLA INC	100	MOT	0688A	0	2
20050215	620076109	MOTOROLA INC	6526	MOT	0749A	0	8
20050215	620076109	MOTOROLA INC	650	MOT	0780A	0	1
20050215	62010T104	MOTORSPORTS EMPORIL	25000	MSEP	0265A	2	3
20050215	62010T104	MOTORSPORTS EMPORIL	4500	MSEP	0632A	2	2
20050215	624581104	MOVIE GALLERY INC	42030	MOVI	0005A	2	1
20050215	624581104	MOVIE GALLERY INC	1601	MOVI	0164A	2	3
20050215	624581104	MOVIE GALLERY INC	11	MOVI	0188A	2	1
20050215	624581104	MOVIE GALLERY INC	3097	MOVI	0385A	2	6
20050215	624581104	MOVIE GALLERY INC	241	MOVI	0437A	2	4
20050215	624581104	MOVIE GALLERY INC	246	MOVI	0534A	2	6
20050215	624581104	MOVIE GALLERY INC	3459	MOVI	0549A	2	9
20050215	624581104	MOVIE GALLERY INC	59	MOVI	0702A	2	5
20050215	624581104	MOVIE GALLERY INC	171	MOVI	0780A	2	1
20050215	624581104	MOVIE GALLERY INC	261	MOVI	3650A	2	4
20050215	624581104	MOVIE GALLERY INC	898	MOVI	5002A	2	11
20050215	62472C102	MPHASE TECHNOLOGIES	10000	XDSL	0050A	2	1
20050215	62472C102	MPHASE TECHNOLOGIES	61070	XDSL	0141A	2	1
20050215	62472C102	MPHASE TECHNOLOGIES	305483	XDSL	0571A	2	13
20050215	62472C102	MPHASE TECHNOLOGIES	7922	XDSL	0633A	2	6
20050215	62472C102	MPHASE TECHNOLOGIES	355000	XDSL	5065A	2	40
20050215	62473L309	MPOWER HLDG CORP CC	379	MPE	0750A	1	52
20050215	62473L309	MPOWER HLDG CORP CC	14800	MPE	0773A	1	1
20050215	62544S101	MULTICELL TECHNOLOGI	32440	MUCL	0044A	2	1
20050215	62544S101	MULTICELL TECHNOLOGI	30956	MUCL	0352A	2	7
20050215	62544X100	MULTIBAND CORP	64000	MBND	0141A	2	20
20050215	62544X100	MULTIBAND CORP	9000	MBND	0221A	2	2
20050215	62544X100	MULTIBAND CORP	356	MBND	0690A	2	20
20050215	62544X100	MULTIBAND CORP	500	MBND	0705A	2	1
20050215	62544X100	MULTIBAND CORP	67438	MBND	5099A	2	8
20050215	625453105	MULTIMEDIA GAMES INC	101	MGAM	0188A	2	1
20050215	625453105	MULTIMEDIA GAMES INC	2413	MGAM	0437A	2	27
20050215	625453105	MULTIMEDIA GAMES INC	16303	MGAM	0549A	2	27
20050215	625453105	MULTIMEDIA GAMES INC	11250	MGAM	0642A	2	4
20050215	625453105	MULTIMEDIA GAMES INC	233	MGAM	3650A	2	4
20050215	62546D102	MULTIMEDIA K I D INC	30503	MKID	5058A	2	177
20050215	625930102	MUNIHOLDINGS INSURED	4019	MUS	0055A	0	1
20050215	625930102	MUNIHOLDINGS INSURED	2900	MUS	0501A	0	9
20050215	625930102	MUNIHOLDINGS INSURED	9000	MUS	0690A	0	106
20050215	62618U107	MUNI INTERMED DURATIC	10783	MUI	0407A	0	1
20050215	62618U107	MUNI INTERMED DURATIC	1	MUI	0418A	0	6
20050215	62618U107	MUNI INTERMED DURATIC	2594	MUI	0443A	0	2
20050215	62624B101	MUNICIPAL MTG & EQTY L	3795	MMA	0005A	0	2
20050215	62624B101	MUNICIPAL MTG & EQTY L	2100	MMA	0074A	0	3
20050215	62624B101	MUNICIPAL MTG & EQTY L	132000	MMA	0161A	0	4
20050215	62624B101	MUNICIPAL MTG & EQTY L	5010	MMA	0501A	0	6
20050215	62625H107	MUNIHOLDINGS FUND INC	4	MHD	0030A	0	1
20050215	62625H107	MUNIHOLDINGS FUND INC	11272	MHD	0161A	0	2
20050215	62625H107	MUNIHOLDINGS FUND INC	12767	MHD	0279A	0	9
20050215	62625H107	MUNIHOLDINGS FUND INC	110	MHD	0311A	0	11
20050215	62625H107	MUNIHOLDINGS FUND INC	5478	MHD	0501A	0	76
20050215	62625H107	MUNIHOLDINGS FUND INC	9322	MHD	0690A	0	144
20050215	62629P105	MUNIVEST FUND II INC	21101	MVT	0161A	0	6
20050215	62629P105	MUNIVEST FUND II INC	1700	MVT	0234A	0	48
20050215	62629P105	MUNIVEST FUND II INC	4500	MVT	0501A	0	15
20050215	62629P105	MUNIVEST FUND II INC	11767	MVT	0690A	0	52
20050215	627189103	MURRAY UTD DEV CORP	24596	MRAY	0164A	2	6
20050215	627189103	MURRAY UTD DEV CORP	45	MRAY	0234A	2	5
20050215	628251100	MUTUAL EXCHANGE INT'L	31000	MEIX	0418A	2	313

20050215	628351108	MUTUAL RISK MANAGEME	22887	MLRMF	0352A	2	370
20050215	62855J104	MYRIAD GENETICS INC	4362	MYGN	0005A	2	5
20050215	62855J104	MYRIAD GENETICS INC	34335	MYGN	0573A	2	3
20050215	62855J104	MYRIAD GENETICS INC	811	MYGN	5063A	2	1
20050215	6.29E+108	MYOGEN INC OC-COM	186	MYOG	0164A	2	1
20050215	6.29E+108	MYOGEN INC OC-COM	1000	MYOG	0201A	2	1
20050215	6.29E+108	MYOGEN INC OC-COM	8184	MYOG	0437A	2	4
20050215	6.29E+108	MYOGEN INC OC-COM	290	MYOG	0534A	2	2
20050215	6.29E+108	MYOGEN INC OC-COM	2016	MYOG	0549A	2	20
20050215	6.29E+108	MYOGEN INC OC-COM	1	MYOG	0573A	2	6
20050215	6.29E+108	MYOGEN INC OC-COM	7060	MYOG	0642A	2	1
20050215	628690109	MYTURN.COM INC	8700	MYTNQ	0005A	2	31
20050215	628690109	MYTURN.COM INC	250	MYTNQ	0057A	2	1
20050215	628690109	MYTURN.COM INC	216991	MYTNQ	0352A	2	999
20050215	6.29E+112	NCR CORPORATION	222	NCR	0141A	0	1
20050215	6.29E+112	NCR CORPORATION	1465	NCR	0501A	0	1
20050215	6.29E+112	NCR CORPORATION	43873	NCR	0705A	0	16
20050215	6.29E+112	NCR CORPORATION	25	NCR	0749A	0	6
20050215	6.29E+112	NCR CORPORATION	131	NCR	5063A	0	1
20050215	62912R107	NGP CAPITAL RESOURCE	448	NGPC	0551A	2	32
20050215	62912R107	NGP CAPITAL RESOURCE	32620	NGPC	0725A	2	2
20050215	629300104	NMXS.COM INC	17579	NMXS	0157A	2	4
20050215	629300104	NMXS.COM INC	10000	NMXS	0750A	2	7
20050215	629369109	NQL INC	10500	NQLIQ	0005A	2	0
20050215	62940M104	NTL INC NEW	26166	NTLI	0126A	2	1
20050215	62940M104	NTL INC NEW	167	NTLI	0705A	2	3
20050215	629410309	NTN COMMUNICATIONS IN	18770	NTN	0221A	1	2
20050215	629410309	NTN COMMUNICATIONS IN	100	NTN	0705A	1	1
20050215	629422106	NTS REALTY HOLDINGS L	30157	NLP	0015A	1	6
20050215	629445206	NVE CORPORATION NEW	10038	NVEC	0005A	2	2
20050215	629445206	NVE CORPORATION NEW	5518	NVEC	0074A	2	9
20050215	629445206	NVE CORPORATION NEW	13580	NVEC	0221A	2	9
20050215	629445206	NVE CORPORATION NEW	97	NVEC	0226A	2	1
20050215	629445206	NVE CORPORATION NEW	1302	NVEC	0418A	2	2
20050215	629445206	NVE CORPORATION NEW	266	NVEC	0571A	2	2
20050215	629445206	NVE CORPORATION NEW	1000	NVEC	0573A	2	2
20050215	629445206	NVE CORPORATION NEW	4524	NVEC	0642A	2	9
20050215	629445206	NVE CORPORATION NEW	75	NVEC	0690A	2	1
20050215	629445206	NVE CORPORATION NEW	100	NVEC	5063A	2	3
20050215	629865205	NAM TAI ELECTRONICS IN	912	NTE	0157A	0	3
20050215	629865205	NAM TAI ELECTRONICS IN	29212	NTE	0501A	0	5
20050215	630075109	NANOGEN INC	2737	NGEN	0437A	2	4
20050215	630075109	NANOGEN INC	26333	NGEN	0549A	2	49
20050215	630075109	NANOGEN INC	163312	NGEN	0551A	2	52
20050215	630075109	NANOGEN INC	7999	NGEN	0642A	2	1
20050215	630075109	NANOGEN INC	200	NGEN	0646A	2	1
20050215	630077105	NANOMETRICS INC	3785	NANO	0005A	2	1
20050215	630077105	NANOMETRICS INC	1170	NANO	0044A	2	1
20050215	630077105	NANOMETRICS INC	1048	NANO	0188A	2	3
20050215	630077105	NANOMETRICS INC	4399	NANO	0355A	2	2
20050215	630077105	NANOMETRICS INC	3520	NANO	0385A	2	1
20050215	630077105	NANOMETRICS INC	4114	NANO	0501A	2	3
20050215	630077105	NANOMETRICS INC	1064	NANO	0690A	2	1
20050215	630079101	NAMPHASE TECHNOLOGI	14166	NANX	0050A	2	1
20050215	630079101	NAMPHASE TECHNOLOGI	15699	NANX	0355A	2	9
20050215	630079101	NAMPHASE TECHNOLOGI	982	NANX	0551A	2	5
20050215	63007M102	NANOBAC PHARMACEUTI	10750	NNBP	0164A	2	1
20050215	63007M102	NANOBAC PHARMACEUTI	29	NNBP	0705A	2	1
20050215	63007X108	NANO-PROPRIETARY INC	2465	NNPP	0019A	2	2
20050215	63007X108	NANO-PROPRIETARY INC	2750	NNPP	0221A	2	107
20050215	63007X108	NANO-PROPRIETARY INC	51450	NNPP	0352A	2	1
20050215	630080109	NANOPIERCE TECHNOLO	11000	NPCT	0443A	2	3
20050215	630797108	NAPSTER INC.	210627	NAPS	0005A	2	1
20050215	630797108	NAPSTER INC.	5000	NAPS	0213A	2	22
20050215	630797108	NAPSTER INC.	52913	NAPS	0501A	2	3
20050215	630797108	NAPSTER INC.	400	NAPS	0551A	2	24
20050215	630797108	NAPSTER INC.	13668	NAPS	0671A	2	3
20050215	630797108	NAPSTER INC.	1500	NAPS	0690A	2	1
20050215	630797108	NAPSTER INC.	96733	NAPS	5099A	2	9
20050215	631100104	NASDAQ-100 SHARES	1960	QQQQ	0012A	2	1

20050215	631100104	NASDAQ-100 SHARES	49708	QQQQ	0152A	2	3
20050215	631100104	NASDAQ-100 SHARES	5000	QQQQ	0157A	2	1
20050215	631100104	NASDAQ-100 SHARES	577695	QQQQ	0161A	2	1
20050215	631100104	NASDAQ-100 SHARES	3027	QQQQ	0279A	2	1
20050215	631100104	NASDAQ-100 SHARES	1965191	QQQQ	0355A	2	1
20050215	631100104	NASDAQ-100 SHARES	1591	QQQQ	0364A	2	1
20050215	631100104	NASDAQ-100 SHARES	1000	QQQQ	0551A	2	1
20050215	631100104	NASDAQ-100 SHARES	7141	QQQQ	0671A	2	1
20050215	631100104	NASDAQ-100 SHARES	63	QQQQ	0701A	2	1
20050215	631100104	NASDAQ-100 SHARES	1027	QQQQ	0705A	2	1
20050215	631100104	NASDAQ-100 SHARES	351340	QQQQ	0749A	2	4
20050215	631100104	NASDAQ-100 SHARES	1980	QQQQ	0750A	2	1
20050215	631100104	NASDAQ-100 SHARES	2180	QQQQ	5099A	2	5
20050215	631103108	NASDAQ STK MKT INC	141	NDAQ	0060A	2	1
20050215	631103108	NASDAQ STK MKT INC	200	NDAQ	0067A	2	1
20050215	631103108	NASDAQ STK MKT INC	10	NDAQ	0157A	2	2
20050215	631103108	NASDAQ STK MKT INC	1100	NDAQ	0284A	2	1
20050215	631103108	NASDAQ STK MKT INC	6000	NDAQ	0309A	2	1
20050215	631103108	NASDAQ STK MKT INC	1100	NDAQ	0311A	2	1
20050215	631103108	NASDAQ STK MKT INC	36892	NDAQ	0443A	2	1
20050215	631103108	NASDAQ STK MKT INC	32184	NDAQ	0501A	2	2
20050215	631103108	NASDAQ STK MKT INC	27500	NDAQ	0632A	2	1
20050215	631103108	NASDAQ STK MKT INC	1705	NDAQ	0633A	2	6
20050215	631103108	NASDAQ STK MKT INC	800	NDAQ	0740A	2	0
20050215	631103108	NASDAQ STK MKT INC	1150	NDAQ	0750A	2	1
20050215	631103108	NASDAQ STK MKT INC	100	NDAQ	0780A	2	1
20050215	632381208	NATIONAL COAL CORP NE	250	NCOC	0352A	2	9
20050215	632381208	NATIONAL COAL CORP NE	500	NCOC	0418A	2	1
20050215	632381208	NATIONAL COAL CORP NE	95	NCOC	0443A	2	4
20050215	632381208	NATIONAL COAL CORP NE	1875	NCOC	0632A	2	9
20050215	632381208	NATIONAL COAL CORP NE	2	NCOC	0633A	2	13
20050215	632381208	NATIONAL COAL CORP NE	3600	NCOC	5028A	2	6
20050215	632381208	NATIONAL COAL CORP NE	6300	NCOC	5099A	2	2
20050215	63654U100	NATIONAL INTERSTATE C	2283	NATL	0443A	2	5
20050215	63654U100	NATIONAL INTERSTATE C	78500	NATL	0642A	2	4
20050215	63654U100	NATIONAL INTERSTATE C	8001	NATL	0780A	2	4
20050215	63654U100	NATIONAL INTERSTATE C	1100	NATL	0799A	2	1
20050215	637071101	NATIONAL OILWELL,INC.	1758	NOI	0067A	0	1
20050215	637071101	NATIONAL OILWELL,INC.	26	NOI	0188A	0	1
20050215	637071101	NATIONAL OILWELL,INC.	11000	NOI	0705A	0	1
20050215	637479106	NATIONAL SCIENTIFIC CO	22	NSCT	0057A	2	1
20050215	637479106	NATIONAL SCIENTIFIC CO	246270	NSCT	0141A	2	17
20050215	637479106	NATIONAL SCIENTIFIC CO	677	NSCT	0157A	2	2
20050215	637479106	NATIONAL SCIENTIFIC CO	165811	NSCT	0226A	2	17
20050215	638539700	NATL WESTMINSTER BK F	1973	NWPRB	0020A	0	3
20050215	638539700	NATL WESTMINSTER BK F	60500	NWPRB	0060A	0	11
20050215	638539700	NATL WESTMINSTER BK F	1	NWPRB	0385A	0	2
20050215	63860C100	NATIONSHEALTH INC	8681	NHRX	0161A	2	5
20050215	63860C100	NATIONSHEALTH INC	2200	NHRX	0501A	2	2
20050215	63860C100	NATIONSHEALTH INC	15800	NHRX	0551A	2	39
20050215	63860C100	NATIONSHEALTH INC	8409	NHRX	0633A	2	7
20050215	63860C100	NATIONSHEALTH INC	1600	NHRX	0690A	2	6
20050215	63860C118	NATIONSHEALTH INC WTS	19844	NHRXW	0633A	2	4
20050215	63887P100	NATURAL GAS SYSTEMS I	2300	NGSY	0750A	2	2
20050215	63887P100	NATURAL GAS SYSTEMS I	24063	NGSY	5065A	2	160
20050215	63887P100	NATURAL GAS SYSTEMS I	79124	NGSY	5099A	2	77
20050215	63888P406	NATURAL HEALTH TREND	201	NHLC	0019A	2	2
20050215	63888P406	NATURAL HEALTH TREND	35	NHLC	0044A	2	1
20050215	63888P406	NATURAL HEALTH TREND	174	NHLC	0157A	2	1
20050215	63888P406	NATURAL HEALTH TREND	5943	NHLC	0161A	2	20
20050215	63888P406	NATURAL HEALTH TREND	3000	NHLC	0443A	2	1
20050215	63888P406	NATURAL HEALTH TREND	400	NHLC	0573A	2	1
20050215	63888P406	NATURAL HEALTH TREND	1285	NHLC	0633A	2	23
20050215	63888P406	NATURAL HEALTH TREND	1	NHLC	0887A	2	478
20050215	63888P406	NATURAL HEALTH TREND	335	NHLC	5048A	2	1
20050215	63888P406	NATURAL HEALTH TREND	3000	NHLC	5099A	2	4
20050215	639019108	NATURES ELEMENT HOLD	18800	NELMQ	0793A	2	37
20050215	63910B102	NAUTILUS GROUP INC (TH	6349	NLS	0055A	0	1
20050215	63910B102	NAUTILUS GROUP INC (TH	317	NLS	0234A	0	6
20050215	63910B102	NAUTILUS GROUP INC (TH	300	NLS	0438A	0	1

20050215	63910B102	NAUTILUS GROUP INC (TH	3376	NLS	0573A	0	1
20050215	639208107	NAVARRE CORP	4742	NAVR	0221A	2	3
20050215	639208107	NAVARRE CORP	453	NAVR	0437A	2	1
20050215	639208107	NAVARRE CORP	13245	NAVR	0549A	2	1
20050215	639208107	NAVARRE CORP	25613	NAVR	0690A	2	2
20050215	63935N107	NAVIGANT CONSULTING I	11375	NCI	0385A	0	1
20050215	63935R108	NAVIGANT INTERNATIONA	2320	FLYR	0050A	2	1
20050215	63935R108	NAVIGANT INTERNATIONA	10380	FLYR	0067A	2	1
20050215	63935R108	NAVIGANT INTERNATIONA	500	FLYR	0213A	2	1
20050215	63935R108	NAVIGANT INTERNATIONA	100	FLYR	0385A	2	1
20050215	63935R108	NAVIGANT INTERNATIONA	11836	FLYR	0437A	2	15
20050215	63935R108	NAVIGANT INTERNATIONA	5959	FLYR	0549A	2	15
20050215	63936L100	NAVTEQ CORPORATION	22	NVT	0012A	0	1
20050215	63936L100	NAVTEQ CORPORATION	1000	NVT	0311A	0	1
20050215	63936L100	NAVTEQ CORPORATION	94144	NVT	0385A	0	1
20050215	63936L100	NAVTEQ CORPORATION	1601	NVT	0407A	0	1
20050215	63936L100	NAVTEQ CORPORATION	753	NVT	0642A	0	1
20050215	63936L100	NAVTEQ CORPORATION	543	NVT	0690A	0	1
20050215	640079109	NEENAH PAPER INC	1	NP	0013A	0	1
20050215	640079109	NEENAH PAPER INC	744	NP	0188A	0	2
20050215	640079109	NEENAH PAPER INC	27	NP	0309A	0	1
20050215	640079109	NEENAH PAPER INC	58182	NP	0418A	0	1
20050215	640079109	NEENAH PAPER INC	21	NP	0780A	0	1
20050215	640079109	NEENAH PAPER INC	1	NP	0816A	0	6
20050215	640079109	NEENAH PAPER INC	6	NP	7607A	0	18
20050215	640330106	NELSON L B CORP	116525	NLBC	0221A	2	37
20050215	640497103	NEOMAGIC CORP	5000	NMGC	0019A	2	3
20050215	640497103	NEOMAGIC CORP	3600	NMGC	0074A	2	8
20050215	640497103	NEOMAGIC CORP	24328	NMGC	0188A	2	7
20050215	640497103	NEOMAGIC CORP	53110	NMGC	0355A	2	29
20050215	640497103	NEOMAGIC CORP	250	NMGC	0551A	2	43
20050215	640497103	NEOMAGIC CORP	79133	NMGC	0571A	2	19
20050215	640497103	NEOMAGIC CORP	65	NMGC	0573A	2	73
20050215	640497103	NEOMAGIC CORP	60	NMGC	0690A	2	4
20050215	640505103	NEOMEDIA TECHNOLOGIE	143000	NEOM	0141A	2	1
20050215	640505103	NEOMEDIA TECHNOLOGIE	32980	NEOM	0161A	2	1
20050215	640506101	NEON COMMUNICATIONS	13956	NOPTQ	0633A	2	616
20050215	640518106	NEOPROBE CORP	8550	NEOP	0044A	2	1
20050215	640518106	NEOPROBE CORP	18825	NEOP	0221A	2	36
20050215	640518106	NEOPROBE CORP	107100	NEOP	0309A	2	37
20050215	640518106	NEOPROBE CORP	150	NEOP	0750A	2	8
20050215	64065P102	NEWARE SYSTEMS INC.	16623	NWRE	0074A	2	1
20050215	64065P102	NEWARE SYSTEMS INC.	1548	NWRE	0221A	2	4
20050215	64065P102	NEWARE SYSTEMS INC.	74	NWRE	0352A	2	1
20050215	64065P102	NEWARE SYSTEMS INC.	9444	NWRE	0374A	2	2
20050215	64065P102	NEWARE SYSTEMS INC.	3616	NWRE	0437A	2	1
20050215	64065P102	NEWARE SYSTEMS INC.	484	NWRE	0551A	2	40
20050215	64065P102	NEWARE SYSTEMS INC.	1000	NWRE	0633A	2	7
20050215	64065P102	NEWARE SYSTEMS INC.	5857	NWRE	0642A	2	2
20050215	64065P102	NEWARE SYSTEMS INC.	1900	NWRE	0646A	2	7
20050215	640671103	NEPHROS INC	9400	NEP	0050A	1	98
20050215	640671103	NEPHROS INC	35576	NEP	0161A	1	6
20050215	640690301	NEPTUNE INDUSTRIES IN	364685	NPNI	0632A	2	44
20050215	640902300	NEUROTECH DEVELOPME	131819	NEKDA	0012A	2	339
20050215	640902300	NEUROTECH DEVELOPME	909	NEKDA	0221A	2	2
20050215	640902300	NEUROTECH DEVELOPME	37465	NEKDA	0501A	2	76
20050215	640919106	NEOPHARM INC	2314	NEOL	0005A	2	1
20050215	640919106	NEOPHARM INC	153	NEOL	0352A	2	1
20050215	640919106	NEOPHARM INC	3022	NEOL	0355A	2	1
20050215	640919106	NEOPHARM INC	14128	NEOL	0437A	2	10
20050215	640919106	NEOPHARM INC	435	NEOL	0534A	2	2
20050215	640919106	NEOPHARM INC	1608	NEOL	0549A	2	3
20050215	640919106	NEOPHARM INC	2271	NEOL	0705A	2	12
20050215	640919106	NEOPHARM INC	3000	NEOL	5063A	2	13
20050215	640961207	NETWORK INSTALLATION	4600	NWKI	0052A	2	9
20050215	640961207	NETWORK INSTALLATION	1000	NWKI	0157A	2	1
20050215	640961207	NETWORK INSTALLATION	5616	NWKI	0161A	2	7
20050215	640961207	NETWORK INSTALLATION	740	NWKI	0226A	2	1
20050215	640961207	NETWORK INSTALLATION	10350	NWKI	0234A	2	16
20050215	640961207	NETWORK INSTALLATION	6660	NWKI	0632A	2	14

20050215	64104P105	NESS ENERGY INT'L INC	1734	NESS	0019A	2	14
20050215	64104P105	NESS ENERGY INT'L INC	10000	NESS	0141A	2	2
20050215	64104P105	NESS ENERGY INT'L INC	38599	NESS	0161A	2	7
20050215	64104P105	NESS ENERGY INT'L INC	15	NESS	0623A	2	16
20050215	64104P105	NESS ENERGY INT'L INC	400	NESS	0633A	2	5
20050215	64107N107	NET 1 UEPS TECHNOLOG	8	NUEP	0157A	2	5
20050215	64107N107	NET 1 UEPS TECHNOLOG	15000	NUEP	5048A	2	6
20050215	64108N106	NET2PHONE INC	30998	NTOP	0005A	2	1
20050215	64108N106	NET2PHONE INC	71388	NTOP	0573A	2	17
20050215	64108N106	NET2PHONE INC	16807	NTOP	0642A	2	2
20050215	64110L106	NETFLIX COM INC	152265	NFLX	0005A	2	1
20050215	64110L106	NETFLIX COM INC	3510	NFLX	0250A	2	5
20050215	64110L106	NETFLIX COM INC	12664	NFLX	0311A	2	1
20050215	64110L106	NETFLIX COM INC	1665	NFLX	0355A	2	1
20050215	64110L106	NETFLIX COM INC	62545	NFLX	0385A	2	12
20050215	64110L106	NETFLIX COM INC	5779	NFLX	0407A	2	6
20050215	64110L106	NETFLIX COM INC	227418	NFLX	0418A	2	5
20050215	64110L106	NETFLIX COM INC	120549	NFLX	0437A	2	41
20050215	64110L106	NETFLIX COM INC	215738	NFLX	0501A	2	36
20050215	64110L106	NETFLIX COM INC	585138	NFLX	0551A	2	38
20050215	64110L106	NETFLIX COM INC	410478	NFLX	0671A	2	118
20050215	64110L106	NETFLIX COM INC	1097671	NFLX	0690A	2	190
20050215	64110W102	NETEASE.COM INC ADS	7135	NTES	0311A	2	1
20050215	64110W102	NETEASE.COM INC ADS	400	NTES	0733A	2	3
20050215	64110W102	NETEASE.COM INC ADS	12800	NTES	0740A	2	1
20050215	64111Q104	NETGEAR INC	13990	NTGR	0005A	2	1
20050215	64111Q104	NETGEAR INC	1000	NTGR	0271A	2	4
20050215	64111Q104	NETGEAR INC	698	NTGR	0355A	2	1
20050215	64111Q104	NETGEAR INC	6875	NTGR	0437A	2	33
20050215	64111Q104	NETGEAR INC	1550	NTGR	0501A	2	4
20050215	64111Q104	NETGEAR INC	7498	NTGR	0549A	2	28
20050215	64111Q104	NETGEAR INC	8483	NTGR	0690A	2	2
20050215	641147103	NETPLEX GROUP INC (TH	19973	NTPL	0157A	2	1
20050215	64118B100	NETLOGIC MICROSYSTEM	35337	NETL	0005A	2	1
20050215	64118B100	NETLOGIC MICROSYSTEM	97211	NETL	0074A	2	8
20050215	64118B100	NETLOGIC MICROSYSTEM	6430	NETL	0188A	2	2
20050215	64118B100	NETLOGIC MICROSYSTEM	4579	NETL	0271A	2	15
20050215	64118B100	NETLOGIC MICROSYSTEM	650	NETL	0279A	2	11
20050215	64118B100	NETLOGIC MICROSYSTEM	21204	NETL	0418A	2	2
20050215	64118B100	NETLOGIC MICROSYSTEM	171653	NETL	0418A	2	2
20050215	64118B100	NETLOGIC MICROSYSTEM	750	NETL	0438A	2	1
20050215	64118B100	NETLOGIC MICROSYSTEM	37400	NETL	0573A	2	27
20050215	64118B100	NETLOGIC MICROSYSTEM	748	NETL	0785A	2	2
20050215	64120L104	NETWORK APPLIANCE CC	16056	NTAP	0005A	2	1
20050215	64120L104	NETWORK APPLIANCE CC	20	NTAP	0015A	2	1
20050215	64120L104	NETWORK APPLIANCE CC	200	NTAP	0045A	2	13
20050215	64120L104	NETWORK APPLIANCE CC	59836	NTAP	0126A	2	1
20050215	64120L104	NETWORK APPLIANCE CC	1	NTAP	0780A	2	5
20050215	64121N109	NETWORK-1 SECURITY SI	58960	NSSI	0279A	2	2
20050215	64121N109	NETWORK-1 SECURITY SI	3	NSSI	0633A	2	17
20050215	64122D506	NETWORK PLUS CORP.	7138	NPLSQ	0050A	2	427
20050215	64122D506	NETWORK PLUS CORP.	16390	NPLSQ	0221A	2	45
20050215	64122D506	NETWORK PLUS CORP.	43523	NPLSQ	0352A	2	410
20050215	64122D506	NETWORK PLUS CORP.	25040	NPLSQ	0418A	2	45
20050215	64125C109	NEUROCRINE BIOSCIENC	80	NBIX	0064A	2	1
20050215	64125C109	NEUROCRINE BIOSCIENC	100	NBIX	0271A	2	1
20050215	64125C109	NEUROCRINE BIOSCIENC	85379	NBIX	0355A	2	3
20050215	64125K101	NEUROCHEM INC	35249	NRMX	0005A	2	9
20050215	64125K101	NEUROCHEM INC	12523	NRMX	0050A	2	1
20050215	64125K101	NEUROCHEM INC	1563	NRMX	0164A	2	1
20050215	64125K101	NEUROCHEM INC	36	NRMX	0188A	2	5
20050215	64125K101	NEUROCHEM INC	365	NRMX	0221A	2	5
20050215	64125K101	NEUROCHEM INC	20566	NRMX	0355A	2	9
20050215	64125K101	NEUROCHEM INC	989	NRMX	0418A	2	2
20050215	64125K101	NEUROCHEM INC	1564	NRMX	0437A	2	1
20050215	64125K101	NEUROCHEM INC	3421	NRMX	0642A	2	2
20050215	64125K101	NEUROCHEM INC	414	NRMX	0690A	2	7
20050215	64125Y200	NEUTRON ENTERPRISES	250	NTRN	0019A	2	0
20050215	64125Y200	NEUTRON ENTERPRISES	9188	NTRN	0161A	2	2
20050215	64125Y200	NEUTRON ENTERPRISES	2000	NTRN	0226A	2	2

20050215	64126D106	NEUBERGER BERMAN RE	10811	NRL	0201A	0	17
20050215	64126D106	NEUBERGER BERMAN RE	2300	NRL	0690A	0	51
20050215	64127M105	NEVADA GEOTHERMAL P(	56	NGLPF	0157A	2	2
20050215	64127M105	NEVADA GEOTHERMAL P(	1000	NGLPF	0158A	2	4
20050215	64127M105	NEVADA GEOTHERMAL P(	2000	NGLPF	0374A	2	1
20050215	64127M105	NEVADA GEOTHERMAL P(	250	NGLPF	0623A	2	134
20050215	64127M105	NEVADA GEOTHERMAL P(	7	NGLPF	0633A	2	1
20050215	64127M105	NEVADA GEOTHERMAL P(	16500	NGLPF	5039A	2	3
20050215	641398102	NEVADA PAC GOLD LTD	5000	NVPGF	0235A	2	2
20050215	641398102	NEVADA PAC GOLD LTD	25000	NVPGF	5029A	2	11
20050215	64378H102	NEW DRAGON ASIA CORF	50000	NWD	0571A	1	6
20050215	6.47E+108	NEW MEDIUM ENTERPRIS	4	NMEN	0633A	2	68
20050215	6.47E+108	NEW MEDIUM ENTERPRIS	12000	NMEN	5029A	2	7
20050215	64754U107	NEW MORNING CORP	19269	NWMN	0161A	2	12
20050215	64754U107	NEW MORNING CORP	1300	NWMN	5043A	2	1
20050215	649099207	NEW VISUAL CORP	8	NVEI	0057A	2	1
20050215	649099207	NEW VISUAL CORP	10804	NVEI	0141A	2	3
20050215	649099207	NEW VISUAL CORP	20896	NVEI	0157A	2	2
20050215	649099207	NEW VISUAL CORP	196053	NVEI	0632A	2	18
20050215	649099207	NEW VISUAL CORP	5000	NVEI	0750A	2	1
20050215	649274305	NEW WORLD DEV CO SP(	810900	NDVLY	0425A	2	50
20050215	649274305	NEW WORLD DEV CO SP(	3	NDVLY	0633A	2	33
20050215	65056M107	NEWAVE INC	26138	NWAV	0632A	2	3
20050215	651229106	NEWELL RUBBERMAID IN(	18500	NWL	0438A	0	3
20050215	651229106	NEWELL RUBBERMAID IN(	3081	NWL	0651A	0	11
20050215	651229106	NEWELL RUBBERMAID IN(	400	NWL	0688A	0	1
20050215	651627101	NEWMARKET TECHNOLO(	4900	NMKT	0044A	2	1
20050215	651627101	NEWMARKET TECHNOLO(	1019	NMKT	0157A	2	1
20050215	651627101	NEWMARKET TECHNOLO(	2850	NMKT	0633A	2	1
20050215	651627101	NEWMARKET TECHNOLO(	245350	NMKT	5099A	2	136
20050215	651639106	NEWMONT MINING CORP	127700	NEM	0045A	0	1
20050215	651639106	NEWMONT MINING CORP	32700	NEM	0064A	0	1
20050215	651639106	NEWMONT MINING CORP	159	NEM	0574A	0	1
20050215	651639106	NEWMONT MINING CORP	1043	NEM	0688A	0	1
20050215	651639106	NEWMONT MINING CORP	297	NEM	0749A	0	39
20050215	651639106	NEWMONT MINING CORP	1020	NEM	3550A	0	2
20050215	651639106	NEWMONT MINING CORP	26017	NEM	5043A	0	1
20050215	6.52E+108	NEWS CORPORATION CL-	26504	NWSA	0573A	0	1
20050215	6.52E+108	NEWS CORPORATION CL-	52	NWSA	5011A	0	4
20050215	6.52E+207	THE NEWS CORPORATIOI	15800	NWS	0103A	0	2
20050215	6.52E+207	THE NEWS CORPORATIOI	34659	NWS	0501A	0	1
20050215	6.52E+207	THE NEWS CORPORATIOI	483617	NWS	0573A	0	2
20050215	6.52E+207	THE NEWS CORPORATIOI	119485	NWS	0642A	0	1
20050215	6.52E+207	THE NEWS CORPORATIOI	36	NWS	0646A	0	1
20050215	6.52E+207	THE NEWS CORPORATIOI	19	NWS	0749A	0	15
20050215	6.52E+207	THE NEWS CORPORATIOI	1	NWS	0750A	0	2
20050215	652903105	NEXMED INC	20	NEXM	0044A	2	1
20050215	652903105	NEXMED INC	476	NEXM	0188A	2	1
20050215	652903105	NEXMED INC	135600	NEXM	0226A	2	3
20050215	652903105	NEXMED INC	10669	NEXM	0355A	2	3
20050215	652903105	NEXMED INC	6079	NEXM	0418A	2	4
20050215	652919101	NEXICON INC	11	NXCN	0157A	2	15
20050215	652919101	NEXICON INC	11057	NXCN	0161A	2	1
20050215	65332K107	NEXTCARD INC	6549	NXCDQ	0157A	2	11
20050215	65332K107	NEXTCARD INC	22523	NXCDQ	0221A	2	453
20050215	65332M103	NEXTWAVE TELECOM INC	10350	NXLCQ	0019A	2	2
20050215	65332M103	NEXTWAVE TELECOM INC	787250	NXLCQ	0501A	2	2
20050215	65333F107	NEXTEL PARTNERS INC C	1448	NXTP	0705A	2	1
20050215	65333F107	NEXTEL PARTNERS INC C	97	NXTP	0705A	2	1
20050215	65333F107	NEXTEL PARTNERS INC C	10000	NXTP	5008A	2	1
20050215	65333X108	NEXT GENERATION TECH	82815	NGTHQ	0161A	2	51
20050215	65334H102	NEXEN INC	999	NXY	0437A	0	1
20050215	65334H102	NEXEN INC	53316	NXY	5030A	0	4
20050215	65336T104	NEXT INC	582	NXTI	0019A	2	209
20050215	65336T104	NEXT INC	173	NXTI	0158A	2	4
20050215	65336T104	NEXT INC	39494	NXTI	0161A	2	86
20050215	65336T104	NEXT INC	24	NXTI	0501A	2	38
20050215	65336T104	NEXT INC	20	NXTI	0623A	2	397
20050215	65336T104	NEXT INC	364	NXTI	0750A	2	1
20050215	653656108	NICE-SYSTEMS LTD SPON	300	NICE	0280A	2	2

20050215	653656108	NICE-SYSTEMS LTD SPON	38010	NICE	0632A	2	3
20050215	654054105	NICODROPS INC	49900	NCDP	0158A	2	2
20050215	654054105	NICODROPS INC	150	NCDP	0633A	2	2
20050215	65410X104	NIGHTHAWK SYS INC	55200	NIHK	0052A	2	3
20050215	65410X104	NIGHTHAWK SYS INC	1950	NIHK	0158A	2	1
20050215	65410X104	NIGHTHAWK SYS INC	5723	NIHK	0161A	2	1
20050215	65410X104	NIGHTHAWK SYS INC	33	NIHK	0443A	2	1
20050215	65410X104	NIGHTHAWK SYS INC	64861	NIHK	0632A	2	25
20050215	65440K106	$.99 ONLY STORES	2411	NDN	0005A	0	1
20050215	65440K106	$.99 ONLY STORES	3727	NDN	0074A	0	1
20050215	65440K106	$.99 ONLY STORES	163	NDN	0271A	0	2
20050215	65440K106	$.99 ONLY STORES	9526	NDN	0437A	0	2
20050215	65440K106	$.99 ONLY STORES	399	NDN	0534A	0	1
20050215	65440K106	$.99 ONLY STORES	413	NDN	0549A	0	2
20050215	654865104	NO FIRE TECHNOLOGIES	44000	NFTI	0074A	2	55
20050215	65486W105	NO BORDERS INC COM	643	NBDR	0234A	2	1
20050215	65486W105	NO BORDERS INC COM	5200	NBDR	0265A	2	15
20050215	65486W105	NO BORDERS INC COM	52500	NBDR	0633A	2	15
20050215	65486W105	NO BORDERS INC COM	115000	NBDR	0750A	2	2
20050215	654902204	NOKIA CORP ADS (REP 1 S	243293	NOK	0005A	0	1
20050215	654902204	NOKIA CORP ADS (REP 1 S	57351	NOK	0049A	0	1
20050215	654902204	NOKIA CORP ADS (REP 1 S	800	NOK	0050A	0	2
20050215	654902204	NOKIA CORP ADS (REP 1 S	6581	NOK	0201A	0	2
20050215	654902204	NOKIA CORP ADS (REP 1 S	66932	NOK	0573A	0	1
20050215	654902204	NOKIA CORP ADS (REP 1 S	250	NOK	0574A	0	0
20050215	654902204	NOKIA CORP ADS (REP 1 S	54438	NOK	0642A	0	1
20050215	655212207	NOCOPI TECHNOLOGIES	29481	NNUP	0623A	2	8
20050215	65535H208	NOMURA HLDGS ADS (1 S	510	NMR	0074A	0	1
20050215	65535H208	NOMURA HLDGS ADS (1 S	15685	NMR	0501A	0	2
20050215	65535H208	NOMURA HLDGS ADS (1 S	104000	NMR	0647A	0	2
20050215	65535H208	NOMURA HLDGS ADS (1 S	37200	NMR	5101A	0	1
20050215	655422103	NORANDA INC (F)	1390	NRD	0020A	0	1
20050215	655422103	NORANDA INC (F)	13350	NRD	0437A	0	5
20050215	655422103	NORANDA INC (F)	4632	NRD	0501A	0	1
20050215	655422103	NORANDA INC (F)	3600	NRD	0647A	0	5
20050215	655844108	NORFOLK SOUTHERN CO	11730	NSC	0005A	0	1
20050215	655844108	NORFOLK SOUTHERN CO	57025	NSC	0050A	0	2
20050215	655844108	NORFOLK SOUTHERN CO	4800	NSC	0064A	0	2
20050215	655844108	NORFOLK SOUTHERN CO	12100	NSC	0116A	0	9
20050215	655844108	NORFOLK SOUTHERN CO	85	NSC	0364A	0	6
20050215	655844108	NORFOLK SOUTHERN CO	1000	NSC	0437A	0	1
20050215	655844108	NORFOLK SOUTHERN CO	2172	NSC	0501A	0	1
20050215	656531605	NORSK HYDRO A. S. ADR	480	NHY	0100A	0	4
20050215	656531605	NORSK HYDRO A. S. ADR	13010	NHY	0234A	0	3
20050215	656531605	NORSK HYDRO A. S. ADR	1706	NHY	0437A	0	9
20050215	656531605	NORSK HYDRO A. S. ADR	1590	NHY	0501A	0	1
20050215	656531605	NORSK HYDRO A. S. ADR	45	NHY	5011A	0	1
20050215	656568102	NORTEL NETWORKS CRP	48129	NT	0074A	0	1
20050215	656568102	NORTEL NETWORKS CRP	483542	NT	0642A	0	1
20050215	656568102	NORTEL NETWORKS CRP	6600	NT	0749A	0	90
20050215	657193207	NTH-AMERN TECHNGS GF	1300	NATK	0355A	2	7
20050215	657193207	NTH-AMERN TECHNGS GF	10186	NATK	0443A	2	36
20050215	66405T108	NORTHEAST AUTO ACCEF	617	NAAC	0164A	2	2
20050215	66405T108	NORTHEAST AUTO ACCEF	5500	NAAC	0623A	2	16
20050215	66405T108	NORTHEAST AUTO ACCEF	12675	NAAC	0633A	2	26
20050215	66405T108	NORTHEAST AUTO ACCEF	1000	NAAC	0750A	2	1
20050215	664909108	NORTHERN CONTL RES IN	26437	NCLRF	5063A	2	9
20050215	664909108	NORTHERN CONTL RES IN	1670	NCLRF	5099A	2	1
20050215	665575106	NORTHERN ORION RESOU	525997	NTO	5036A	1	1
20050215	665575106	NORTHERN ORION RESOU	17141	NTO	5099A	1	1
20050215	665801106	NORTHERN SUN EXPLOR/	10000	NSEFF	5030A	2	6
20050215	666135108	NORTHFIELD LABORATOF	1952	NFLD	0437A	2	4
20050215	666135108	NORTHFIELD LABORATOF	46663	NFLD	0501A	2	6
20050215	666135108	NORTHFIELD LABORATOF	69460	NFLD	0671A	2	117
20050215	666135108	NORTHFIELD LABORATOF	92866	NFLD	0690A	2	96
20050215	666807102	NORTHROP GRUMMAN CF	296	NOC	0688A	0	1
20050215	666807102	NORTHROP GRUMMAN CF	20023	NOC	0705A	0	56
20050215	666807102	NORTHROP GRUMMAN CF	8	NOC	0887A	0	0
20050215	667280101	NORTHWEST AIRLINES CF	400	NWAC	0052A	2	1
20050215	667280101	NORTHWEST AIRLINES CF	4144	NWAC	0158A	2	1

20050215	667280101	NORTHWEST AIRLINES CI	26915	NWAC	0437A	2	11
20050215	667280101	NORTHWEST AIRLINES CI	2596	NWAC	0438A	2	15
20050215	667280101	NORTHWEST AIRLINES CI	975	NWAC	0534A	2	1
20050215	667280101	NORTHWEST AIRLINES CI	4211	NWAC	0549A	2	3
20050215	667280101	NORTHWEST AIRLINES CI	2000	NWAC	0690A	2	2
20050215	667280101	NORTHWEST AIRLINES CI	200	NWAC	5063A	2	1
20050215	66737P105	NORTHWEST BIOTHERAP	10133	NWBT	0633A	2	4
20050215	66737P105	NORTHWEST BIOTHERAP	22000	NWBT	5099A	2	6
20050215	66977X206	NOVA COMMUNICATIONS	232	NVAC	0157A	2	1
20050215	66977X206	NOVA COMMUNICATIONS	136	NVAC	0161A	2	1
20050215	66977X206	NOVA COMMUNICATIONS	165	NVAC	0352A	2	1
20050215	66977X206	NOVA COMMUNICATIONS	282	NVAC	0633A	2	28
20050215	66977X206	NOVA COMMUNICATIONS	10000	NVAC	8072A	2	2
20050215	6.70E+210	NOVAGOLD RESOURCES	336000	NG	0045A	1	10
20050215	6.70E+210	NOVAGOLD RESOURCES	1378	NG	0103A	1	1
20050215	6.70E+210	NOVAGOLD RESOURCES	500	NG	0573A	1	1
20050215	6.70E+210	NOVAGOLD RESOURCES	15400	NG	5030A	1	3
20050215	66987M604	NOVATEL WIRELESS INC	92946	NVTL	0005A	2	1
20050215	669947400	NOVASTAR FINANCIAL IN(	19810	NFI	0126A	0	8
20050215	669947400	NOVASTAR FINANCIAL IN(	6410	NFI	0265A	0	1
20050215	669947400	NOVASTAR FINANCIAL IN(	4715	NFI	0355A	0	1
20050215	669947400	NOVASTAR FINANCIAL IN(	2840	NFI	0437A	0	4
20050215	669947400	NOVASTAR FINANCIAL IN(	25892	NFI	0501A	0	1
20050215	669947400	NOVASTAR FINANCIAL IN(	8120	NFI	0549A	0	44
20050215	669947400	NOVASTAR FINANCIAL IN(	80664	NFI	0551A	0	52
20050215	669947400	NOVASTAR FINANCIAL IN(	126496	NFI	0671A	0	16
20050215	669947400	NOVASTAR FINANCIAL IN(	59750	NFI	0690A	0	4
20050215	669954109	NOVATEL INC	144	NGPS	0235A	2	1
20050215	669954109	NOVATEL INC	6	NGPS	0633A	2	58
20050215	669954109	NOVATEL INC	21900	NGPS	0771A	2	9
20050215	669959108	NOVAMERICAN STEEL INC	6258	TONS	0005A	2	1
20050215	669959108	NOVAMERICAN STEEL INC	9460	TONS	0161A	2	3
20050215	669959108	NOVAMERICAN STEEL INC	2892	TONS	0352A	2	5
20050215	669959108	NOVAMERICAN STEEL INC	818	TONS	0385A	2	1
20050215	669959108	NOVAMERICAN STEEL INC	1040	TONS	0418A	2	7
20050215	669959108	NOVAMERICAN STEEL INC	50	TONS	0574A	2	2
20050215	669959108	NOVAMERICAN STEEL INC	270	TONS	0642A	2	2
20050215	669959108	NOVAMERICAN STEEL INC	1967	TONS	0690A	2	7
20050215	669959108	NOVAMERICAN STEEL INC	750	TONS	0756A	2	4
20050215	670002104	NOVAVAX INC	20765	NVAX	0005A	2	1
20050215	670002104	NOVAVAX INC	1150	NVAX	0164A	2	2
20050215	670002104	NOVAVAX INC	10237	NVAX	0418A	2	1
20050215	670002104	NOVAVAX INC	19530	NVAX	0437A	2	12
20050215	670002104	NOVAVAX INC	11675	NVAX	0549A	2	57
20050215	670002104	NOVAVAX INC	6500	NVAX	0551A	2	1
20050215	670002104	NOVAVAX INC	13537	NVAX	0573A	2	10
20050215	670002104	NOVAVAX INC	371	NVAX	0642A	2	1
20050215	670006105	NOVELL INC	4617	NOVL	0005A	2	1
20050215	670006105	NOVELL INC	100	NOVL	0749A	2	2
20050215	670006105	NOVELL INC	10000	NOVL	5065A	2	1
20050215	670099100	NOVO NETWORKS INC	28933	NVNW	0005A	2	52
20050215	670099100	NOVO NETWORKS INC	1611	NVNW	0161A	2	6
20050215	670099100	NOVO NETWORKS INC	9125	NVNW	0226A	2	5
20050215	670099100	NOVO NETWORKS INC	868	NVNW	0623A	2	5
20050215	67012P109	NOW AUTO INC.	83	NWAU	0157A	2	6
20050215	67012P109	NOW AUTO INC.	49200	NWAU	0265A	2	5
20050215	67012P109	NOW AUTO INC.	7000	NWAU	5099A	2	19
20050215	67018T105	NU SKIN ENTERPRISES IN	2228	NUS	0286A	0	1
20050215	67018T105	NU SKIN ENTERPRISES IN	6500	NUS	0437A	0	4
20050215	67018T105	NU SKIN ENTERPRISES IN	4286	NUS	0549A	0	8
20050215	6.70E+108	NS8 CORP	15	NSEO	0019A	2	4
20050215	6.70E+108	NS8 CORP	30	NSEO	0157A	2	6
20050215	6.70E+108	NS8 CORP	20000	NSEO	0632A	2	2
20050215	6.70E+108	NS8 CORP	170000	NSEO	5099A	2	15
20050215	67030P107	NUCLEAR SOLUTIONS INC	300	NSOL	0005A	2	1
20050215	67030P107	NUCLEAR SOLUTIONS INC	199	NSOL	0019A	2	1
20050215	67030P107	NUCLEAR SOLUTIONS INC	2419	NSOL	0158A	2	1
20050215	67030P107	NUCLEAR SOLUTIONS INC	1257	NSOL	0161A	2	1
20050215	67030P107	NUCLEAR SOLUTIONS INC	98713	NSOL	0226A	2	31
20050215	67030P107	NUCLEAR SOLUTIONS INC	11400	NSOL	0418A	2	6

20050215	67030P107	NUCLEAR SOLUTIONS INC	3800	NSOL	0438A	2	13
20050215	67030P107	NUCLEAR SOLUTIONS INC	8507	NSOL	0501A	2	20
20050215	670346105	NUCOR CORP	9942	NUE	0005A	0	1
20050215	670346105	NUCOR CORP	81	NUE	0749A	0	29
20050215	670346105	NUCOR CORP	705	NUE	5048A	0	5
20050215	67059B104	NUTECH DIGITAL INC	744	NTDL	0019A	2	6
20050215	67059B104	NUTECH DIGITAL INC	2519	NTDL	0157A	2	7
20050215	67059B104	NUTECH DIGITAL INC	15700	NTDL	0161A	2	6
20050215	67059B104	NUTECH DIGITAL INC	4359	NTDL	0164A	2	6
20050215	67059B104	NUTECH DIGITAL INC	5470	NTDL	0226A	2	11
20050215	67060P100	NUVEEN (NC) PREM INCM	4275	NNC	0161A	0	8
20050215	67060P100	NUVEEN (NC) PREM INCM	489	NNC	0226A	0	3
20050215	67060P100	NUVEEN (NC) PREM INCM	5	NNC	0418A	0	13
20050215	67060P100	NUVEEN (NC) PREM INCM	7900	NNC	0690A	0	141
20050215	67061F101	NUVEEN (PA)PREM INCM	9718	NPY	0161A	0	8
20050215	67061F101	NUVEEN (PA)PREM INCM	94	NPY	0418A	0	1
20050215	67061F101	NUVEEN (PA)PREM INCM	300	NPY	0501A	0	16
20050215	67061F101	NUVEEN (PA)PREM INCM	2291	NPY	0551A	0	27
20050215	67061F101	NUVEEN (PA)PREM INCM	6200	NPY	0690A	0	41
20050215	67062N103	NUVEEN INSURED QUALIT	1036	NQI	0020A	0	8
20050215	67062N103	NUVEEN INSURED QUALIT	600	NQI	0074A	0	2
20050215	67062N103	NUVEEN INSURED QUALIT	19538	NQI	0161A	0	12
20050215	67062N103	NUVEEN INSURED QUALIT	1	NQI	0385A	0	8
20050215	67062N103	NUVEEN INSURED QUALIT	4014	NQI	0443A	0	8
20050215	67062N103	NUVEEN INSURED QUALIT	4100	NQI	0501A	0	15
20050215	67062N103	NUVEEN INSURED QUALIT	1500	NQI	0571A	0	3
20050215	67062N103	NUVEEN INSURED QUALIT	1800	NQI	0690A	0	41
20050215	67064R102	NUVEEN (VA) PREM INCM	14066	NPV	0161A	0	108
20050215	67064R102	NUVEEN (VA) PREM INCM	77	NPV	0164A	0	10
20050215	67064R102	NUVEEN (VA) PREM INCM	693	NPV	0221A	0	16
20050215	67064R102	NUVEEN (VA) PREM INCM	843	NPV	0226A	0	0
20050215	67064R102	NUVEEN (VA) PREM INCM	1300	NPV	0501A	0	18
20050215	67067Y104	NUVEEN SR INCOME FD S	2591	NSL	0055A	0	2
20050215	67067Y104	NUVEEN SR INCOME FD S	4900	NSL	0355A	0	41
20050215	67067Y104	NUVEEN SR INCOME FD S	1050	NSL	0418A	0	1
20050215	67067Y104	NUVEEN SR INCOME FD S	200	NSL	0534A	0	5
20050215	67067Y104	NUVEEN SR INCOME FD S	4199	NSL	0573A	0	28
20050215	67069D108	NUTRI/SYSTEM INC.	14900	NSI	0075A	1	1
20050215	67069D108	NUTRI/SYSTEM INC.	24661	NSI	0226A	1	1
20050215	67069D108	NUTRI/SYSTEM INC.	3500	NSI	0534A	1	3
20050215	67069D108	NUTRI/SYSTEM INC.	17500	NSI	5043A	1	3
20050215	67069D108	NUTRI/SYSTEM INC.	30000	NSI	5099A	1	3
20050215	67069P101	NUVEEN MASSACHUSETT	52117	NMB	0161A	1	137
20050215	67069P101	NUVEEN MASSACHUSETT	3	NMB	0418A	1	4
20050215	67069V108	NUTRITION 21 INC	134408	NXXI	0161A	2	22
20050215	67069V108	NUTRITION 21 INC	13222	NXXI	0188A	2	1
20050215	67069V108	NUTRITION 21 INC	11000	NXXI	0234A	2	1
20050215	67069V108	NUTRITION 21 INC	5280	NXXI	0501A	2	3
20050215	6706EM102	NUVEEN EQUITY PREMIUI	7500	JSN	0019A	0	9
20050215	6706EM102	NUVEEN EQUITY PREMIUI	1308	JSN	0161A	0	8
20050215	6706EM102	NUVEEN EQUITY PREMIUI	4451	JSN	0221A	0	11
20050215	6706EM102	NUVEEN EQUITY PREMIUI	15939	JSN	0418A	0	1
20050215	6706EM102	NUVEEN EQUITY PREMIUI	56671	JSN	0501A	0	11
20050215	6706EM102	NUVEEN EQUITY PREMIUI	15400	JSN	0632A	0	11
20050215	6706EM102	NUVEEN EQUITY PREMIUI	900	JSN	0703A	0	9
20050215	6706EM102	NUVEEN EQUITY PREMIUI	1923	JSN	0799A	0	8
20050215	6706ER101	NUVEEN EQUITY PREMIUI	3650	JPZ	0161A	0	5
20050215	6706ER101	NUVEEN EQUITY PREMIUI	1764	JPZ	0311A	0	1
20050215	6706ER101	NUVEEN EQUITY PREMIUI	16895	JPZ	0352A	0	68
20050215	6706ER101	NUVEEN EQUITY PREMIUI	19053	JPZ	0551A	0	29
20050215	6706K4105	NUVEEN PREM INSD MUN	24336	NPT	0020A	0	1
20050215	67070X101	NUVEEN DIV ADV MUNI FI	14219	NZF	0407A	1	10
20050215	670712108	NYFIX INC	11558	NYFX	0005A	2	5
20050215	670712108	NYFIX INC	396	NYFX	0437A	2	1
20050215	670712108	NYFIX INC	862	NYFX	0573A	2	1
20050215	670712108	NYFIX INC	270	NYFX	3650A	2	4
20050215	67071B108	NUVEEN REAL ESTATE IN	500	JRS	0265A	1	2
20050215	67071B108	NUVEEN REAL ESTATE IN	13705	JRS	0407A	1	8
20050215	67071B108	NUVEEN REAL ESTATE IN	300	JRS	3675A	1	1
20050215	67073B106	NUVEEN PREFERRED & C	11432	JPC	0501A	0	1

20050215	67073B106	NUVEEN PREFERRED & C	300	JPC	3675A	0	1
20050215	67076P102	NYMOX PHARMACEUTICA	5200	NYMX	0050A	2	3
20050215	67076P102	NYMOX PHARMACEUTICA	11621	NYMX	0705A	2	30
20050215	67083Q101	OCA INC	6	OCA	0158A	0	2
20050215	67083Q101	OCA INC	1878	OCA	0188A	0	6
20050215	67083Q101	OCA INC	1564	OCA	0221A	0	3
20050215	67083Q101	OCA INC	757	OCA	0311A	0	32
20050215	67083Q101	OCA INC	16715	OCA	0355A	0	2
20050215	67083Q101	OCA INC	304	OCA	0407A	0	13
20050215	67083Q101	OCA INC	1672	OCA	0418A	0	2
20050215	67083Q101	OCA INC	42097	OCA	0437A	0	30
20050215	67083Q101	OCA INC	6040	OCA	0443A	0	1
20050215	67083Q101	OCA INC	3378	OCA	0501A	0	1
20050215	67083Q101	OCA INC	895	OCA	0549A	0	30
20050215	67083Q101	OCA INC	39	OCA	0571A	0	2
20050215	67083Q101	OCA INC	33146	OCA	0642A	0	3
20050215	67083Q101	OCA INC	9131	OCA	0671A	0	115
20050215	67083Q101	OCA INC	419	OCA	3650A	0	4
20050215	670852102	OIS OPTICAL IMAGING SY	12100	OISO	0005A	2	0
20050215	670852102	OIS OPTICAL IMAGING SY	1100	OISO	0188A	2	0
20050215	670852102	OIS OPTICAL IMAGING SY	1900	OISO	0352A	2	341
20050215	670852102	OIS OPTICAL IMAGING SY	3950	OISO	5030A	2	232
20050215	670928100	NUVEEN MUNICIPAL VALU	6500	NUV	0005A	0	1
20050215	670928100	NUVEEN MUNICIPAL VALU	19348	NUV	0020A	0	32
20050215	670928100	NUVEEN MUNICIPAL VALU	4	NUV	0030A	0	1
20050215	670928100	NUVEEN MUNICIPAL VALU	5491	NUV	0188A	0	1
20050215	670928100	NUVEEN MUNICIPAL VALU	8000	NUV	0501A	0	1
20050215	670928100	NUVEEN MUNICIPAL VALU	3049	NUV	0573A	0	2
20050215	670928100	NUVEEN MUNICIPAL VALU	13800	NUV	0690A	0	1
20050215	670928100	NUVEEN MUNICIPAL VALU	53	NUV	0701A	0	8
20050215	67101V108	NUVEEN INSD (FL)PREM I	3000	NFL	0690A	0	3
20050215	67101V108	NUVEEN INSD (FL)PREM I	7200	NFL	5118A	0	0
20050215	671044105	OSI SYSTEMS INC	2172	OSIS	0355A	2	3
20050215	671044105	OSI SYSTEMS INC	6941	OSIS	0437A	2	30
20050215	671044105	OSI SYSTEMS INC	6032	OSIS	0549A	2	24
20050215	671044105	OSI SYSTEMS INC	23314	OSIS	0551A	2	52
20050215	671044105	OSI SYSTEMS INC	1700	OSIS	0647A	2	2
20050215	67457P101	OCCAM NETWORKS INC	109500	OCCM	0642A	2	1
20050215	674599105	OCCIDENTAL PETROLEUM	5909	OXY	0012A	0	1
20050215	674599105	OCCIDENTAL PETROLEUM	52459	OXY	0501A	0	1
20050215	674599105	OCCIDENTAL PETROLEUM	14460	OXY	0551A	0	3
20050215	674599105	OCCIDENTAL PETROLEUM	25	OXY	0688A	0	1
20050215	67461T107	OCCULOGIX, INC	3200	RHEO	0074A	2	5
20050215	67461T107	OCCULOGIX, INC	751	RHEO	0286A	2	1
20050215	67461T107	OCCULOGIX, INC	5650	RHEO	0418A	2	1
20050215	67461T107	OCCULOGIX, INC	878	RHEO	0501A	2	1
20050215	67461T107	OCCULOGIX, INC	4122	RHEO	0642A	2	1
20050215	67461T107	OCCULOGIX, INC	831	RHEO	0671A	2	9
20050215	67461T107	OCCULOGIX, INC	5777	RHEO	0690A	2	7
20050215	674897103	OCEAN RES INC	4077	OCRI	0157A	2	2
20050215	674897103	OCEAN RES INC	16842	OCRI	0352A	2	10
20050215	675746101	OCWEN FINANCIAL CORP	8754	OCN	0074A	0	11
20050215	675746101	OCWEN FINANCIAL CORP	110237	OCN	0418A	0	3
20050215	675746101	OCWEN FINANCIAL CORP	5002	OCN	0437A	0	10
20050215	675746101	OCWEN FINANCIAL CORP	6640	OCN	0549A	0	8
20050215	675746101	OCWEN FINANCIAL CORP	20700	OCN	0573A	0	2
20050215	675746101	OCWEN FINANCIAL CORP	466	OCN	0690A	0	8
20050215	67612W108	ODYSSEY RE HOLDINGS C	2281	ORH	0020A	0	3
20050215	67612W108	ODYSSEY RE HOLDINGS C	888	ORH	0161A	0	1
20050215	67612W108	ODYSSEY RE HOLDINGS C	17711	ORH	0352A	0	2
20050215	67612W108	ODYSSEY RE HOLDINGS C	3556	ORH	0385A	0	11
20050215	67612W108	ODYSSEY RE HOLDINGS C	1	ORH	0407A	0	2
20050215	67612W108	ODYSSEY RE HOLDINGS C	2915	ORH	0437A	0	8
20050215	67612W108	ODYSSEY RE HOLDINGS C	24282	ORH	0501A	0	4
20050215	67612W108	ODYSSEY RE HOLDINGS C	6200	ORH	0549A	0	9
20050215	67612W108	ODYSSEY RE HOLDINGS C	5015	ORH	0573A	0	1
20050215	67612W108	ODYSSEY RE HOLDINGS C	1305	ORH	0642A	0	1
20050215	67612W108	ODYSSEY RE HOLDINGS C	900	ORH	0690A	0	18
20050215	67612W108	ODYSSEY RE HOLDINGS C	88	ORH	2357A	0	8
20050215	67622P101	OFFICEMAX INCORPORAT	216757	OMX	0005A	0	1

20050215	67622P101	OFFICEMAX INCORPORAT	820	OMX	5008A	0	1
20050215	677007106	OGLEBAY NORTON CO	82900	OGLEQ	0005A	2	19
20050215	677007106	OGLEBAY NORTON CO	41172	OGLEQ	0019A	2	60
20050215	677007106	OGLEBAY NORTON CO	160600	OGLEQ	0352A	2	46
20050215	677909103	OILEXCO INC (F)	126876	OILXF	0418A	2	24
20050215	678002106	OIL SERVICES TR 12/31/41	300	OIH	0064A	1	2
20050215	678002106	OIL SERVICES TR 12/31/41	2100	OIH	0152A	1	7
20050215	678002106	OIL SERVICES TR 12/31/41	600	OIH	0157A	1	1
20050215	678002106	OIL SERVICES TR 12/31/41	14498	OIH	0688A	1	6
20050215	678002106	OIL SERVICES TR 12/31/41	2000	OIH	0740A	1	1
20050215	678002106	OIL SERVICES TR 12/31/41	3075	OIH	0780A	1	1
20050215	680223104	OLD REPUBLIC INTL CORI	17821	ORI	0756A	0	4
20050215	680223104	OLD REPUBLIC INTL CORI	1	ORI	0887A	0	280
20050215	68158N106	OLYMPIC CASCADE FINAN	63999	OLYD	0632A	2	55
20050215	68162Q202	OLYMPUS PACIFIC MINER	14000	OLYMF	5030A	2	9
20050215	68163W109	OLYMPUS CORP SPONS A	9054	OCPNY	0352A	2	4
20050215	68163W109	OLYMPUS CORP SPONS A	6907	OCPNY	0443A	2	3
20050215	682077102	OMEGA ENVIRONMENTAL	54709	OMGQ	0221A	2	546
20050215	682128103	OMNIVISION TECHNOLOG	2500	OVTI	0067A	2	5
20050215	682128103	OMNIVISION TECHNOLOG	956	OVTI	0437A	2	1
20050215	682128103	OMNIVISION TECHNOLOG	40	OVTI	0549A	2	14
20050215	682128103	OMNIVISION TECHNOLOG	115762	OVTI	0551A	2	35
20050215	682128103	OMNIVISION TECHNOLOG	1085	OVTI	0642A	2	1
20050215	682128103	OMNIVISION TECHNOLOG	400	OVTI	0646A	2	1
20050215	68212M102	OMNI NUTRACEUTICALS	12200	ZONE	0005A	2	1
20050215	68212M102	OMNI NUTRACEUTICALS	12885	ZONE	0705A	2	32
20050215	68212U104	OMNICOM SYSTEMS INC.	1399994	OMCM	0141A	2	3
20050215	68212U104	OMNICOM SYSTEMS INC.	1411	OMCM	0164A	2	1
20050215	68215F104	OMNICORDER TECHNOLC	10425	OMCT	0015A	2	11
20050215	68215F104	OMNICORDER TECHNOLC	10000	OMCT	0221A	2	4
20050215	68215F104	OMNICORDER TECHNOLC	55000	OMCT	0632A	2	27
20050215	68219M204	ON THE GO HEALTH CARE	72	OGHC	0164A	2	1
20050215	68219M204	ON THE GO HEALTH CARE	5	OGHC	0418A	2	5
20050215	68219M204	ON THE GO HEALTH CARE	9000	OGHC	0501A	2	1
20050215	68219M204	ON THE GO HEALTH CARE	1950	OGHC	0632A	2	0
20050215	68241D107	110 MEDIA GROUP INC	66499	OTEN	0141A	2	3
20050215	682505102	ONEIDA LIMITED	14000	ONEI	0155A	2	18
20050215	682505102	ONEIDA LIMITED	770	ONEI	0234A	2	3
20050215	682505102	ONEIDA LIMITED	2000	ONEI	0501A	2	29
20050215	682505102	ONEIDA LIMITED	1650	ONEI	0633A	2	10
20050215	682505102	ONEIDA LIMITED	1391	ONEI	0705A	2	3
20050215	682505102	ONEIDA LIMITED	119858	ONEI	0773A	2	3
20050215	682875109	ONSTREAM MEDIA CORP	38725	ONSM	0005A	2	28
20050215	682875109	ONSTREAM MEDIA CORP	279	ONSM	0013A	2	28
20050215	682875109	ONSTREAM MEDIA CORP	42800	ONSM	0067A	2	15
20050215	682875109	ONSTREAM MEDIA CORP	17961	ONSM	0141A	2	13
20050215	682875109	ONSTREAM MEDIA CORP	1492	ONSM	0164A	2	1
20050215	682875109	ONSTREAM MEDIA CORP	2509	ONSM	0418A	2	1
20050215	682875109	ONSTREAM MEDIA CORP	4401	ONSM	0443A	2	1
20050215	682875109	ONSTREAM MEDIA CORP	14085	ONSM	0501A	2	28
20050215	682875109	ONSTREAM MEDIA CORP	78	ONSM	0633A	2	1
20050215	682875109	ONSTREAM MEDIA CORP	58895	ONSM	5099A	2	28
20050215	68339C201	ONTUS TELECOMMUNICA	2500	ONTC	0632A	2	3
20050215	68339C201	ONTUS TELECOMMUNICA	35333	ONTC	0633A	2	3
20050215	68370R109	OPEN JOINT VIMPEL-COM	29629	VIP	0705A	0	27
20050215	683715106	OPEN TEXT CORP	15336	OTEX	0418A	2	2
20050215	683715106	OPEN TEXT CORP	9774	OTEX	0501A	2	2
20050215	683715106	OPEN TEXT CORP	26742	OTEX	5008A	2	2
20050215	683757108	OPNET TECHNOLOGIES IN	9327	OPNT	0005A	2	1
20050215	683757108	OPNET TECHNOLOGIES IN	635	OPNT	0044A	2	5
20050215	683757108	OPNET TECHNOLOGIES IN	2152	OPNT	0705A	2	19
20050215	68375Q106	OPLINK COMMUNICATION	12827	OPLK	0437A	2	47
20050215	68375Q106	OPLINK COMMUNICATION	900	OPLK	0549A	2	1
20050215	68375Q106	OPLINK COMMUNICATION	114094	OPLK	0642A	2	0
20050215	68383A101	OPSWARE INC	134	OPSW	0005A	2	1
20050215	68383A101	OPSWARE INC	3783	OPSW	0437A	2	2
20050215	68383A101	OPSWARE INC	15915	OPSW	0642A	2	2
20050215	683948103	OPTION CARE INC	1270	OPTN	0221A	2	5
20050215	683948103	OPTION CARE INC	100	OPTN	0265A	2	1
20050215	683948103	OPTION CARE INC	1507	OPTN	0418A	2	3

20050215	683948103	OPTION CARE INC	5236	OPTN	0437A	2	28
20050215	683948103	OPTION CARE INC	630	OPTN	0501A	2	1
20050215	683948103	OPTION CARE INC	6849	OPTN	0549A	2	25
20050215	683948103	OPTION CARE INC	7433	OPTN	0690A	2	6
20050215	684010101	OPTIONSXPRESS HOLDIN	600	OXPS	0158A	2	10
20050215	684010101	OPTIONSXPRESS HOLDIN	16	OXPS	0352A	2	4
20050215	684010101	OPTIONSXPRESS HOLDIN	44230	OXPS	0443A	2	11
20050215	684010101	OPTIONSXPRESS HOLDIN	300	OXPS	0642A	2	2
20050215	684010101	OPTIONSXPRESS HOLDIN	4050	OXPS	0725A	2	1
20050215	68555Y101	ORBIMAGE INC	200	ORBM	0157A	2	0
20050215	68555Y101	ORBIMAGE INC	300	ORBM	0188A	2	0
20050215	68555Y101	ORBIMAGE INC	18999	ORBM	0418A	2	5
20050215	68555Y101	ORBIMAGE INC	5000	ORBM	0573A	2	7
20050215	68556V106	ORBITTRAVEL.COM CORF	12	OBTV	0157A	2	2
20050215	68556V106	ORBITTRAVEL.COM CORF	863965	OBTV	0265A	2	22
20050215	685921108	OREZONE RES INC CL-A	16700	OZN	0050A	1	1
20050215	685921108	OREZONE RES INC CL-A	3265	OZN	0501A	1	4
20050215	685921108	OREZONE RES INC CL-A	2587	OZN	0705A	1	1
20050215	685921108	OREZONE RES INC CL-A	59031	OZN	5036A	1	2
20050215	68749B405	ORTEC INTERNATIONAL II	118820	ORTN	0050A	2	1
20050215	68749B405	ORTEC INTERNATIONAL II	719	ORTN	0161A	2	19
20050215	68749B405	ORTEC INTERNATIONAL II	31224	ORTN	0418A	2	8
20050215	687735100	OSAGE SYSTEMS GRP IN(	22892	OSYM	0116A	2	999
20050215	687735100	OSAGE SYSTEMS GRP IN(	7408	OSYM	0221A	2	38
20050215	68812R105	OSCIENT PHARMACEUTIC	2596	OSCI	0074A	2	2
20050215	68812R105	OSCIENT PHARMACEUTIC	300	OSCI	0201A	2	3
20050215	68812R105	OSCIENT PHARMACEUTIC	5	OSCI	0312A	2	2
20050215	68812R105	OSCIENT PHARMACEUTIC	30103	OSCI	0437A	2	54
20050215	68812R105	OSCIENT PHARMACEUTIC	3364	OSCI	0549A	2	41
20050215	688400100	OSPREY GOLD CORP	984	OSGL	0161A	2	1
20050215	688400100	OSPREY GOLD CORP	5940	OSGL	0164A	2	1
20050215	688400100	OSPREY GOLD CORP	10000	OSGL	5048A	2	1
20050215	68857Q103	OSTARA CORPORATION II	66666	OTRC	0161A	2	7
20050215	68857Q103	OSTARA CORPORATION II	4	OTRC	0311A	2	229
20050215	68857Q103	OSTARA CORPORATION II	2223	OTRC	0632A	2	3
20050215	68857Q103	OSTARA CORPORATION II	2	OTRC	0773A	2	139
20050215	688823202	OTELCO, INC INCM DEPO	34515	OTT	0221A	1	1
20050215	68887Q107	OTHERNET INC	20000	ONET	0141A	2	5
20050215	68887Q107	OTHERNET INC	6	ONET	0633A	2	2
20050215	690370101	OVERSTOCK COM INC DE	24290	OSTK	0064A	2	4
20050215	690370101	OVERSTOCK COM INC DE	1245	OSTK	0188A	2	3
20050215	690370101	OVERSTOCK COM INC DE	3110	OSTK	0221A	2	2
20050215	690370101	OVERSTOCK COM INC DE	9260	OSTK	0385A	2	1
20050215	690370101	OVERSTOCK COM INC DE	967	OSTK	0437A	2	4
20050215	690370101	OVERSTOCK COM INC DE	1589	OSTK	0534A	2	4
20050215	690370101	OVERSTOCK COM INC DE	8418	OSTK	0549A	2	5
20050215	690370101	OVERSTOCK COM INC DE	946	OSTK	0642A	2	1
20050215	690370101	OVERSTOCK COM INC DE	40497	OSTK	0671A	2	20
20050215	690370101	OVERSTOCK COM INC DE	130399	OSTK	0690A	2	15
20050215	690370101	OVERSTOCK COM INC DE	22640	OSTK	0695A	2	8
20050215	690370101	OVERSTOCK COM INC DE	326	OSTK	5063A	2	1
20050215	69073F103	OWENS CORNING	3500	OWENQ	0055A	2	2
20050215	69073F103	OWENS CORNING	36	OWENQ	0157A	2	1
20050215	69073F103	OWENS CORNING	55200	OWENQ	5099A	2	66
20050215	691823108	OXFORD VENTURES INC	5995916	OXFV	0632A	2	17
20050215	691828107	OXIGENE INC	90	OXGN	0642A	2	1
20050215	691828107	OXIGENE INC	12200	OXGN	0773A	2	5
20050215	693183105	PCC GROUP INC	47202	PCCG	0352A	2	999
20050215	69323K100	PC MALL INC	874	MALL	0074A	2	1
20050215	69323K100	PC MALL INC	352	MALL	0164A	2	1
20050215	69323K100	PC MALL INC	3558	MALL	0437A	2	2
20050215	69323K100	PC MALL INC	53835	MALL	0501A	2	9
20050215	69323K100	PC MALL INC	348	MALL	0569A	2	1
20050215	69323K100	PC MALL INC	2208	MALL	0642A	2	1
20050215	693262305	P-COM INC NEW	541	PCMC	0005A	2	22
20050215	693262305	P-COM INC NEW	519	PCMC	0157A	2	3
20050215	693262305	P-COM INC NEW	29107	PCMC	0418A	2	3
20050215	693262305	P-COM INC NEW	11332	PCMC	0501A	2	41
20050215	693262305	P-COM INC NEW	6747	PCMC	0690A	2	144
20050215	693283103	PDG-ENVIRONMENTAL IN(	158100	PDGE	0309A	2	2

20050215	693283103	PDG-ENVIRONMENTAL IN(	1864	PDGE	0623A	2	56
20050215	693283103	PDG-ENVIRONMENTAL IN(	495	PDGE	0633A	2	5
20050215	693315103	PHC INC CL-A	2755	PIHC	0161A	2	1
20050215	693315103	PHC INC CL-A	2682	PIHC	0283A	2	1
20050215	693315103	PHC INC CL-A	189572	PIHC	0501A	2	63
20050215	693315103	PHC INC CL-A	1500	PIHC	0633A	2	1
20050215	69344M101	PMI GROUP INC (THE)	75	PMI	0188A	0	2
20050215	69344M101	PMI GROUP INC (THE)	18	PMI	0234A	0	1
20050215	69344M101	PMI GROUP INC (THE)	16635	PMI	0438A	0	1
20050215	69344M101	PMI GROUP INC (THE)	50	PMI	0749A	0	18
20050215	693475105	PNC FINL SVCS GRP,INC('	24536	PNC	0005A	0	1
20050215	693475105	PNC FINL SVCS GRP,INC('	6	PNC	0780A	0	1
20050215	69351T106	PPL CORPORATION	36600	PPL	0116A	0	9
20050215	69366Q204	PTS INC NEW	474950	PTSN	0352A	2	1
20050215	693737108	PACER HEALTH CORPOR/	625	PHLH	0234A	2	37
20050215	693737108	PACER HEALTH CORPOR/	10000	PHLH	8072A	2	1
20050215	693742108	PACHOLDER HIGH YIELD	42430	PHF	0161A	1	107
20050215	693742108	PACHOLDER HIGH YIELD	600	PHF	0501A	1	3
20050215	693742108	PACHOLDER HIGH YIELD	7	PHF	0571A	1	1
20050215	69379P102	PACIFIC ALLIANCE VENTU	10000	PALV	5025A	2	5
20050215	69403T104	PACIFIC CMA INC	10700	PAM	0215A	1	5
20050215	69403T104	PACIFIC CMA INC	1100	PAM	0352A	1	2
20050215	69403T104	PACIFIC CMA INC	8000	PAM	0799A	1	4
20050215	694327107	PACIFIC GATEWAY EXHAI	5965	PGEXQ	0005A	2	0
20050215	694327107	PACIFIC GATEWAY EXHAI	42310	PGEXQ	0221A	2	32
20050215	694915208	PACIFIC RIM MINING CP (I	3000	PMU	0100A	1	1
20050215	694915208	PACIFIC RIM MINING CP (I	33810	PMU	0705A	1	3
20050215	6.95E+107	PACIFIC WEBWORKS INC	10153	PWEB	0157A	2	3
20050215	69510L101	PACIFICAP ENT HLDGS IN	172895	PFEH	0234A	2	1
20050215	695112102	PACIFICARE HEALTH SYS	9452	PHS	0226A	0	1
20050215	695112102	PACIFICARE HEALTH SYS	35149	PHS	0355A	0	1
20050215	695112102	PACIFICARE HEALTH SYS	500	PHS	0688A	0	2
20050215	695112102	PACIFICARE HEALTH SYS	150	PHS	5063A	0	1
20050215	695113100	PACIFICHEALTH LABS INC	68449	PHLI	0161A	2	9
20050215	695113100	PACIFICHEALTH LABS INC	503	PHLI	0443A	2	2
20050215	69511V207	PACIFICNET INC NEW	28333	PACT	0052A	2	1
20050215	69511V207	PACIFICNET INC NEW	677	PACT	0103A	2	5
20050215	69511V207	PACIFICNET INC NEW	500	PACT	0157A	2	1
20050215	69511V207	PACIFICNET INC NEW	38519	PACT	0161A	2	20
20050215	69511V207	PACIFICNET INC NEW	19008	PACT	0234A	2	3
20050215	69511V207	PACIFICNET INC NEW	688	PACT	0355A	2	7
20050215	69511V207	PACIFICNET INC NEW	700	PACT	0573A	2	1
20050215	695156109	PACKAGING CORP OF AM	145965	PKG	0019A	0	4
20050215	695156109	PACKAGING CORP OF AM	835	PKG	0418A	0	1
20050215	695257105	PACTIV CORPORATION	205	PTV	0749A	0	40
20050215	695257105	PACTIV CORPORATION	41446	PTV	0773A	0	1
20050215	695257105	PACTIV CORPORATION	7786	PTV	5008A	0	3
20050215	69561N204	PAID INC NEW	2000	PAYD	0015A	2	1
20050215	69561N204	PAID INC NEW	27900	PAYD	0044A	2	2
20050215	69561N204	PAID INC NEW	21	PAYD	0158A	2	7
20050215	69561N204	PAID INC NEW	8890	PAYD	0161A	2	1
20050215	69561N204	PAID INC NEW	75707	PAYD	0283A	2	11
20050215	69561N204	PAID INC NEW	2500	PAYD	0418A	2	10
20050215	69561N204	PAID INC NEW	30000	PAYD	5043A	2	29
20050215	6.96E+108	PAINECARE HOLDINGS IN	70754	PRZ	0057A	1	28
20050215	6.96E+108	PAINECARE HOLDINGS IN	36503	PRZ	0443A	1	3
20050215	6.96E+108	PAINECARE HOLDINGS IN	5969	PRZ	0501A	1	1
20050215	696385103	PALIGENT INC	10398	PGNT	0157A	2	9
20050215	696385103	PALIGENT INC	499	PGNT	0623A	2	243
20050215	696385103	PALIGENT INC	1957	PGNT	0633A	2	2
20050215	696434109	PALLADON VENTURES LT	17900	PLLVF	5030A	2	6
20050215	696434109	PALLADON VENTURES LT	8586	PLLVF	5099A	2	1
20050215	69713P107	PALMONE INC	2427	PLMO	0265A	2	1
20050215	69713P107	PALMONE INC	11	PLMO	0309A	2	1
20050215	69713P107	PALMONE INC	100	PLMO	0312A	2	1
20050215	69713P107	PALMONE INC	25436	PLMO	0437A	2	4
20050215	69713P107	PALMONE INC	106066	PLMO	0501A	2	2
20050215	69713P107	PALMONE INC	11600	PLMO	0549A	2	2
20050215	69713P107	PALMONE INC	22	PLMO	0574A	2	0
20050215	69713P107	PALMONE INC	775	PLMO	0647A	2	1

20050215	69713P107	PALMONE INC	6054	PLMO	0671A	2	1
20050215	697154102	PALMSOURCE INC	15	PSRC	0012A	2	1
20050215	697154102	PALMSOURCE INC	32400	PSRC	0019A	2	4
20050215	697154102	PALMSOURCE INC	6088	PSRC	0155A	2	3
20050215	697154102	PALMSOURCE INC	955	PSRC	0158A	2	1
20050215	697154102	PALMSOURCE INC	11658	PSRC	0161A	2	2
20050215	697154102	PALMSOURCE INC	5386	PSRC	0234A	2	2
20050215	697154102	PALMSOURCE INC	8	PSRC	0235A	2	1
20050215	697154102	PALMSOURCE INC	1986	PSRC	0235A	2	1
20050215	697154102	PALMSOURCE INC	108574	PSRC	0418A	2	5
20050215	697154102	PALMSOURCE INC	19746	PSRC	0437A	2	14
20050215	697154102	PALMSOURCE INC	9279	PSRC	0549A	2	11
20050215	697154102	PALMSOURCE INC	3	PSRC	0887A	2	318
20050215	697529303	PALOMAR MEDICAL TECH	305	PMTI	0005A	2	1
20050215	697529303	PALOMAR MEDICAL TECH	110	PMTI	0019A	2	1
20050215	697529303	PALOMAR MEDICAL TECH	15000	PMTI	0067A	2	1
20050215	697900108	PAN AMERICAN SILVER C	5720	PAAS	0067A	2	0
20050215	697900108	PAN AMERICAN SILVER C	33393	PAAS	0437A	2	2
20050215	697900108	PAN AMERICAN SILVER C	45055	PAAS	0551A	2	51
20050215	697900108	PAN AMERICAN SILVER C	40	PAAS	0633A	2	4
20050215	69805W101	PAN GLOBAL ENERGY LTI	5125	PIEHF	0352A	2	3
20050215	69805W101	PAN GLOBAL ENERGY LTI	25000	PIEHF	0696A	2	6
20050215	69805W101	PAN GLOBAL ENERGY LTI	100	PIEHF	5099A	2	1
20050215	69840W108	PANERA BREAD COMPAN	4372	PNRA	0221A	2	1
20050215	69840W108	PANERA BREAD COMPAN	115	PNRA	0407A	2	60
20050215	69840W108	PANERA BREAD COMPAN	8879	PNRA	0437A	2	2
20050215	69840W108	PANERA BREAD COMPAN	962	PNRA	0549A	2	2
20050215	698830106	PAPERFREE MEDICAL SO	1057	PFMSE	0161A	2	2
20050215	698830106	PAPERFREE MEDICAL SO	67175	PFMSE	0750A	2	11
20050215	698830106	PAPERFREE MEDICAL SO	1	PFMSE	0887A	2	48
20050215	69901U108	PARADIGM OIL AND GAS ,	2000	POGI	0234A	2	4
20050215	69901U108	PARADIGM OIL AND GAS ,	22000	POGI	5099A	2	4
20050215	69911G107	PARADYNE NETWORKS IN	16618	PDYN	0355A	2	2
20050215	69911G107	PARADYNE NETWORKS IN	1298	PDYN	0437A	2	1
20050215	69911G107	PARADYNE NETWORKS IN	15	PDYN	0633A	2	1
20050215	69911G107	PARADYNE NETWORKS IN	1900	PDYN	0773A	2	3
20050215	69912C105	PARAGON FINANCIAL COI	200	PGNF	0005A	2	0
20050215	69912C105	PARAGON FINANCIAL COI	8	PGNF	0019A	2	34
20050215	69912C105	PARAGON FINANCIAL COI	1695	PGNF	0234A	2	7
20050215	69912C105	PARAGON FINANCIAL COI	4876	PGNF	0418A	2	17
20050215	69912C105	PARAGON FINANCIAL COI	32018	PGNF	0705A	2	10
20050215	699168209	PARAMCO FINANCIAL GR(	279392	PFDE	0226A	2	2
20050215	701354102	PARKERVISION INC	11955	PRKR	0005A	2	1
20050215	701354102	PARKERVISION INC	496	PRKR	0044A	2	1
20050215	701354102	PARKERVISION INC	54228	PRKR	0050A	2	32
20050215	701354102	PARKERVISION INC	10495	PRKR	0188A	2	1
20050215	701354102	PARKERVISION INC	17404	PRKR	0226A	2	12
20050215	701354102	PARKERVISION INC	810	PRKR	0234A	2	3
20050215	701354102	PARKERVISION INC	11720	PRKR	0438A	2	4
20050215	701354102	PARKERVISION INC	100	PRKR	0633A	2	4
20050215	701645103	PARLUX FRAGRANCES IN	351	PARL	0271A	2	1
20050215	701645103	PARLUX FRAGRANCES IN	100	PARL	0364A	2	1
20050215	701645103	PARLUX FRAGRANCES IN	19501	PARL	0573A	2	3
20050215	701645103	PARLUX FRAGRANCES IN	21168	PARL	0642A	2	1
20050215	701645103	PARLUX FRAGRANCES IN	700	PARL	5063A	2	1
20050215	70212G101	PARTICLE DRILLING TECH	3441	PDRT	0161A	2	10
20050215	70212G101	PARTICLE DRILLING TECH	100	PDRT	0283A	2	10
20050215	70212G101	PARTICLE DRILLING TECH	9500	PDRT	8072A	2	10
20050215	702915307	PATIENT INFOSYSTEMS IN	46600	PATY	0050A	2	59
20050215	702915307	PATIENT INFOSYSTEMS IN	57593	PATY	0226A	2	19
20050215	702915307	PATIENT INFOSYSTEMS IN	68	PATY	0234A	2	7
20050215	702915307	PATIENT INFOSYSTEMS IN	5000	PATY	0571A	2	1
20050215	702915307	PATIENT INFOSYSTEMS IN	634	PATY	0633A	2	11
20050215	702915307	PATIENT INFOSYSTEMS IN	14811	PATY	0773A	2	44
20050215	703012104	PATCH INTL INC	1993	PAII	0161A	2	2
20050215	703012104	PATCH INTL INC	142860	PAII	0705A	2	6
20050215	703186205	PATH 1 NETWORK TECHN	45	PNO	0623A	1	391
20050215	703186205	PATH 1 NETWORK TECHN	24100	PNO	0773A	1	6
20050215	703186205	PATH 1 NETWORK TECHN	2000	PNO	5118A	1	4
20050215	70322A101	PATHMARK STORES INC	100	PTMK	0705A	2	1

20050215	70322A101	PATHMARK STORES INC	88500	PTMK	5008A	2	6
20050215	703309104	PATRICIAN DIAMONDS IN(	10000	PCGDF	5099A	2	4
20050215	70336N107	PATRIOT SCIENTIFIC COR	6962	PTSC	0005A	2	0
20050215	70336N107	PATRIOT SCIENTIFIC COR	4165	PTSC	0157A	2	1
20050215	70336N107	PATRIOT SCIENTIFIC COR	300	PTSC	0501A	2	3
20050215	70337V108	PATRON SYSTEMS INC	800	PTRS	0044A	2	1
20050215	70337V108	PATRON SYSTEMS INC	168	PTRS	0157A	2	13
20050215	70337V108	PATRON SYSTEMS INC	2465	PTRS	0633A	2	1
20050215	70337V108	PATRON SYSTEMS INC	500	PTRS	0750A	2	14
20050215	70337V108	PATRON SYSTEMS INC	19000	PTRS	5065A	2	25
20050215	70337V108	PATRON SYSTEMS INC	61000	PTRS	5099A	2	230
20050215	703395103	PATTERSON COMPANIES	5	PDCO	0025A	2	1
20050215	703395103	PATTERSON COMPANIES	32353	PDCO	0126A	2	1
20050215	703395103	PATTERSON COMPANIES	126	PDCO	0407A	2	1
20050215	703395103	PATTERSON COMPANIES	3100	PDCO	0715A	2	1
20050215	703481101	PATTERSON-UTI ENERGY	21522	PTEN	0642A	2	1
20050215	703481101	PATTERSON-UTI ENERGY	18574	PTEN	0705A	2	48
20050215	704231109	PAXSON COMMUNICATIOI	310	PAX	0005A	1	1
20050215	704231109	PAXSON COMMUNICATIOI	33969	PAX	0355A	1	6
20050215	704231109	PAXSON COMMUNICATIOI	2200	PAX	0534A	1	4
20050215	704231109	PAXSON COMMUNICATIOI	7635	PAX	0549A	1	7
20050215	704231109	PAXSON COMMUNICATIOI	1682	PAX	0573A	1	14
20050215	704231109	PAXSON COMMUNICATIOI	93	PAX	0623A	1	510
20050215	704231109	PAXSON COMMUNICATIOI	658	PAX	3550A	1	1
20050215	70438S103	PAYMENT DATA SYSTEMS	10470	PYDS	0044A	2	2
20050215	70438S103	PAYMENT DATA SYSTEMS	25000	PYDS	0052A	2	2
20050215	70438S103	PAYMENT DATA SYSTEMS	2292	PYDS	0633A	2	17
20050215	70438S103	PAYMENT DATA SYSTEMS	408	PYDS	5043A	2	1
20050215	70453V106	PAYSTAR CORP	801450	PYST	0632A	2	40
20050215	704582105	PEABODYS COFFEE INC N	16066	PBDY	0157A	2	3
20050215	704582105	PEABODYS COFFEE INC N	34308	PBDY	0161A	2	3
20050215	70467R109	PEAK ENTERTAINMENT H	1269	PKEH	0161A	2	2
20050215	70467R109	PEAK ENTERTAINMENT H	46	PKEH	0501A	2	13
20050215	70467R109	PEAK ENTERTAINMENT H	10000	PKEH	0750A	2	7
20050215	705221109	PECO II INC	7083	PIII	0074A	2	1
20050215	705221109	PECO II INC	500	PIII	0355A	2	1
20050215	705221109	PECO II INC	4977	PIII	0437A	2	87
20050215	70532R209	PEDIANET.COM INC-NEW	19650	PDNC	0161A	2	1
20050215	70556K106	PEGASUS GOLD INC	48188	PSGQF	0352A	2	608
20050215	70556K106	PEGASUS GOLD INC	300	PSGQF	0780A	2	81
20050215	70556K106	PEGASUS GOLD INC	4700	PSGQF	5030A	2	36
20050215	705904605	PEGASUS COMMUNICATI(	2519	PGTV	0161A	2	6
20050215	705904605	PEGASUS COMMUNICATI(	995	PGTV	0188A	2	5
20050215	705904605	PEGASUS COMMUNICATI(	790	PGTV	0352A	2	5
20050215	705904605	PEGASUS COMMUNICATI(	3044	PGTV	0385A	2	6
20050215	705904605	PEGASUS COMMUNICATI(	5762	PGTV	0632A	2	27
20050215	705904605	PEGASUS COMMUNICATI(	5056	PGTV	0642A	2	2
20050215	705904605	PEGASUS COMMUNICATI(	504	PGTV	0690A	2	4
20050215	706552106	PREMSTAR INC.	6078	PMTRE	0005A	2	6
20050215	706552106	PREMSTAR INC.	4958	PMTRE	0352A	2	1
20050215	706720109	PENDER INTL INC	100	PNDR	0157A	2	4
20050215	706720109	PENDER INTL INC	12000	PNDR	5008A	2	1
20050215	706902301	PENGROWTH ENERGY TF	4077	PGH	0055A	0	1
20050215	706902301	PENGROWTH ENERGY TF	66540	PGH	0161A	0	12
20050215	706902301	PENGROWTH ENERGY TF	40677	PGH	0501A	0	16
20050215	706902301	PENGROWTH ENERGY TF	31500	PGH	0551A	0	52
20050215	706902301	PENGROWTH ENERGY TF	78100	PGH	0671A	0	52
20050215	706902301	PENGROWTH ENERGY TF	138300	PGH	0690A	0	16
20050215	706902301	PENGROWTH ENERGY TF	5700	PGH	5043A	0	5
20050215	706902301	PENGROWTH ENERGY TF	11073	PGH	5063A	0	10
20050215	707569109	PENN NATL GAMING INC	1000	PENN	0116A	2	1
20050215	707569109	PENN NATL GAMING INC	43	PENN	0235A	2	1
20050215	707569109	PENN NATL GAMING INC	226305	PENN	0642A	2	1
20050215	707832200	PENN TRAFFIC COMPANY	1	PNFTQ	0074A	2	301
20050215	707832200	PENN TRAFFIC COMPANY	33547	PNFTQ	0352A	2	399
20050215	707832200	PENN TRAFFIC COMPANY	4098	PNFTQ	0534A	2	432
20050215	707874103	PENN TREATY AMERICAN	14	PTA	0355A	0	1
20050215	707874103	PENN TREATY AMERICAN	1512	PTA	0443A	0	9
20050215	707874103	PENN TREATY AMERICAN	46054	PTA	5030A	0	6
20050215	707874103	PENN TREATY AMERICAN	1000	PTA	5099A	0	1

20050215	709640106	PENTHOUSE INTERNATIO	30052	PHSL	0157A	2	2
20050215	709640106	PENTHOUSE INTERNATIO	38551	PHSL	0164A	2	2
20050215	709640106	PENTHOUSE INTERNATIO	1114	PHSL	0633A	2	2
20050215	709668107	PENTON MEDIA INC	1032	PTON	0157A	2	25
20050215	709668107	PENTON MEDIA INC	35779	PTON	0161A	2	12
20050215	709668107	PENTON MEDIA INC	1	PTON	0374A	2	12
20050215	709668107	PENTON MEDIA INC	12000	PTON	0551A	2	47
20050215	71343P200	PEPSIAMERICAS INC	5413	PAS	0005A	0	1
20050215	71343P200	PEPSIAMERICAS INC	100	PAS	0064A	0	1
20050215	71343P200	PEPSIAMERICAS INC	748	PAS	0188A	0	1
20050215	71343P200	PEPSIAMERICAS INC	2997	PAS	0355A	0	1
20050215	71343P200	PEPSIAMERICAS INC	677	PAS	0501A	0	1
20050215	71343P200	PEPSIAMERICAS INC	500	PAS	0690A	0	1
20050215	713448108	PEPSICO INC	10606	PEP	0642A	0	1
20050215	713448108	PEPSICO INC	1	PEP	0780A	0	1
20050215	713448108	PEPSICO INC	600	PEP	3895A	0	1
20050215	713661106	PEREGRINE PHARMACEU	42425	PPHM	0355A	2	1
20050215	713661106	PEREGRINE PHARMACEU	58	PPHM	0364A	2	3
20050215	713661106	PEREGRINE PHARMACEU	3021	PPHM	0573A	2	5
20050215	71366Q200	PEREGRINE SYSTEMS INC	8286	PRGN	0573A	2	13
20050215	71366Q200	PEREGRINE SYSTEMS INC	14157	PRGN	0705A	2	1
20050215	71366Q200	PEREGRINE SYSTEMS INC	371	PRGN	0750A	2	12
20050215	71376B102	PERFISANS HLDGS INC	14022	PFNH	0633A	2	1
20050215	714157104	PERMA-FIX ENVIRONMNT	2036	PESI	0283A	2	22
20050215	714157104	PERMA-FIX ENVIRONMNT	27255	PESI	0501A	2	17
20050215	71601Q106	PETCARE TELEVISION NE	26250	PTNW	0052A	2	23
20050215	71601Q106	PETCARE TELEVISION NE	100	PTNW	0234A	2	92
20050215	71601Q106	PETCARE TELEVISION NE	250	PTNW	0750A	2	35
20050215	7.16E+104	PETROCHINA CO LTD ADS	24000	PTR	0019A	0	1
20050215	7.16E+104	PETROCHINA CO LTD ADS	500	PTR	0031A	0	2
20050215	7.16E+104	PETROCHINA CO LTD ADS	968	PTR	0188A	0	1
20050215	7.16E+104	PETROCHINA CO LTD ADS	100	PTR	2424A	0	2
20050215	71648W108	PETROFUND ENERGY TRU	5608	PTF	0050A	1	3
20050215	71648W108	PETROFUND ENERGY TRU	3050	PTF	0355A	1	34
20050215	71648W108	PETROFUND ENERGY TRU	6964	PTF	0501A	1	1
20050215	71648W108	PETROFUND ENERGY TRU	200	PTF	0690A	1	1
20050215	71648W108	PETROFUND ENERGY TRU	50	PTF	0749A	1	26
20050215	71648W108	PETROFUND ENERGY TRU	1630	PTF	5030A	1	4
20050215	716495106	PETROHAWK ENERGY CO	24975	HAWK	0632A	2	3
20050215	716495106	PETROHAWK ENERGY CO	31	HAWK	0690A	2	2
20050215	716495106	PETROHAWK ENERGY CO	2	HAWK	0887A	2	145
20050215	716528104	PETROL OIL & GAS INC	115	POIG	0019A	2	39
20050215	716528104	PETROL OIL & GAS INC	1800	POIG	0044A	2	4
20050215	716528104	PETROL OIL & GAS INC	2000	POIG	0141A	2	6
20050215	716528104	PETROL OIL & GAS INC	6000	POIG	0226A	2	1
20050215	716528104	PETROL OIL & GAS INC	7997	POIG	0633A	2	5
20050215	71654V101	PETROLEO BRAS ADS (1	32200	PBRA	0116A	0	1
20050215	71654V101	PETROLEO BRAS ADS (1	90000	PBRA	0215A	0	2
20050215	71654V101	PETROLEO BRAS ADS (1	132	PBRA	0279A	0	1
20050215	71675Y100	PETROSEARCH ENERGY (	231	PTSG	0164A	2	1
20050215	71675Y100	PETROSEARCH ENERGY (	11615	PTSG	0352A	2	31
20050215	71675Y100	PETROSEARCH ENERGY (	35	PTSG	0623A	2	1
20050215	71675Y100	PETROSEARCH ENERGY (	1	PTSG	0632A	2	1
20050215	71675Y100	PETROSEARCH ENERGY (	451	PTSG	0633A	2	1
20050215	716768106	PETSMART INC	19661	PETM	0126A	2	1
20050215	716768106	PETSMART INC	1	PETM	0816A	2	8
20050215	716933106	PHARMACYCLICS INC	6476	PCYC	0352A	2	2
20050215	716933106	PHARMACYCLICS INC	9101	PCYC	0437A	2	15
20050215	716933106	PHARMACYCLICS INC	400	PCYC	0534A	2	1
20050215	716933106	PHARMACYCLICS INC	1212	PCYC	0549A	2	3
20050215	717106108	PHANTOM FIBER CORP	16	PHMF	0157A	2	34
20050215	717106108	PHANTOM FIBER CORP	819861	PHMF	5063A	2	11
20050215	71712A206	PHARMACTL HLDR TST DI	12100	PPH	0049A	1	2
20050215	71712A206	PHARMACTL HLDR TST DI	54000	PPH	0116A	1	1
20050215	71712A206	PHARMACTL HLDR TST DI	3	PPH	0438A	1	4
20050215	71712A206	PHARMACTL HLDR TST DI	31001	PPH	0573A	1	2
20050215	71712A206	PHARMACTL HLDR TST DI	9773	PPH	0749A	1	2
20050215	717139208	PHARMOS CORP	1736	PARS	0161A	2	1
20050215	717139208	PHARMOS CORP	5262	PARS	0355A	2	1
20050215	717139208	PHARMOS CORP	126679	PARS	0437A	2	54

20050215	717139208	PHARMOS CORP	12400	PARS	0551A	2	2
20050215	717139208	PHARMOS CORP	400	PARS	0768A	2	4
20050215	71722R108	PHAZAR CORP	34600	ANTP	0005A	2	2
20050215	71722R108	PHAZAR CORP	1350	ANTP	0235A	2	3
20050215	71722R108	PHAZAR CORP	445246	ANTP	0279A	2	4
20050215	71722R108	PHAZAR CORP	900	ANTP	0309A	2	1
20050215	71722R108	PHAZAR CORP	500	ANTP	5099A	2	12
20050215	71879N108	PHINDER TECHNOLOGIES	7302	PHDTF	0161A	2	2
20050215	71879N108	PHINDER TECHNOLOGIES	350	PHDTF	0221A	2	6
20050215	71879N108	PHINDER TECHNOLOGIES	150	PHDTF	0443A	2	1
20050215	71879N108	PHINDER TECHNOLOGIES	331	PHDTF	0623A	2	6
20050215	71879N108	PHINDER TECHNOLOGIES	38	PHDTF	0750A	2	1
20050215	71879N108	PHINDER TECHNOLOGIES	1	PHDTF	0887A	2	6
20050215	71879N108	PHINDER TECHNOLOGIES	2000	PHDTF	5063A	2	1
20050215	71879N108	PHINDER TECHNOLOGIES	77600	PHDTF	5099A	2	6
20050215	719005100	PHOENIX ASSOCITS LD S'	35994	PBLS	0157A	2	2
20050215	7.19E+113	PHOENIX COMPANIES INC	59668	PNX	0279A	0	1
20050215	7.19E+113	PHOENIX COMPANIES INC	330708	PNX	0642A	0	3
20050215	7.19E+113	PHOENIX COMPANIES INC	56000	PNX	0696A	0	3
20050215	719208100	PHONE 1GLOBALWIDE IN(	10000	PHGW	0005A	2	16
20050215	719208100	PHONE 1GLOBALWIDE IN(	666	PHGW	0633A	2	3
20050215	719358103	PHOTOMEDEX INC	4337	PHMD	0015A	2	5
20050215	719358103	PHOTOMEDEX INC	100	PHMD	0418A	2	1
20050215	719358103	PHOTOMEDEX INC	6995	PHMD	0442A	2	24
20050215	719358103	PHOTOMEDEX INC	16645	PHMD	0573A	2	8
20050215	71937M100	PHOTONICS PRODUCTS C	85	PHPG	0157A	2	1
20050215	71937M100	PHOTONICS PRODUCTS C	700	PHPG	0161A	2	2
20050215	71937M100	PHOTONICS PRODUCTS C	154	PHPG	0164A	2	1
20050215	71937M100	PHOTONICS PRODUCTS C	4682	PHPG	0226A	2	1
20050215	71937M100	PHOTONICS PRODUCTS C	8500	PHPG	0234A	2	20
20050215	719574105	PICK-UPS PLUS INC	9000	PUPS	0019A	2	2
20050215	719574105	PICK-UPS PLUS INC	11472	PUPS	0157A	2	2
20050215	720172105	PIEDMONT MINING CO	386	PIED	0157A	2	2
20050215	720172105	PIEDMONT MINING CO	2885	PIED	0161A	2	1
20050215	720172105	PIEDMONT MINING CO	38178	PIED	0501A	2	9
20050215	720186105	PIEDMONT NATURAL GAS	2506	PNY	0055A	0	1
20050215	720186105	PIEDMONT NATURAL GAS	874	PNY	0074A	0	2
20050215	720186105	PIEDMONT NATURAL GAS	3236	PNY	0418A	0	1
20050215	720186105	PIEDMONT NATURAL GAS	66104	PNY	0501A	0	4
20050215	720186105	PIEDMONT NATURAL GAS	100	PNY	0690A	0	1
20050215	720186105	PIEDMONT NATURAL GAS	1	PNY	0750A	0	1
20050215	720186105	PIEDMONT NATURAL GAS	639	PNY	3650A	0	4
20050215	72200M108	PIMCO CALIF MUNI INCOM	2300	PCK	0005A	0	2
20050215	72200M108	PIMCO CALIF MUNI INCOM	10733	PCK	0501A	0	2
20050215	72200M108	PIMCO CALIF MUNI INCOM	500	PCK	0690A	0	1
20050215	72200X104	PIMCO STRATEGIC GLOB/	300	RCS	0005A	0	1
20050215	72200X104	PIMCO STRATEGIC GLOB/	1478	RCS	0074A	0	18
20050215	72200X104	PIMCO STRATEGIC GLOB/	6799	RCS	0210A	0	3
20050215	72200X104	PIMCO STRATEGIC GLOB/	16532	RCS	0501A	0	1
20050215	722014107	PIMCO HIGH INCOME FUN	23600	PHK	0005A	0	1
20050215	722014107	PIMCO HIGH INCOME FUN	48883	PHK	0501A	0	2
20050215	722014107	PIMCO HIGH INCOME FUN	233	PHK	0701A	0	14
20050215	722014107	PIMCO HIGH INCOME FUN	100	PHK	3675A	0	1
20050215	72201A103	PIMCO MUNICIPAL INCOM	25455	PMX	0501A	0	2
20050215	72201H108	PIMCO FLOATING RATE IN	1000	PFL	0141A	0	1
20050215	72201H108	PIMCO FLOATING RATE IN	20140	PFL	0161A	0	6
20050215	72201H108	PIMCO FLOATING RATE IN	3000	PFL	0571A	0	5
20050215	72201H108	PIMCO FLOATING RATE IN	600	PFL	0690A	0	7
20050215	723443107	PINNACLE AIRL CORP	4123	PNCL	0005A	2	1
20050215	723443107	PINNACLE AIRL CORP	3150	PNCL	0141A	2	1
20050215	723443107	PINNACLE AIRL CORP	16854	PNCL	0355A	2	2
20050215	723443107	PINNACLE AIRL CORP	3052	PNCL	0437A	2	1
20050215	724059100	PIPELINE DATA, INC	34553	PPDA	0161A	2	117
20050215	724059100	PIPELINE DATA, INC	9164	PPDA	0226A	2	1
20050215	724059100	PIPELINE DATA, INC	500	PPDA	0623A	2	2
20050215	7.27E+110	PLAINTREE SYSTEMS INC	9824	LANPF	0164A	2	3
20050215	7.27E+110	PLAINTREE SYSTEMS INC	2550	LANPF	0571A	2	160
20050215	72705B102	PLANETLINK COMMUNICA	174194	PLKC	0157A	2	1
20050215	727563108	PLASTICON INTL INC	42	PLNI	0158A	2	1
20050215	727563108	PLASTICON INTL INC	1486363	PLNI	0161A	2	9

20050215	727563108	PLASTICON INTL INC	286000	PLNI	0235A	2	10
20050215	72765N103	PLATINUM SUPERYACHTS	9500	PSUY	0443A	2	1
20050215	72765N103	PLATINUM SUPERYACHTS	48	PSUY	0633A	2	14
20050215	72765N103	PLATINUM SUPERYACHTS	3600	PSUY	5048A	2	1
20050215	72813P100	PLAYTEX PRODUCTS INC	9500	PYX	0067A	0	5
20050215	72813P100	PLAYTEX PRODUCTS INC	1512	PYX	0705A	0	1
20050215	72919P103	PLUG POWER INC	3763	PLUG	0279A	2	2
20050215	72919P103	PLUG POWER INC	8152	PLUG	0437A	2	1
20050215	72919P103	PLUG POWER INC	15244	PLUG	0549A	2	1
20050215	729251108	PLUM CREEK TIMBER CO	2234	PCL	0005A	0	1
20050215	729251108	PLUM CREEK TIMBER CO	11580	PCL	0501A	0	1
20050215	729251108	PLUM CREEK TIMBER CO	3661	PCL	0690A	0	1
20050215	729251108	PLUM CREEK TIMBER CO	163	PCL	0749A	0	1
20050215	72940P106	PLURISTEM LIFE SYSTEM	152000	PLRS	0141A	2	21
20050215	72940P106	PLURISTEM LIFE SYSTEM	11779	PLRS	0161A	2	5
20050215	72940P106	PLURISTEM LIFE SYSTEM	4846	PLRS	0418A	2	3
20050215	72940P106	PLURISTEM LIFE SYSTEM	85000	PLRS	5065A	2	51
20050215	73084P100	POINTE FINANCIAL CORP	28697	PNTE	0690A	2	1
20050215	731068102	POLARIS INDUSTRIES INC	78996	PII	0050A	0	1
20050215	731095105	POLAROID CORP	1013469	PRDCQ	0161A	2	288
20050215	731095105	POLAROID CORP	927814	PRDCQ	0633A	2	304
20050215	731822102	POMEROY IT SOLUTIONS	121	PMRY	0443A	2	1
20050215	731822102	POMEROY IT SOLUTIONS	88013	PMRY	0642A	2	1
20050215	731822102	POMEROY IT SOLUTIONS	104	PMRY	0705A	2	7
20050215	732774104	PONY EXPRESS USA INC	9678	PYXP	0141A	2	24
20050215	732774104	PONY EXPRESS USA INC	11328	PYXP	0161A	2	1
20050215	73316R106	POP3 MEDIA CORP	5000	POPT	0064A	2	17
20050215	73316R106	POP3 MEDIA CORP	88500	POPT	0161A	2	6
20050215	736126301	PORTAL SOFTWARE INC N	815	PRSFE	0005A	2	1
20050215	736126301	PORTAL SOFTWARE INC N	43362	PRSFE	0355A	2	25
20050215	736126301	PORTAL SOFTWARE INC N	3	PRSFE	0887A	2	343
20050215	736187204	PORTAL PLAYER, INC.	11600	PLAY	0019A	2	8
20050215	736187204	PORTAL PLAYER, INC.	1165	PLAY	0074A	2	1
20050215	736187204	PORTAL PLAYER, INC.	3002	PLAY	0161A	2	2
20050215	736187204	PORTAL PLAYER, INC.	59200	PLAY	0213A	2	2
20050215	736187204	PORTAL PLAYER, INC.	6322	PLAY	0437A	2	26
20050215	736187204	PORTAL PLAYER, INC.	600	PLAY	0442A	2	1
20050215	736187204	PORTAL PLAYER, INC.	194	PLAY	0569A	2	1
20050215	737397109	POSITRON CORP	152000	POSC	0642A	2	0
20050215	738864107	POWDER RIVER BASIN &	4880	PRVB	0019A	2	4
20050215	738864107	POWDER RIVER BASIN &	14915	PRVB	0283A	2	2
20050215	738864107	POWDER RIVER BASIN &	820	PRVB	0633A	2	1
20050215	738864107	POWDER RIVER BASIN &	5000	PRVB	0750A	2	2
20050215	73931C104	POWER TECHNOLOGY IN	504	PWTC	0157A	2	8
20050215	73931C104	POWER TECHNOLOGY IN	4377	PWTC	0161A	2	1
20050215	73931C104	POWER TECHNOLOGY IN	943	PWTC	0705A	2	1
20050215	73931C104	POWER TECHNOLOGY IN	300000	PWTC	0705A	2	1
20050215	73931Q103	POWERCOLD CORPORAT	9373	PWCL	0074A	2	2
20050215	73931Q103	POWERCOLD CORPORAT	3413	PWCL	0164A	2	4
20050215	73931Q103	POWERCOLD CORPORAT	993	PWCL	0633A	2	7
20050215	7.39E+112	POWERCHANNEL INC	23990	PWRC	0352A	2	260
20050215	73933F105	POWERLINX INC	139934	PWLX	0141A	2	9
20050215	73933F105	POWERLINX INC	4851	PWLX	0157A	2	1
20050215	73933F105	POWERLINX INC	44123	PWLX	0164A	2	1
20050215	73935N106	POWERSOURCE CORP	35000	PSRE	0265A	2	65
20050215	73935X302	POWERSHARE HIGH YIEL	255	PEY	0352A	1	6
20050215	73935X302	POWERSHARE HIGH YIEL	31997	PEY	0549A	1	6
20050215	739363109	POWERWAVE TECHNOLC	3475	PWAV	0019A	2	2
20050215	739363109	POWERWAVE TECHNOLC	13525	PWAV	0437A	2	31
20050215	739363109	POWERWAVE TECHNOLC	34801	PWAV	0549A	2	23
20050215	739363109	POWERWAVE TECHNOLC	12775	PWAV	0646A	2	4
20050215	73936A103	POWER 3 MED PROD INC	120582	PWRM	0632A	2	7
20050215	73936A103	POWER 3 MED PROD INC	215638	PWRM	5065A	2	70
20050215	73936A103	POWER 3 MED PROD INC	1000	PWRM	5099A	2	63
20050215	739421105	PRAECIS PHARMACEUTIC	18069	PRCS	0355A	2	2
20050215	739421105	PRAECIS PHARMACEUTIC	1620	PRCS	0437A	2	10
20050215	739421105	PRAECIS PHARMACEUTIC	3455	PRCS	0549A	2	3
20050215	739421105	PRAECIS PHARMACEUTIC	730	PRCS	0573A	2	2
20050215	73942A105	PRACTICEXPERT INC	8	PXPT	0157A	2	13
20050215	73942A105	PRACTICEXPERT INC	11045	PXPT	0161A	2	2

20050215	73942A105	PRACTICEXPERT INC	67	PXPT	0234A	2	1
20050215	740065107	PRE-PAID LEGAL SERVICE	20348	PPD	0201A	0	74
20050215	740065107	PRE-PAID LEGAL SERVICE	1153	PPD	0549A	0	13
20050215	740065107	PRE-PAID LEGAL SERVICE	1669	PPD	0551A	0	27
20050215	740065107	PRE-PAID LEGAL SERVICE	600	PPD	0647A	0	6
20050215	740065107	PRE-PAID LEGAL SERVICE	350231	PPD	0690A	0	48
20050215	740065107	PRE-PAID LEGAL SERVICE	3933	PPD	2767A	0	1
20050215	740184106	PRECIS INC	43350	PCIS	0005A	2	0
20050215	74082G100	PRESERVATION SCIENCE	4006	PSVS	0157A	2	24
20050215	74082G100	PRESERVATION SCIENCE	6884	PSVS	0161A	2	17
20050215	74082G100	PRESERVATION SCIENCE	2000	PSVS	0443A	2	2
20050215	74112D101	PRESTIGE BRANDS HOLD	300	PBH	0010A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	12700	PBH	0012A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	50000	PBH	0013A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	1490	PBH	0019A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	10000	PBH	0030A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	6305	PBH	0067A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	78570	PBH	0074A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	35875	PBH	0116A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	4075	PBH	0141A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	75	PBH	0158A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	1235	PBH	0221A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	1400	PBH	0294A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	1500	PBH	0297A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	4575	PBH	0309A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	3910	PBH	0311A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	30000	PBH	0355A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	261015	PBH	0418A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	4520	PBH	0443A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	70143	PBH	0443A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	533268	PBH	0501A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	41180	PBH	0632A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	5000	PBH	0696A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	2200	PBH	0750A	0	1
20050215	74112D101	PRESTIGE BRANDS HOLD	11350	PBH	0780A	0	1
20050215	741379101	PREVIEW SYSTEMS INC W	1284	PRVWZ	0311A	2	31
20050215	741379101	PREVIEW SYSTEMS INC W	102000	PRVWZ	0642A	2	1
20050215	741511109	PRICESMART INC	552	PSMT	0501A	2	3
20050215	741511109	PRICESMART INC	30544	PSMT	0690A	2	32
20050215	74154A106	PRIMAL SOLUTIONS INC	36213	PSOL	0352A	2	6
20050215	74154N108	PRIMACOM AG ADS	5134	PCAGY	0161A	2	4
20050215	74154N108	PRIMACOM AG ADS	1175	PCAGY	0164A	2	2
20050215	74154N108	PRIMACOM AG ADS	20000	PCAGY	5099A	2	1
20050215	74157K101	PRIMEDIA INC	17219	PRM	0164A	0	3
20050215	74157K101	PRIMEDIA INC	600	PRM	0201A	0	3
20050215	74157K101	PRIMEDIA INC	14404	PRM	0501A	0	1
20050215	74157K101	PRIMEDIA INC	458	PRM	0551A	0	51
20050215	741929103	PRIMUS TELECOMMUNIC	30695	PRTL	0437A	2	31
20050215	741929103	PRIMUS TELECOMMUNIC	20721	PRTL	0549A	2	29
20050215	741929103	PRIMUS TELECOMMUNIC	739	PRTL	0551A	2	51
20050215	741929103	PRIMUS TELECOMMUNIC	227	PRTL	0646A	2	2
20050215	741930309	PRIMEWEST ENERGY TRU	28149	PWI	0501A	0	19
20050215	741930309	PRIMEWEST ENERGY TRU	31264	PWI	0690A	0	25
20050215	741930309	PRIMEWEST ENERGY TRU	884	PWI	5008A	0	3
20050215	741930309	PRIMEWEST ENERGY TRU	50350	PWI	5030A	0	5
20050215	741930309	PRIMEWEST ENERGY TRU	8000	PWI	5048A	0	1
20050215	741946107	PRIME MULTIMEDIA INC	24567	PRMX	0161A	2	2
20050215	741946107	PRIME MULTIMEDIA INC	4926	PRMX	0311A	2	7
20050215	741946107	PRIME MULTIMEDIA INC	30000	PRMX	0443A	2	2
20050215	74266R104	PRIVATE MEDIA GROUP L	281	PRVT	0074A	2	31
20050215	74266R104	PRIVATE MEDIA GROUP L	1000	PRVT	0221A	2	1
20050215	74266R104	PRIVATE MEDIA GROUP L	3436	PRVT	0226A	2	1
20050215	74266R104	PRIVATE MEDIA GROUP L	7500	PRVT	0235A	2	1
20050215	74266R104	PRIVATE MEDIA GROUP L	10575	PRVT	0352A	2	25
20050215	74269U104	PROCERA NETWORKS IN	2602	PRNW	0044A	2	8
20050215	74269U104	PROCERA NETWORKS IN	10	PRNW	0158A	2	1
20050215	74269U104	PROCERA NETWORKS IN	103017	PRNW	0161A	2	290
20050215	74269U104	PROCERA NETWORKS IN	19000	PRNW	0221A	2	7
20050215	74269U104	PROCERA NETWORKS IN	3600	PRNW	0551A	2	39
20050215	74269U104	PROCERA NETWORKS IN	125000	PRNW	5028A	2	35

20050215	74270W107	PROCOM TECHNOLOGY II	25000	PRCM	0005A	2	0
20050215	74270W107	PROCOM TECHNOLOGY II	1813	PRCM	0044A	2	2
20050215	74270W107	PROCOM TECHNOLOGY II	494	PRCM	0157A	2	2
20050215	74270W107	PROCOM TECHNOLOGY II	3000	PRCM	0501A	2	4
20050215	742718109	PROCTER & GAMBLE CO	2000	PG	0269A	0	3
20050215	742718109	PROCTER & GAMBLE CO	526	PG	0442A	0	1
20050215	742718109	PROCTER & GAMBLE CO	39100	PG	0501A	0	1
20050215	742718109	PROCTER & GAMBLE CO	60	PG	0688A	0	1
20050215	742718109	PROCTER & GAMBLE CO	1004	PG	0696A	0	2
20050215	743098105	PRODUCTS & PATENTS L	40000	PPTS	0221A	2	29
20050215	74331N104	PROGRESS WATCH CORF	15000	PROW	0418A	2	9
20050215	74338Q100	PROJECT GROUP INC	67500	PJTG	0141A	2	9
20050215	74338Q100	PROJECT GROUP INC	20093	PJTG	0161A	2	1
20050215	743406100	PROLOGIC MGMT SYS INC	20251	PRLO	0157A	2	18
20050215	743411100	PROLONG INTERNATIONA	12000	PRL	0074A	1	7
20050215	743411100	PROLONG INTERNATIONA	500000	PRL	0352A	1	31
20050215	743425100	PROMANA SOLUTIONS IN	10000	PSLU	0501A	2	17
20050215	74348T102	PROSPECT ENERGY COR	15900	PSEC	0690A	2	6
20050215	743591109	PROSPECTOR CONSOLID	99981	PRRZF	5030A	2	6
20050215	743606105	PROSPERITY BANCSHARE	19063	PRSP	0443A	2	2
20050215	743642100	PROTALEX INC	1869	PRTX	0019A	2	64
20050215	743642100	PROTALEX INC	3000	PRTX	0164A	2	2
20050215	743642100	PROTALEX INC	10000	PRTX	0443A	2	8
20050215	743642100	PROTALEX INC	981	PRTX	0633A	2	5
20050215	743642100	PROTALEX INC	3000	PRTX	0773A	2	7
20050215	74369L103	PROTEIN DESIGN LABS IN	22992	PDLI	0501A	2	1
20050215	743722100	PROTOKINETIX INC	46	PKTX	0157A	2	8
20050215	743722100	PROTOKINETIX INC	2	PKTX	0623A	2	24
20050215	743722100	PROTOKINETIX INC	200	PKTX	0750A	2	21
20050215	743722100	PROTOKINETIX INC	27000	PKTX	5099A	2	4
20050215	74373F100	PROVECTUS PHARMACEU	47576	PVCT	0632A	2	8
20050215	74386K104	PROVIDENT ENERGY TR U	25	PVX	0157A	1	3
20050215	74386K104	PROVIDENT ENERGY TR U	4300	PVX	0355A	1	2
20050215	74386K104	PROVIDENT ENERGY TR U	410	PVX	5029A	1	1
20050215	74386K104	PROVIDENT ENERGY TR U	934	PVX	5030A	1	5
20050215	74386K104	PROVIDENT ENERGY TR U	308872	PVX	5036A	1	6
20050215	74386K104	PROVIDENT ENERGY TR U	179057	PVX	5063A	1	6
20050215	743923104	PROVIDENTIAL HOLDINGS	2720	PRVH	0157A	2	4
20050215	743923104	PROVIDENTIAL HOLDINGS	4000	PRVH	0571A	2	22
20050215	743923104	PROVIDENTIAL HOLDINGS	3719	PRVH	0705A	2	1
20050215	74406A102	PROVIDIAN FINANCIAL BA	676	PVN	0688A	0	1
20050215	74406A102	PROVIDIAN FINANCIAL BA	275	PVN	0749A	0	1
20050215	74406A102	PROVIDIAN FINANCIAL BA	12600	PVN	5099A	0	26
20050215	744283201	PROXIM CORPORATION C	39697	PROX	0005A	2	2
20050215	744320102	PRUDENTIAL FINANCIAL I	27572	PRU	0005A	0	1
20050215	744320102	PRUDENTIAL FINANCIAL I	750	PRU	0116A	0	2
20050215	744320102	PRUDENTIAL FINANCIAL I	1	PRU	0385A	0	1
20050215	744320102	PRUDENTIAL FINANCIAL I	395	PRU	0749A	0	1
20050215	744320102	PRUDENTIAL FINANCIAL I	5	PRU	0887A	0	64
20050215	744320102	PRUDENTIAL FINANCIAL I	385	PRU	5063A	0	1
20050215	744383100	PT INDOSAT TBK	4950	IIT	0005A	0	1
20050215	744383100	PT INDOSAT TBK	66500	IIT	0573A	0	3
20050215	74460D521	PUBLIC STORAGE INC DE	5300	PSAPRZ	0015A	0	17
20050215	74460D521	PUBLIC STORAGE INC DE	560	PSAPRZ	0020A	0	1
20050215	74460D521	PUBLIC STORAGE INC DE	1326	PSAPRZ	0044A	0	1
20050215	74460D521	PUBLIC STORAGE INC DE	6200	PSAPRZ	0161A	0	8
20050215	74460D521	PUBLIC STORAGE INC DE	2900	PSAPRZ	0352A	0	7
20050215	74460D521	PUBLIC STORAGE INC DE	800	PSAPRZ	0534A	0	2
20050215	74460D570	PUBLIC STORAGE INC DE	12760	PSAPRW	0161A	0	12
20050215	745310102	PUGET ENERGY INC.	16845	PSD	0005A	0	1
20050215	745310102	PUGET ENERGY INC.	311	PSD	0019A	0	1
20050215	745310102	PUGET ENERGY INC.	200	PSD	5063A	0	1
20050215	74621P108	PURE CAPITAL INC	19561	PUCIF	0157A	2	3
20050215	74621P108	PURE CAPITAL INC	13331	PUCIF	0161A	2	1
20050215	74621P108	PURE CAPITAL INC	1	PUCIF	0887A	2	85
20050215	746228303	PURE CYCLE CORP NEW	272	PCYO	0074A	2	8
20050215	746228303	PURE CYCLE CORP NEW	4	PCYO	0157A	2	169
20050215	746228303	PURE CYCLE CORP NEW	92	PCYO	0355A	2	1
20050215	746228303	PURE CYCLE CORP NEW	122400	PCYO	0696A	2	7
20050215	746927102	QLT INC	40	QLTI	0010A	2	21

20050215	746927102	QLT INC	12000	QLTI	0155A	2	1
20050215	746927102	QLT INC	6900	QLTI	0749A	2	35
20050215	747277101	QLOGIC CORP	37728	QLGC	0005A	2	1
20050215	74730W101	QUADRAMED CORPORAT	3	QD	0157A	1	158
20050215	74730W101	QUADRAMED CORPORAT	134155	QD	0221A	1	34
20050215	74730W101	QUADRAMED CORPORAT	1000	QD	0364A	1	1
20050215	74730W101	QUADRAMED CORPORAT	1194	QD	0705A	1	5
20050215	747563104	QUALITY DINO ENTERTAI	28100	RCOQF	0013A	2	766
20050215	74757N109	QUALITY OF LIFE HEALTH	20000	QLHC	0141A	2	5
20050215	74757N109	QUALITY OF LIFE HEALTH	450	QLHC	0157A	2	15
20050215	74757N109	QUALITY OF LIFE HEALTH	147999	QLHC	0571A	2	1
20050215	74757N109	QUALITY OF LIFE HEALTH	1395	QLHC	0750A	2	3
20050215	74758Q101	QUALITY RESTAURANT VE	101650	QRVI	0705A	2	2
20050215	74762K306	QUANTECH LTD	29710	QTCHQ	0443A	2	323
20050215	7.48E+113	QUANTUM FUEL SYS TEC	13153	QTWW	0005A	2	1
20050215	7.48E+113	QUANTUM FUEL SYS TEC	31866	QTWW	0019A	2	2
20050215	7.48E+113	QUANTUM FUEL SYS TEC	68649	QTWW	0050A	2	8
20050215	7.48E+113	QUANTUM FUEL SYS TEC	3370	QTWW	0074A	2	13
20050215	7.48E+113	QUANTUM FUEL SYS TEC	7981	QTWW	0161A	2	3
20050215	7.48E+113	QUANTUM FUEL SYS TEC	29200	QTWW	0312A	2	1
20050215	7.48E+113	QUANTUM FUEL SYS TEC	30139	QTWW	0501A	2	12
20050215	7.48E+113	QUANTUM FUEL SYS TEC	5145	QTWW	0573A	2	2
20050215	7.48E+113	QUANTUM FUEL SYS TEC	900	QTWW	0690A	2	1
20050215	7.48E+112	QUEENSTON MINING INC	18000	QNMNF	5099A	2	1
20050215	74835X103	QUEST MINERALS & MININ	2608	QMMG	0164A	2	1
20050215	74835X103	QUEST MINERALS & MININ	78700	QMMG	0613A	2	111
20050215	74835X103	QUEST MINERALS & MININ	600	QMMG	0633A	2	1
20050215	74836C108	QUEST OIL CORP	10470	QOIL	0161A	2	3
20050215	74837R104	QUICKSILVER RESOURCE	175	KWK	0013A	0	8
20050215	74837R104	QUICKSILVER RESOURCE	861	KWK	0049A	0	1
20050215	74837R104	QUICKSILVER RESOURCE	70100	KWK	0100A	0	1
20050215	74837R104	QUICKSILVER RESOURCE	4441	KWK	0221A	0	1
20050215	74837R104	QUICKSILVER RESOURCE	32	KWK	0286A	0	2
20050215	74837R104	QUICKSILVER RESOURCE	4934	KWK	0501A	0	1
20050215	74837R104	QUICKSILVER RESOURCE	1215	KWK	0549A	0	1
20050215	74837R104	QUICKSILVER RESOURCE	45671	KWK	0573A	0	2
20050215	74837R104	QUICKSILVER RESOURCE	11100	KWK	0642A	0	1
20050215	74837R104	QUICKSILVER RESOURCE	9700	KWK	0690A	0	1
20050215	74837R104	QUICKSILVER RESOURCE	536	KWK	0780A	0	1
20050215	74839R102	QUIET TIGER INC	7982	QTIG	0157A	2	2
20050215	74839R102	QUIET TIGER INC	2155	QTIG	0221A	2	38
20050215	74876Q108	QUINTEK TECHNOLOGIES	51239	QTEK	0161A	2	3
20050215	74876Q108	QUINTEK TECHNOLOGIES	3065	QTEK	0501A	2	1
20050215	749056107	QUIXOTE CORP	6612	QUIX	0050A	2	1
20050215	749056107	QUIXOTE CORP	1055	QUIX	0164A	2	6
20050215	749056107	QUIXOTE CORP	4558	QUIX	0437A	2	28
20050215	749056107	QUIXOTE CORP	1160	QUIX	0549A	2	5
20050215	749056107	QUIXOTE CORP	1571	QUIX	0573A	2	11
20050215	749056107	QUIXOTE CORP	1515	QUIX	0705A	2	63
20050215	749077400	QUOKKA SPORTS INC NE\	12455	QKKAQ	0573A	2	669
20050215	749121109	QWEST COMMUNICATION	61259	Q	0030A	0	5
20050215	749121109	QWEST COMMUNICATION	6102	Q	0234A	0	3
20050215	749121109	QWEST COMMUNICATION	14	Q	0688A	0	1
20050215	749328100	RCG COMPANIES INCORP	2500	RCG	0005A	1	1
20050215	749328100	RCG COMPANIES INCORP	47700	RCG	0279A	1	3
20050215	749361200	RCN CORP NEW	122200	RCNI	0050A	2	1
20050215	749361200	RCN CORP NEW	141	RCNI	0385A	2	1
20050215	749361200	RCN CORP NEW	242	RCNI	0633A	2	2
20050215	74956W108	R G GLOBAL LIFESTYLES	100	RGBL	0019A	2	1
20050215	74956W108	R G GLOBAL LIFESTYLES	13959	RGBL	0633A	2	1
20050215	74963B105	RMK HIGH INCOME FD,INC	1	RMH	0030A	0	6
20050215	74963B105	RMK HIGH INCOME FD,INC	13968	RMH	0161A	0	28
20050215	74963B105	RMK HIGH INCOME FD,INC	18813	RMH	0352A	0	23
20050215	74963B105	RMK HIGH INCOME FD,INC	2484	RMH	0501A	0	18
20050215	74963B105	RMK HIGH INCOME FD,INC	7000	RMH	0690A	0	18
20050215	74963H102	RMK STRATEGIC INCOME	200	RSF	0074A	0	1
20050215	74963H102	RMK STRATEGIC INCOME	500	RSF	0074A	0	1
20050215	74963H102	RMK STRATEGIC INCOME	19339	RSF	0161A	0	225
20050215	74963H102	RMK STRATEGIC INCOME	1551	RSF	0501A	0	17
20050215	750323206	RADIATION THERAPY SVC	200	RTSX	0265A	2	1

20050215	750323206	RADIATION THERAPY SVC	14040	RTSX	0418A	2	5
20050215	750483109	RADIX MARINE INC	2612	RDXM	0157A	2	2
20050215	750483109	RADIX MARINE INC	17689	RDXM	0161A	2	1
20050215	750611402	RADYNE COMSTREAM INC	1995	RADN	0213A	2	1
20050215	750611402	RADYNE COMSTREAM INC	14171	RADN	0234A	2	5
20050215	75061P102	RAE SYSTEMS INC	19880	RAE	0019A	1	1
20050215	75061P102	RAE SYSTEMS INC	2043	RAE	0286A	1	2
20050215	75061P102	RAE SYSTEMS INC	13736	RAE	0437A	1	28
20050215	75061P102	RAE SYSTEMS INC	800	RAE	0549A	1	1
20050215	75061P102	RAE SYSTEMS INC	20	RAE	0749A	1	14
20050215	75061P102	RAE SYSTEMS INC	200	RAE	5063A	1	1
20050215	750789109	RAILWORKS CORP	35721	RWKSQ	0158A	2	627
20050215	750789109	RAILWORKS CORP	1050	RWKSQ	0221A	2	385
20050215	75156P207	RAMP CORPORATION (NE	970	RCO	0019A	1	5
20050215	75156P207	RAMP CORPORATION (NE	17762	RCO	0141A	1	1
20050215	75156P207	RAMP CORPORATION (NE	150	RCO	0311A	1	6
20050215	75156P207	RAMP CORPORATION (NE	974	RCO	0418A	1	2
20050215	75156P207	RAMP CORPORATION (NE	225794	RCO	5065A	1	49
20050215	75156P207	RAMP CORPORATION (NE	22000	RCO	5099A	1	47
20050215	75382A107	RAPTOR NETWORKS TEC	55000	RPTN	0019A	2	4
20050215	75382A107	RAPTOR NETWORKS TEC	104800	RPTN	0355A	2	7
20050215	75382A107	RAPTOR NETWORKS TEC	3500	RPTN	0750A	2	4
20050215	754055101	RASER TECHNOLOGIES IN	803	RSTG	0015A	2	6
20050215	754055101	RASER TECHNOLOGIES IN	9103	RSTG	0019A	2	2
20050215	754055101	RASER TECHNOLOGIES IN	1054	RSTG	0141A	2	1
20050215	754055101	RASER TECHNOLOGIES IN	100	RSTG	0157A	2	1
20050215	754055101	RASER TECHNOLOGIES IN	63186	RSTG	0161A	2	64
20050215	754055101	RASER TECHNOLOGIES IN	891	RSTG	0226A	2	2
20050215	754055101	RASER TECHNOLOGIES IN	2838	RSTG	0234A	2	6
20050215	754055101	RASER TECHNOLOGIES IN	300	RSTG	0279A	2	1
20050215	754055101	RASER TECHNOLOGIES IN	8256	RSTG	0283A	2	18
20050215	754055101	RASER TECHNOLOGIES IN	30325	RSTG	0309A	2	46
20050215	754055101	RASER TECHNOLOGIES IN	2500	RSTG	0352A	2	1
20050215	754055101	RASER TECHNOLOGIES IN	170	RSTG	0371A	2	4
20050215	754055101	RASER TECHNOLOGIES IN	2260	RSTG	0418A	2	6
20050215	754055101	RASER TECHNOLOGIES IN	280	RSTG	0501A	2	10
20050215	754055101	RASER TECHNOLOGIES IN	25600	RSTG	0613A	2	85
20050215	754055101	RASER TECHNOLOGIES IN	2	RSTG	0623A	2	20
20050215	754055101	RASER TECHNOLOGIES IN	89820	RSTG	0773A	2	116
20050215	754055101	RASER TECHNOLOGIES IN	68696	RSTG	5065A	2	158
20050215	754055101	RASER TECHNOLOGIES IN	25391	RSTG	5099A	2	86
20050215	754055101	RASER TECHNOLOGIES IN	14433	RSTG	8072A	2	46
20050215	754212108	RAVEN INDUSTRIES INC	39748	RAVN	0705A	2	56
20050215	754219301	RAVEN MOON ENTERTAIN	110300	RVNM	0352A	2	2
20050215	756051306	REALITY WIRELESS NETW	100883	RWLNE	0161A	2	1
20050215	756051306	REALITY WIRELESS NETW	7833899	RWLNE	0571A	2	16
20050215	75623Q200	RECOM MANAGED SYSTE	7900	RECM	0005A	2	4
20050215	75623Q200	RECOM MANAGED SYSTE	350	RECM	0157A	2	2
20050215	75623Q200	RECOM MANAGED SYSTE	2223	RECM	0161A	2	14
20050215	75623Q200	RECOM MANAGED SYSTE	829	RECM	0501A	2	1
20050215	75623Q200	RECOM MANAGED SYSTE	9086	RECM	0632A	2	78
20050215	756577102	RED HAT INC	20831	RHAT	0049A	2	3
20050215	756577102	RED HAT INC	36312	RHAT	0221A	2	1
20050215	756577102	RED HAT INC	6546	RHAT	0501A	2	2
20050215	756790101	RED OAK HEREFORD FAR	12500	HERF	0569A	2	30
20050215	757268107	REDCORP VENTURES LTD	129033	RDFVF	5099A	2	2
20050215	757479100	REDIFF.COM INDIA LTD AI	27861	REDF	0050A	2	2
20050215	757479100	REDIFF.COM INDIA LTD AI	1457	REDF	0355A	2	4
20050215	757479100	REDIFF.COM INDIA LTD AI	2000	REDF	5099A	2	558
20050215	758204101	REED ELSEVIER NV	800	ENL	0074A	0	10
20050215	758204101	REED ELSEVIER NV	14143	ENL	0352A	0	4
20050215	758204101	REED ELSEVIER NV	3800	ENL	0385A	0	1
20050215	758204101	REED ELSEVIER NV	1700	ENL	0749A	0	19
20050215	758204101	REED ELSEVIER NV	5	ENL	5011A	0	1
20050215	75845Y106	REELTIME RENTALS INC	36600	RLTR	0705A	2	4
20050215	75886F107	REGENERON PHARMACEI	13317	REGN	0437A	2	1
20050215	75886F107	REGENERON PHARMACEI	100	REGN	0633A	2	2
20050215	75886X108	REGENERX BIOPHARMAC	2030	RGRX	0015A	2	1
20050215	75886X108	REGENERX BIOPHARMAC	695	RGRX	0044A	2	4
20050215	75886X108	REGENERX BIOPHARMAC	1628	RGRX	0050A	2	6

20050215	75886X108	REGENERX BIOPHARMAC	971	RGRX	0157A	2	1
20050215	75886X108	REGENERX BIOPHARMAC	475	RGRX	0188A	2	1
20050215	75886X108	REGENERX BIOPHARMAC	6	RGRX	0234A	2	1
20050215	75886X108	REGENERX BIOPHARMAC	6816	RGRX	0418A	2	8
20050215	75886Y106	REGENT ENERGY CORPO	90232	RGEY	0352A	2	200
20050215	759525108	RELM WIRELESS CORP (N	251	RELM	0157A	2	59
20050215	759525108	RELM WIRELESS CORP (N	1	RELM	0623A	2	80
20050215	759525108	RELM WIRELESS CORP (N	13945	RELM	0633A	2	8
20050215	759525108	RELM WIRELESS CORP (N	22	RELM	0750A	2	3
20050215	759543101	REMEC INC	100	REMC	0271A	2	1
20050215	759543101	REMEC INC	1987	REMC	0418A	2	1
20050215	759543101	REMEC INC	1501	REMC	0437A	2	10
20050215	759543101	REMEC INC	194	REMC	0534A	2	1
20050215	759543101	REMEC INC	10490	REMC	0549A	2	2
20050215	759546104	REMEDENT USA INC	20000	REMM	0157A	2	11
20050215	759546104	REMEDENT USA INC	9696	REMM	0161A	2	2
20050215	760112102	RENTECH, INC	1399	RTK	0158A	1	5
20050215	760112102	RENTECH, INC	9899	RTK	0188A	1	3
20050215	760112102	RENTECH, INC	12132	RTK	0443A	1	4
20050215	760112102	RENTECH, INC	54153	RTK	0632A	1	6
20050215	760112102	RENTECH, INC	10000	RTK	0750A	1	1
20050215	760112102	RENTECH, INC	13700	RTK	5008A	1	24
20050215	76026T205	REPSOL YPF SA ADS(RP 1	1697	REP	0055A	0	5
20050215	76026T205	REPSOL YPF SA ADS(RP 1	22542	REP	0385A	0	1
20050215	76026T205	REPSOL YPF SA ADS(RP 1	216	REP	0646A	0	1
20050215	76026T205	REPSOL YPF SA ADS(RP 1	89	REP	5030A	0	1
20050215	760975102	RESEARCH IN MOTION LT	18169	RIMM	0005A	2	1
20050215	760975102	RESEARCH IN MOTION LT	2200	RIMM	0019A	2	1
20050215	760975102	RESEARCH IN MOTION LT	552	RIMM	0157A	2	1
20050215	760975102	RESEARCH IN MOTION LT	31199	RIMM	0573A	2	2
20050215	760975102	RESEARCH IN MOTION LT	200	RIMM	5043A	2	1
20050215	76111T102	RSIN SYSTEMS INC	50	RSSYF	0019A	2	18
20050215	76111T102	RSIN SYSTEMS INC	3	RSSYF	0157A	2	45
20050215	76111T102	RSIN SYSTEMS INC	5389	RSSYF	0161A	2	1
20050215	76111T102	RSIN SYSTEMS INC	10000	RSSYF	0279A	2	3
20050215	76111T102	RSIN SYSTEMS INC	350	RSSYF	0352A	2	9
20050215	76111T102	RSIN SYSTEMS INC	114	RSSYF	0501A	2	12
20050215	76111T102	RSIN SYSTEMS INC	8500	RSSYF	5029A	2	1
20050215	76111T102	RSIN SYSTEMS INC	79602	RSSYF	5063A	2	13
20050215	76111T102	RSIN SYSTEMS INC	2500	RSSYF	5099A	2	1
20050215	76127U101	RETAIL HOLDRS TRUST (H	66879	RTH	0005A	1	2
20050215	76127U101	RETAIL HOLDRS TRUST (H	43906	RTH	0050A	1	1
20050215	76127U101	RETAIL HOLDRS TRUST (H	6100	RTH	0238A	1	6
20050215	76127U101	RETAIL HOLDRS TRUST (H	300	RTH	0646A	1	1
20050215	76127U101	RETAIL HOLDRS TRUST (H	552	RTH	0688A	1	7
20050215	761307107	RETURN ON INVESTMENT	34230	ROIE	0161A	2	6
20050215	76132M102	REUTERS GROUP PLC AD	12000	RTRSY	0274A	2	3
20050215	76132M102	REUTERS GROUP PLC AD	61	RTRSY	0642A	2	1
20050215	761525500	REVLON INC CL A COMMC	451	REV	0549A	0	1
20050215	761525500	REVLON INC CL A COMMC	2550	REV	0633A	0	61
20050215	761525500	REVLON INC CL A COMMC	57150	REV	0705A	0	10
20050215	761525500	REVLON INC CL A COMMC	51	REV	3550A	0	1
20050215	761554203	REWARD ENTERPRISES,	89963	RWRD	0157A	2	2
20050215	762397107	RHODIA ADS(RP 1 COM FI	167467	RHA	0651A	0	9
20050215	762397107	RHODIA ADS(RP 1 COM FI	17312	RHA	0705A	0	17
20050215	762397107	RHODIA ADS(RP 1 COM FI	12	RHA	0749A	0	43
20050215	766909105	RIO NARCEA GOLD MINES	100	RNO	0044A	1	1
20050215	766909105	RIO NARCEA GOLD MINES	64599	RNO	5025A	1	3
20050215	7.68E+107	RITA MEDICAL SYSTEMS,	50438	RITA	0352A	2	2
20050215	768027104	RIVAL TECHNOLOGEIS IN(	110	RVTIF	0164A	2	27
20050215	768027104	RIVAL TECHNOLOGEIS IN(	10500	RVTIF	0226A	2	1
20050215	768027104	RIVAL TECHNOLOGEIS IN(	11550	RVTIF	0352A	2	6
20050215	768027104	RIVAL TECHNOLOGEIS IN(	150	RVTIF	0750A	2	2
20050215	768035107	RIVER CAP GROUP INC	6350	RCGI	0067A	2	13
20050215	768035107	RIVER CAP GROUP INC	9937	RCGI	5030A	2	9
20050215	769749102	ROAMING MESSENGER IN	679	RMSG	0157A	2	1
20050215	769749102	ROAMING MESSENGER IN	1293	RMSG	0161A	2	1
20050215	769749102	ROAMING MESSENGER IN	3371	RMSG	0352A	2	3
20050215	769749102	ROAMING MESSENGER IN	821	RMSG	0623A	2	39
20050215	769749102	ROAMING MESSENGER IN	207584	RMSG	5065A	2	175

20050215	770035202	ROANOKE TECHNOLOGY	410000	RNKE	0352A	2	12
20050215	771074309	ROBOTIC VISION SYSTEM	7361	RVSIQ	0019A	2	1
20050215	771074309	ROBOTIC VISION SYSTEM	46177	RVSIQ	0155A	2	43
20050215	771074309	ROBOTIC VISION SYSTEM	2255	RVSIQ	0164A	2	2
20050215	771074309	ROBOTIC VISION SYSTEM	709	RVSIQ	0632A	2	2
20050215	771074309	ROBOTIC VISION SYSTEM	2150	RVSIQ	0633A	2	2
20050215	771074309	ROBOTIC VISION SYSTEM	82561	RVSIQ	0773A	2	6
20050215	771195104	ROCHE HLDG LTD SPONS	3491	RHHBY	0005A	2	1
20050215	771195104	ROCHE HLDG LTD SPONS	80	RHHBY	0013A	2	2
20050215	771195104	ROCHE HLDG LTD SPONS	3809	RHHBY	0031A	2	1
20050215	771195104	ROCHE HLDG LTD SPONS	78	RHHBY	0234A	2	5
20050215	771195104	ROCHE HLDG LTD SPONS	21000	RHHBY	0274A	2	7
20050215	771195104	ROCHE HLDG LTD SPONS	6	RHHBY	0705A	2	1
20050215	771195104	ROCHE HLDG LTD SPONS	106	RHHBY	5011A	2	1
20050215	773903109	ROCKWELL AUTOMATION	50804	ROK	0005A	0	1
20050215	773903109	ROCKWELL AUTOMATION	3	ROK	0780A	0	4
20050215	774910103	ROGERS SUGAR INCOME	33390	RSGUF	0418A	2	26
20050215	775109200	ROGERS COMMUNICATIO	16620	RG	0418A	0	1
20050215	775109200	ROGERS COMMUNICATIO	1	RG	0493A	0	1
20050215	775109200	ROGERS COMMUNICATIO	3	RG	0756A	0	1
20050215	775109200	ROGERS COMMUNICATIO	600	RG	5008A	0	1
20050215	775903206	ROMARCO MINERALS INC	20000	RTRAF	5039A	2	1
20050215	778200204	ROSNEFTEGAZSTROY JS(	12778	RNGZY	0031A	2	23
20050215	778200204	ROSNEFTEGAZSTROY JS(	27252	RNGZY	0161A	2	33
20050215	77866R101	ROTARY PWR INTL INC	107027	RPIN	0418A	2	2
20050215	780087102	ROYAL BANK OF CANADA	15584	RY	0074A	0	3
20050215	780087102	ROYAL BANK OF CANADA	260	RY	0355A	0	1
20050215	780087102	ROYAL BANK OF CANADA	2208	RY	0418A	0	1
20050215	780087102	ROYAL BANK OF CANADA	19026	RY	0437A	0	4
20050215	780087102	ROYAL BANK OF CANADA	7600	RY	0501A	0	2
20050215	780087102	ROYAL BANK OF CANADA	15600	RY	0690A	0	3
20050215	780087102	ROYAL BANK OF CANADA	850	RY	5063A	0	3
20050215	780097788	ROYAL BANK SCOTLAND (	900	RBSPRL	0015A	0	4
20050215	780097788	ROYAL BANK SCOTLAND (	28314	RBSPRL	0221A	0	65
20050215	780097788	ROYAL BANK SCOTLAND (	4600	RBSPRL	0690A	0	3
20050215	780103107	ROYAL BODYCARE INC	10037	ROBE	0157A	2	1
20050215	780103107	ROYAL BODYCARE INC	2200	ROBE	0501A	2	9
20050215	780103107	ROYAL BODYCARE INC	273	ROBE	0623A	2	3
20050215	780103107	ROYAL BODYCARE INC	3300	ROBE	0750A	2	2
20050215	780287108	ROYAL GOLD INC	300	RGLD	0309A	2	1
20050215	780287108	ROYAL GOLD INC	7293	RGLD	0355A	2	1
20050215	780287108	ROYAL GOLD INC	6593	RGLD	0437A	2	3
20050215	780287108	ROYAL GOLD INC	1123	RGLD	0549A	2	3
20050215	78051D105	ROYAL OAK MINES INC	950	ROAKF	0226A	2	1
20050215	78051D105	ROYAL OAK MINES INC	8131	ROAKF	0773A	2	317
20050215	78051D105	ROYAL OAK MINES INC	5000	ROAKF	5011A	2	141
20050215	780641205	ROYAL KPN NV ADS (EA R	56	KPN	0210A	0	5
20050215	780641205	ROYAL KPN NV ADS (EA R	12047	KPN	0437A	0	13
20050215	780641205	ROYAL KPN NV ADS (EA R	6574	KPN	0501A	0	2
20050215	780641205	ROYAL KPN NV ADS (EA R	400	KPN	0549A	0	8
20050215	780641205	ROYAL KPN NV ADS (EA R	100	KPN	0642A	0	1
20050215	780641205	ROYAL KPN NV ADS (EA R	18300	KPN	0749A	0	16
20050215	780911103	RUBICON MENERALS COF	6900	RBY	0705A	1	5
20050215	780911103	RUBICON MENERALS COF	3900	RBY	5030A	1	14
20050215	780919106	ROYAL STANDARD MIN IN	8826	RYSMF	0161A	2	4
20050215	780919106	ROYAL STANDARD MIN IN	3000	RYSMF	0164A	2	8
20050215	781168208	RUBY MINING COMPANY-I	123975	RUBM	0015A	2	10
20050215	781168208	RUBY MINING COMPANY-I	1000	RUBM	0501A	2	28
20050215	781168208	RUBY MINING COMPANY-I	717	RUBM	0633A	2	15
20050215	781748108	RURAL/METRO CORP	13309	RURL	0573A	2	5
20050215	781748108	RURAL/METRO CORP	1000	RURL	0696A	2	2
20050215	78375P107	RYERSON TULL,INC(NEW	16416	RT	0005A	0	1
20050215	78375P107	RYERSON TULL,INC(NEW	800	RT	0271A	0	6
20050215	78375P107	RYERSON TULL,INC(NEW	207	RT	3650A	0	4
20050215	78381R105	GEARED FUND IN S & P 5(	11017	GRE	0352A	0	72
20050215	783978109	S I TECHNOLOGIES INC	36150	SISI	0141A	2	5
20050215	783978109	S I TECHNOLOGIES INC	676	SISI	0705A	2	4
20050215	784028102	SCP POOL CORP	54	POOL	0235A	2	2
20050215	784028102	SCP POOL CORP	808	POOL	0646A	2	4
20050215	784028102	SCP POOL CORP	21533	POOL	0705A	2	105

20050215	78402X107	SCOLR PHARMA, INC.	7100	DDD	0235A	1	5
20050215	78402X107	SCOLR PHARMA, INC.	3000	DDD	0573A	1	8
20050215	78402X107	SCOLR PHARMA, INC.	29	DDD	0623A	1	368
20050215	78403A106	SCO GROUP INC (THE)	1000	SCOX	0012A	2	1
20050215	78403A106	SCO GROUP INC (THE)	136	SCOX	0074A	2	6
20050215	78403A106	SCO GROUP INC (THE)	11075	SCOX	0221A	2	10
20050215	78403A106	SCO GROUP INC (THE)	26475	SCOX	0443A	2	6
20050215	78403A106	SCO GROUP INC (THE)	159	SCOX	0705A	2	1
20050215	784073108	SDI VIRTUAL REALITY COI	20200	SDVR	5043A	2	427
20050215	784109209	SED INTERNATIONAL HLD	118350	SECX	0642A	2	0
20050215	784117103	SEI INVESTMENTS CO	83012	SEIC	0501A	2	1
20050215	784179103	SGD HOLDINGS LTD	41830	SGDDQ	0161A	2	3
20050215	78440X101	SL GREEN REALTY CORP	9726	SLG	0437A	0	1
20050215	78440X101	SL GREEN REALTY CORP	918	SLG	0501A	0	1
20050215	784429102	SLS INTERNATIONAL INC	3500	SITI	0164A	2	2
20050215	784429102	SLS INTERNATIONAL INC	6000	SITI	0201A	2	19
20050215	784429102	SLS INTERNATIONAL INC	160	SITI	0501A	2	2
20050215	784429102	SLS INTERNATIONAL INC	12	SITI	0623A	2	66
20050215	784429102	SLS INTERNATIONAL INC	8300	SITI	0727A	2	77
20050215	784429102	SLS INTERNATIONAL INC	2500	SITI	5099A	2	52
20050215	78442P304	SLM CORP SR NT 12/15/20	15787	JSM	0015A	0	41
20050215	78462F103	SPDR TR UNIT SER-1	307	SPY	0010A	1	1
20050215	78462F103	SPDR TR UNIT SER-1	4034	SPY	0157A	1	2
20050215	78462F103	SPDR TR UNIT SER-1	45813	SPY	0161A	1	1
20050215	78462F103	SPDR TR UNIT SER-1	483837	SPY	0180A	1	1
20050215	78462F103	SPDR TR UNIT SER-1	20	SPY	0364A	1	1
20050215	78462F103	SPDR TR UNIT SER-1	959	SPY	0705A	1	3
20050215	78462F103	SPDR TR UNIT SER-1	100	SPY	0771A	1	1
20050215	78462F103	SPDR TR UNIT SER-1	1107	SPY	3650A	1	2
20050215	78462F103	SPDR TR UNIT SER-1	885	SPY	5001A	1	14
20050215	78464P208	SR TELECOM INC	1	SRXA	0407A	2	9
20050215	78464P208	SR TELECOM INC	6458	SRXA	0549A	2	10
20050215	78464P208	SR TELECOM INC	49969	SRXA	0573A	2	12
20050215	78484Q103	S3 INVESTEMENT COMPA	6570	SEIH	0019A	2	16
20050215	78484Q103	S3 INVESTEMENT COMPA	500166	SEIH	0157A	2	3
20050215	78484Q103	S3 INVESTEMENT COMPA	6005	SEIH	0705A	2	3
20050215	786326108	SADIA S.A. ADS (REPTG 1(	25138	SDA	0443A	0	7
20050215	786449108	SAFEGUARD SCIENTIFICS	46616	SFE	0750A	0	59
20050215	786449108	SAFEGUARD SCIENTIFICS	3500	SFE	3550A	0	1
20050215	786578302	SAFLINK CORP-NEW	14400	SFLK	0311A	2	1
20050215	786578302	SAFLINK CORP-NEW	6955	SFLK	0352A	2	1
20050215	786578302	SAFLINK CORP-NEW	7676	SFLK	0418A	2	7
20050215	786578302	SAFLINK CORP-NEW	1378	SFLK	0642A	2	1
20050215	786578302	SAFLINK CORP-NEW	71	SFLK	0756A	2	1
20050215	787188408	ST ANDREW GOLDFIELD I	1925291	STGFF	0418A	2	12
20050215	789554102	ST GEORGE METALS INC	16876	SGGM	0019A	2	57
20050215	789554102	ST GEORGE METALS INC	5222	SGGM	0157A	2	7
20050215	789554102	ST GEORGE METALS INC	4943	SGGM	0221A	2	31
20050215	789554102	ST GEORGE METALS INC	404	SGGM	0705A	2	4
20050215	7.90E+213	ST GENEVIEVE RESOURC	26880	STGIF	0443A	2	67
20050215	790849103	ST. JUDE MEDICAL INC.	28249	STJ	0705A	0	10
20050215	790849103	ST. JUDE MEDICAL INC.	14	STJ	0749A	0	7
20050215	792860108	ST PAUL TRAVELERS COS	50326	STA	0355A	0	1
20050215	792860108	ST PAUL TRAVELERS COS	745	STA	0749A	0	1
20050215	792860108	ST PAUL TRAVELERS COS	151	STA	0771A	0	5
20050215	79377W108	SAKS INCORPORATED	25736	SKS	0385A	0	3
20050215	79377W108	SAKS INCORPORATED	45508	SKS	0438A	0	3
20050215	79377W108	SAKS INCORPORATED	5000	SKS	0688A	0	2
20050215	79466L302	SALESFORCE.COM INC	23296	CRM	0250A	0	1
20050215	79466L302	SALESFORCE.COM INC	216	CRM	0309A	0	6
20050215	79466L302	SALESFORCE.COM INC	15333	CRM	0632A	0	1
20050215	79467A107	SALESTACTIX, INC	5	STCX	0019A	2	131
20050215	79467A107	SALESTACTIX, INC	14500	STCX	0157A	2	5
20050215	794910109	SALOMON BROTHERS EM	19949	EDF	0161A	0	26
20050215	794910109	SALOMON BROTHERS EM	7625	EDF	0311A	0	72
20050215	794910109	SALOMON BROTHERS EM	6178	EDF	0501A	0	12
20050215	79550B103	SALON MEDIA GROUP INC	16000	SALN	0005A	2	0
20050215	795757103	SALTON INC	8500	SFP	0133A	0	1
20050215	795757103	SALTON INC	5100	SFP	0286A	0	3
20050215	795757103	SALTON INC	65430	SFP	0352A	0	2

20050215	795757103	SALTON INC	38380	SFP	0443A	0	1
20050215	795757103	SALTON INC	4206	SFP	0501A	0	1
20050215	795757103	SALTON INC	13800	SFP	0642A	0	5
20050215	795757103	SALTON INC	98200	SFP	0671A	0	126
20050215	795757103	SALTON INC	203085	SFP	0690A	0	163
20050215	795912104	SAMEX MINNING CORP (F	92	SMXMF	0157A	2	1
20050215	795912104	SAMEX MINNING CORP (F	9590	SMXMF	0161A	2	3
20050215	795912104	SAMEX MINNING CORP (F	499	SMXMF	0234A	2	1
20050215	795912104	SAMEX MINNING CORP (F	1480	SMXMF	0501A	2	1
20050215	795912104	SAMEX MINNING CORP (F	6	SMXMF	0623A	2	163
20050215	795912104	SAMEX MINNING CORP (F	40	SMXMF	0690A	2	20
20050215	795912104	SAMEX MINNING CORP (F	2000	SMXMF	5030A	2	8
20050215	795916105	SAMSYS TECHNOLOGIES	18334	SMSSF	0188A	2	3
20050215	795916105	SAMSYS TECHNOLOGIES	51200	SMSSF	5030A	2	4
20050215	798241105	SAN JUAN BASIN ROYALT	1022	SJT	0005A	0	2
20050215	798241105	SAN JUAN BASIN ROYALT	193	SJT	0210A	0	1
20050215	798241105	SAN JUAN BASIN ROYALT	11368	SJT	0418A	0	2
20050215	798241105	SAN JUAN BASIN ROYALT	189	SJT	0501A	0	3
20050215	798241105	SAN JUAN BASIN ROYALT	520	SJT	0573A	0	1
20050215	798241105	SAN JUAN BASIN ROYALT	1500	SJT	0642A	0	1
20050215	799549100	SAN TELMO ENERGY LTD	666	STUOF	0044A	2	1
20050215	799549100	SAN TELMO ENERGY LTD	10365	STUOF	0705A	2	31
20050215	80105N105	SANOFI-AVENTIS ADR	1500	SNY	0031A	0	9
20050215	80105N105	SANOFI-AVENTIS ADR	1117	SNY	0210A	0	1
20050215	80105N105	SANOFI-AVENTIS ADR	1982	SNY	0418A	0	1
20050215	80105N105	SANOFI-AVENTIS ADR	13445	SNY	0705A	0	16
20050215	801079104	SANSWIRE TECHNOLOGIE	6811	SNWR	0157A	2	1
20050215	801079104	SANSWIRE TECHNOLOGIE	5000	SNWR	0750A	2	1
20050215	803054204	SAP AKTIENGESELL ADS(	7771	SAP	0005A	0	2
20050215	803054204	SAP AKTIENGESELL ADS(	11200	SAP	0067A	0	4
20050215	803054204	SAP AKTIENGESELL ADS(	4214	SAP	0418A	0	1
20050215	803111103	SARA LEE CORP	185262	SLE	0005A	0	1
20050215	803111103	SARA LEE CORP	10000	SLE	0119A	0	1
20050215	803111103	SARA LEE CORP	60	SLE	0688A	0	2
20050215	803111103	SARA LEE CORP	2000	SLE	0771A	0	1
20050215	803111103	SARA LEE CORP	400	SLE	3550A	0	1
20050215	803707108	SARGOLD RESOURCE CO	20000	SRGOF	5025A	2	1
20050215	803707108	SARGOLD RESOURCE CO	4000	SRGOF	5030A	2	5
20050215	803707108	SARGOLD RESOURCE CO	13027	SRGOF	5099A	2	1
20050215	803866300	SASOL LTD SPONSORED A	3300	SSL	0005A	0	1
20050215	803866300	SASOL LTD SPONSORED A	27500	SSL	0031A	0	1
20050215	803866300	SASOL LTD SPONSORED A	98479	SSL	0501A	0	3
20050215	803866300	SASOL LTD SPONSORED A	2599	SSL	0705A	0	8
20050215	803914100	SASKATCHEWAN WHEAT	4700	SSKWF	0044A	2	1
20050215	803914100	SASKATCHEWAN WHEAT	589515	SSKWF	0418A	2	0
20050215	803914100	SASKATCHEWAN WHEAT	100000	SSKWF	5008A	2	1
20050215	80400Q100	SATELLITE ENTERPRISES	37150	SENR	0141A	2	66
20050215	80400Q100	SATELLITE ENTERPRISES	495	SENR	0632A	2	45
20050215	80400Q100	SATELLITE ENTERPRISES	103156	SENR	5028A	2	17
20050215	804098101	SATYAM COMPUTER SER'	1877	SAY	0020A	0	1
20050215	804098101	SATYAM COMPUTER SER'	5031	SAY	0074A	0	2
20050215	804098101	SATYAM COMPUTER SER'	6501	SAY	0355A	0	1
20050215	804098101	SATYAM COMPUTER SER'	3977	SAY	0437A	0	1
20050215	804098101	SATYAM COMPUTER SER'	1700	SAY	0438A	0	2
20050215	8.04E+207	SATURNS MS STRUCTURI	10754	DKQ	0161A	0	20
20050215	8.04E+207	SATURNS MS STRUCTURI	588	DKQ	0311A	0	3
20050215	8.04E+207	SATURNS MS STRUCTURI	1519	DKQ	0501A	0	6
20050215	80412A200	SATURNS GOLDMAN SAC	14335	HJN	0015A	0	31
20050215	80412A200	SATURNS GOLDMAN SAC	1058	HJN	0020A	0	10
20050215	80412A200	SATURNS GOLDMAN SAC	900	HJN	0226A	0	2
20050215	805379104	SAVOY RESOURCES COR	43012	SVYR	0044A	2	1
20050215	805379104	SAVOY RESOURCES COR	29221	SVYR	0161A	2	3
20050215	805379104	SAVOY RESOURCES COR	1	SVYR	0501A	2	4
20050215	805379104	SAVOY RESOURCES COR	536	SVYR	0633A	2	8
20050215	805423100	SAVVIS COMMUNICATION	1000	SVVS	0015A	2	1
20050215	805423100	SAVVIS COMMUNICATION	63275	SVVS	0221A	2	52
20050215	805423100	SAVVIS COMMUNICATION	2367	SVVS	0573A	2	4
20050215	805423100	SAVVIS COMMUNICATION	102	SVVS	0633A	2	4
20050215	806039103	SCANTEK MEDICAL INC	10000	SKML	0750A	2	1
20050215	80603P107	SCANSOFT INC	36069	SSFT	0418A	2	1

20050215	80603P107	SCANSOFT INC	13	SSFT	0633A	2	1
20050215	80603P107	SCANSOFT INC	1575	SSFT	0690A	2	1
20050215	80603Q105	SCANNER TECHNOLOGIE	2107	SCNI	0161A	2	8
20050215	80603Q105	SCANNER TECHNOLOGIE	2174	SCNI	0164A	2	3
20050215	80603Q105	SCANNER TECHNOLOGIE	14300	SCNI	0309A	2	10
20050215	806832101	SCHLOTZSKYS INC	4088	BUNZQ	0164A	2	4
20050215	806832101	SCHLOTZSKYS INC	20200	BUNZQ	0235A	2	86
20050215	806832101	SCHLOTZSKYS INC	11728	BUNZQ	0633A	2	131
20050215	806857108	SCHLUMBERGER LTD	600	SLB	0010A	0	1
20050215	806857108	SCHLUMBERGER LTD	1083	SLB	0116A	0	1
20050215	806857108	SCHLUMBERGER LTD	1	SLB	0158A	0	1
20050215	806857108	SCHLUMBERGER LTD	26908	SLB	0501A	0	1
20050215	806857108	SCHLUMBERGER LTD	11964	SLB	0551A	0	3
20050215	806857108	SCHLUMBERGER LTD	37530	SLB	0632A	0	1
20050215	806857108	SCHLUMBERGER LTD	28285	SLB	0690A	0	1
20050215	806857108	SCHLUMBERGER LTD	32	SLB	3735A	0	62
20050215	806857108	SCHLUMBERGER LTD	20	SLB	5039A	0	1
20050215	806857108	SCHLUMBERGER LTD	2500	SLB	8144A	0	7
20050215	808513105	SCHWAB CHARLES CORP	476555	SCH	0005A	0	1
20050215	808513105	SCHWAB CHARLES CORP	4647	SCH	0385A	0	1
20050215	808513105	SCHWAB CHARLES CORP	1354	SCH	0749A	0	1
20050215	80917Q106	SCOR ADS (ORD SH FRF 2	13900	SCO	0646A	0	4
20050215	80917Q106	SCOR ADS (ORD SH FRF 2	72294	SCO	5101A	0	1
20050215	80917W202	SCORES HOLDING COMP/	39040	SCRH	0164A	2	1
20050215	80917W202	SCORES HOLDING COMP/	39000	SCRH	0385A	2	1
20050215	811153105	SCUDDER HIGH INCOME T	8549	KHI	0015A	0	39
20050215	811153105	SCUDDER HIGH INCOME T	371	KHI	0055A	0	1
20050215	811153105	SCUDDER HIGH INCOME T	500	KHI	0074A	0	1
20050215	811153105	SCUDDER HIGH INCOME T	21951	KHI	0352A	0	23
20050215	811153105	SCUDDER HIGH INCOME T	4814	KHI	0443A	0	2
20050215	811153105	SCUDDER HIGH INCOME T	1	KHI	0574A	0	5
20050215	811153105	SCUDDER HIGH INCOME T	15	KHI	0701A	0	13
20050215	811163104	SCUDDER INTRMED GOV	100	KGT	0074A	0	3
20050215	811163104	SCUDDER INTRMED GOV	13843	KGT	0161A	0	10
20050215	81119Q100	SCUDDER RREEF REAL R	320	SRQ	0005A	1	8
20050215	81119Q100	SCUDDER RREEF REAL R	1200	SRQ	0265A	1	2
20050215	81119Q100	SCUDDER RREEF REAL R	2466	SRQ	0501A	1	2
20050215	81119Q100	SCUDDER RREEF REAL R	6628	SRQ	0534A	1	19
20050215	81119Q100	SCUDDER RREEF REAL R	1106	SRQ	0690A	1	2
20050215	811699107	SEACHANGE INTL INC	13835	SEAC	0437A	2	8
20050215	811699107	SEACHANGE INTL INC	1333	SEAC	0549A	2	3
20050215	811699107	SEACHANGE INTL INC	600	SEAC	0690A	2	1
20050215	813113206	SECOM LTD ADR	7909	SOMLY	0031A	2	4
20050215	813113206	SECOM LTD ADR	30	SOMLY	0633A	2	1
20050215	813113206	SECOM LTD ADR	258	SOMLY	0642A	2	1
20050215	813113206	SECOM LTD ADR	7500	SOMLY	0647A	2	1
20050215	81369Y100	SELECT SECTOR SPDR FI	5970	XLB	0060A	1	1
20050215	81369Y100	SELECT SECTOR SPDR FI	10053	XLB	0749A	1	1
20050215	81369Y407	SELECT SECTOR SPDR-C	33400	XLY	0005A	1	1
20050215	81369Y407	SELECT SECTOR SPDR-C	61929	XLY	0161A	1	1
20050215	81369Y407	SELECT SECTOR SPDR-C	10249	XLY	0501A	1	1
20050215	81369Y407	SELECT SECTOR SPDR-C	8328	XLY	0549A	1	1
20050215	81369Y407	SELECT SECTOR SPDR-C	177	XLY	0749A	1	1
20050215	81369Y407	SELECT SECTOR SPDR-C	1000	XLY	5063A	1	8
20050215	81369Y506	ENERGY SECTOR SPDR	670509	XLE	0005A	1	1
20050215	81369Y506	ENERGY SECTOR SPDR	181	XLE	0234A	1	1
20050215	81369Y506	ENERGY SECTOR SPDR	120946	XLE	0418A	1	2
20050215	81369Y506	ENERGY SECTOR SPDR	16369	XLE	0749A	1	1
20050215	81369Y605	FINANCIAL SECTOR SPDR	1185845	XLF	0005A	1	1
20050215	81369Y605	FINANCIAL SECTOR SPDR	84092	XLF	0573A	1	1
20050215	81369Y605	FINANCIAL SECTOR SPDR	20	XLF	0705A	1	2
20050215	81369Y605	FINANCIAL SECTOR SPDR	700	XLF	5043A	1	1
20050215	81369Y704	INDUSTRIAL SECTOR SPD	150	XLI	0265A	1	14
20050215	81369Y704	INDUSTRIAL SECTOR SPD	18978	XLI	0573A	1	1
20050215	81369Y886	UTILITIES SECTOR SPDR	99253	XLU	0050A	1	6
20050215	81369Y886	UTILITIES SECTOR SPDR	77323	XLU	0355A	1	2
20050215	81369Y886	UTILITIES SECTOR SPDR	244681	XLU	0418A	1	3
20050215	81369Y886	UTILITIES SECTOR SPDR	16100	XLU	0437A	1	8
20050215	81369Y886	UTILITIES SECTOR SPDR	65015	XLU	0549A	1	8
20050215	81369Y886	UTILITIES SECTOR SPDR	168498	XLU	0642A	1	4

20050215	81369Y886	UTILITIES SECTOR SPDR	31203	XLU	0749A	1	16
20050215	813705100	SECURE COMPUTING COI	18668	SCUR	0551A	2	52
20050215	813714102	SECURED DIGITAL APPLIC	49	SDGL	0157A	2	2
20050215	813714102	SECURED DIGITAL APPLIC	5000	SDGL	0352A	2	11
20050215	813714102	SECURED DIGITAL APPLIC	31831	SDGL	0705A	2	2
20050215	813718103	SECURED SERVICES INC	149200	SSVC	0019A	2	15
20050215	813718103	SECURED SERVICES INC	14900	SSVC	0642A	2	13
20050215	814904108	SEDEX MINING CORPORA	50000	SDXMF	5030A	2	5
20050215	815704101	SEEBEYOND TECHNOLOG	13385	SBYN	0355A	2	1
20050215	815801105	SEGMENTZ INC	1900	SZI	0044A	1	4
20050215	815801105	SEGMENTZ INC	159057	SZI	0226A	1	12
20050215	815801105	SEGMENTZ INC	62600	SZI	0309A	1	16
20050215	81603X108	SEIKO EPSON CORP UNSI	4378	SEKEY	0031A	2	16
20050215	81603X108	SEIKO EPSON CORP UNSI	84229	SEKEY	0642A	2	2
20050215	816078307	SEKISUI HOUSE LTD SPOI	16415	SKHSY	0019A	2	1
20050215	816078307	SEKISUI HOUSE LTD SPOI	28339	SKHSY	0031A	2	1
20050215	816078307	SEKISUI HOUSE LTD SPOI	247863	SKHSY	0573A	2	21
20050215	816191308	SELECT MEDIA COMMUN.	11323	SMTV	0161A	2	4
20050215	816191308	SELECT MEDIA COMMUN.	31200	SMTV	0164A	2	4
20050215	816191308	SELECT MEDIA COMMUN.	70000	SMTV	0352A	2	4
20050215	816191308	SELECT MEDIA COMMUN.	102560	SMTV	0501A	2	4
20050215	816636203	SEMICONDCTR HLDRTST	13153	SMH	0074A	1	1
20050215	816636203	SEMICONDCTR HLDRTST	234274	SMH	0250A	1	1
20050215	816636203	SEMICONDCTR HLDRTST	59	SMH	0633A	1	5
20050215	816636203	SEMICONDCTR HLDRTST	1021	SMH	0646A	1	6
20050215	816636203	SEMICONDCTR HLDRTST	8006	SMH	0688A	1	3
20050215	816636203	SEMICONDCTR HLDRTST	4000	SMH	5058A	1	6
20050215	81663N206	SEMICONDUCTOR MANUF	318	SMI	0005A	0	1
20050215	81663N206	SEMICONDUCTOR MANUF	10671	SMI	0018A	0	9
20050215	816921100	SENNEN RESOURCES LTD	77000	SNNJF	5030A	2	9
20050215	817209307	SENETEK PLC ADR	1259	SNTKY	0019A	2	2
20050215	817209307	SENETEK PLC ADR	38155	SNTKY	0705A	2	3
20050215	81724Q107	SENOMYX INC	33250	SNMX	0005A	2	1
20050215	81724Q107	SENOMYX INC	250	SNMX	0265A	2	1
20050215	81725R104	SENSE HOLDINGS INC	4274	SEHO	0234A	2	1
20050215	81725R104	SENSE HOLDINGS INC	109400	SEHO	0632A	2	22
20050215	81725R104	SENSE HOLDINGS INC	3205	SEHO	0633A	2	1
20050215	81731K101	SENTRY TECHNOLOGY C(	19500	SKVY	0005A	2	13
20050215	81731K101	SENTRY TECHNOLOGY C(	15929	SKVY	0044A	2	1
20050215	81731K101	SENTRY TECHNOLOGY C(	5013	SKVY	0157A	2	1
20050215	81731K101	SENTRY TECHNOLOGY C(	22794	SKVY	0161A	2	3
20050215	81732K100	SENTRY SELECT DIV INC(	5000	SSDUF	0221A	2	5
20050215	81732K100	SENTRY SELECT DIV INC(	7437	SSDUF	0385A	2	137
20050215	81752M101	SERONO SA ADS(RP 1/40	28600	SRA	0352A	0	2
20050215	81752M101	SERONO SA ADS(RP 1/40	1925	SRA	0671A	0	8
20050215	81941Q203	SHANDA INTERACTIVE EN	7500	SNDA	0012A	2	2
20050215	81941Q203	SHANDA INTERACTIVE EN	65	SNDA	0311A	2	1
20050215	81941Q203	SHANDA INTERACTIVE EN	21453	SNDA	0385A	2	2
20050215	81941Q203	SHANDA INTERACTIVE EN	13134	SNDA	0551A	2	52
20050215	81941Q203	SHANDA INTERACTIVE EN	38764	SNDA	0671A	2	15
20050215	81941Q203	SHANDA INTERACTIVE EN	20000	SNDA	0696A	2	1
20050215	820280105	SHAW GROUP INC. (THE)	28	SGR	0074A	0	1
20050215	820280105	SHAW GROUP INC. (THE)	49128	SGR	0074A	0	1
20050215	820280105	SHAW GROUP INC. (THE)	167	SGR	0234A	0	1
20050215	820280105	SHAW GROUP INC. (THE)	2300	SGR	0437A	0	2
20050215	820280105	SHAW GROUP INC. (THE)	1161	SGR	0549A	0	2
20050215	820280105	SHAW GROUP INC. (THE)	3168	SGR	0573A	0	1
20050215	820280105	SHAW GROUP INC. (THE)	5	SGR	0749A	0	8
20050215	820280105	SHAW GROUP INC. (THE)	532	SGR	3650A	0	4
20050215	82028K200	SHAW COMMS INC CL B N	1463	SJR	0210A	0	2
20050215	82028K200	SHAW COMMS INC CL B N	7500	SJR	0501A	0	1
20050215	82028K200	SHAW COMMS INC CL B N	867	SJR	0573A	0	2
20050215	82028K200	SHAW COMMS INC CL B N	537	SJR	0705A	0	14
20050215	822809109	SHELLS SEAFOOD RESTA	1045	SHLL	0161A	2	2
20050215	822809109	SHELLS SEAFOOD RESTA	360100	SHLL	0352A	2	7
20050215	822809109	SHELLS SEAFOOD RESTA	3610	SHLL	0633A	2	33
20050215	822825105	SHELRON GROUP INC	56183	SHRN	0157A	2	5
20050215	822825105	SHELRON GROUP INC	1478800	SHRN	5065A	2	10
20050215	823222104	SHEP TECHNOLOGIES INC	1070	STLOF	0164A	2	3
20050215	823222104	SHEP TECHNOLOGIES INC	68100	STLOF	5011A	2	11

20050215	824631105	SHINSEI BANK LTD TOKYO	5706	SKLKY	0019A	2	2
20050215	824631105	SHINSEI BANK LTD TOKYO	279113	SKLKY	0642A	2	4
20050215	824841407	SHISEIDO CO LTD SPON A	245524	SSDOY	0443A	2	2
20050215	824841407	SHISEIDO CO LTD SPON A	4362	SSDOY	0571A	2	1
20050215	824841407	SHISEIDO CO LTD SPON A	63	SSDOY	0633A	2	1
20050215	825549108	SHUFFLE MASTER INC	1	SHFL	0234A	2	1
20050215	825549108	SHUFFLE MASTER INC	11383	SHFL	0437A	2	1
20050215	825549108	SHUFFLE MASTER INC	102	SHFL	0438A	2	6
20050215	825549108	SHUFFLE MASTER INC	375	SHFL	0549A	2	1
20050215	825549108	SHUFFLE MASTER INC	3696	SHFL	0551A	2	6
20050215	825549108	SHUFFLE MASTER INC	1465	SHFL	0642A	2	2
20050215	825549108	SHUFFLE MASTER INC	265	SHFL	0701A	2	19
20050215	825549108	SHUFFLE MASTER INC	2557	SHFL	0705A	2	9
20050215	825549108	SHUFFLE MASTER INC	2	SHFL	0887A	2	206
20050215	826151102	SIDNEY RESOURCES COF	15000	SDRC	0019A	2	9
20050215	826428104	SIERRA PACIFIC RES (NE\	2633	SRP	0437A	0	4
20050215	826428104	SIERRA PACIFIC RES (NE\	3846	SRP	0501A	0	3
20050215	826428104	SIERRA PACIFIC RES (NE\	3099	SRP	0549A	0	1
20050215	826428104	SIERRA PACIFIC RES (NE\	15764	SRP	0642A	0	3
20050215	826428104	SIERRA PACIFIC RES (NE\	360	SRP	0646A	0	2
20050215	826428104	SIERRA PACIFIC RES (NE\	3130	SRP	0690A	0	1
20050215	826428203	SIERRA PAC RES (PIES)	1184	SRC	0050A	0	0
20050215	826428203	SIERRA PAC RES (PIES)	2250	SRC	0279A	0	3
20050215	826428203	SIERRA PAC RES (PIES)	13700	SRC	0355A	0	3
20050215	826428203	SIERRA PAC RES (PIES)	100	SRC	0695A	0	1
20050215	826516106	SIERRA WIRELESS INC	660	SWIR	0221A	2	1
20050215	826516106	SIERRA WIRELESS INC	7800	SWIR	0364A	2	7
20050215	826516106	SIERRA WIRELESS INC	7401	SWIR	0573A	2	2
20050215	826516106	SIERRA WIRELESS INC	1304	SWIR	0671A	2	12
20050215	82661W107	SIGMATEL INC	764	SGTL	0141A	2	1
20050215	82661W107	SIGMATEL INC	10128	SGTL	0501A	2	1
20050215	82661W107	SIGMATEL INC	100	SGTL	0749A	2	5
20050215	827056102	SILICON GRAPHICS INC	100	SGI	0039A	0	1
20050215	827056102	SILICON GRAPHICS INC	1025668	SGI	0050A	0	9
20050215	827056102	SILICON GRAPHICS INC	404449	SGI	0074A	0	3
20050215	827056102	SILICON GRAPHICS INC	491700	SGI	0155A	0	3
20050215	827056102	SILICON GRAPHICS INC	1149	SGI	0157A	0	1
20050215	827056102	SILICON GRAPHICS INC	1762	SGI	0235A	0	2
20050215	827056102	SILICON GRAPHICS INC	38523	SGI	0274A	0	30
20050215	827056102	SILICON GRAPHICS INC	407242	SGI	0286A	0	50
20050215	827056102	SILICON GRAPHICS INC	311743	SGI	0352A	0	8
20050215	827056102	SILICON GRAPHICS INC	121959	SGI	0355A	0	17
20050215	827056102	SILICON GRAPHICS INC	263863	SGI	0437A	0	167
20050215	827056102	SILICON GRAPHICS INC	62768	SGI	0549A	0	64
20050215	827056102	SILICON GRAPHICS INC	70418	SGI	2767A	0	5
20050215	827084864	SILICONWARE PRECISON	2104	SPIL	0188A	2	4
20050215	827084864	SILICONWARE PRECISON	1639	SPIL	0437A	2	6
20050215	827084864	SILICONWARE PRECISON	10200	SPIL	0549A	2	17
20050215	827084864	SILICONWARE PRECISON	3	SPIL	0887A	2	102
20050215	828145102	SILVER SCREEN STUDIOS	11260	SSSU	0161A	2	1
20050215	828145102	SILVER SCREEN STUDIOS	12500	SSSU	0221A	2	41
20050215	828234203	SILVER STAR ENERGY INC	26	SVSE	0157A	2	1
20050215	828234203	SILVER STAR ENERGY INC	6300	SVSE	0158A	2	1
20050215	828234203	SILVER STAR ENERGY INC	500	SVSE	0623A	2	1
20050215	828234203	SILVER STAR ENERGY INC	2000	SVSE	0750A	2	4
20050215	828234203	SILVER STAR ENERGY INC	139972	SVSE	5030A	2	6
20050215	828234203	SILVER STAR ENERGY INC	36818	SVSE	5099A	2	16
20050215	82823L106	SILVER STANDARD RES IN	2064	SSRI	0074A	2	14
20050215	82823L106	SILVER STANDARD RES IN	4403	SSRI	0352A	2	1
20050215	82823L106	SILVER STANDARD RES IN	11647	SSRI	0355A	2	5
20050215	82823L106	SILVER STANDARD RES IN	500	SSRI	0547A	2	2
20050215	82823L106	SILVER STANDARD RES IN	16767	SSRI	0573A	2	2
20050215	82823L106	SILVER STANDARD RES IN	2229	SSRI	0642A	2	1
20050215	82823L106	SILVER STANDARD RES IN	11684	SSRI	5099A	2	1
20050215	828806109	SIMON PROPERTIES GRO	104	SPG	0210A	0	1
20050215	828806109	SIMON PROPERTIES GRO	10	SPG	0271A	0	5
20050215	828806109	SIMON PROPERTIES GRO	5253	SPG	0501A	0	1
20050215	828806109	SIMON PROPERTIES GRO	10401	SPG	0573A	0	1
20050215	828806109	SIMON PROPERTIES GRO	3936	SPG	0690A	0	1
20050215	828806109	SIMON PROPERTIES GRO	204	SPG	0749A	0	1

20050215	829204106	SIMTEK CORP	25	SRAM	0019A	2	32
20050215	829204106	SIMTEK CORP	7520	SRAM	0157A	2	2
20050215	829204106	SIMTEK CORP	5	SRAM	0633A	2	8
20050215	829204106	SIMTEK CORP	2744	SRAM	0750A	2	3
20050215	829322304	SINGING MACHINE (THE)	12070	SMD	0188A	1	6
20050215	829322304	SINGING MACHINE (THE)	3000	SMD	0221A	1	8
20050215	829322304	SINGING MACHINE (THE)	2600	SMD	0235A	1	28
20050215	829322304	SINGING MACHINE (THE)	9	SMD	0623A	1	992
20050215	829400100	SIONIX CORP	10000	SINXE	0352A	2	32
20050215	829400100	SIONIX CORP	11400	SINXE	0632A	2	1
20050215	82966U103	SIRIUS SATELLITE RADIO	88071	SIRI	0074A	2	2
20050215	82966U103	SIRIUS SATELLITE RADIO	165261	SIRI	0126A	2	1
20050215	82966U103	SIRIUS SATELLITE RADIO	9783	SIRI	0279A	2	1
20050215	82966U103	SIRIUS SATELLITE RADIO	2109	SIRI	0374A	2	1
20050215	82966U103	SIRIUS SATELLITE RADIO	3708	SIRI	0407A	2	3
20050215	82966U103	SIRIUS SATELLITE RADIO	30483	SIRI	0642A	2	1
20050215	82966U103	SIRIUS SATELLITE RADIO	40540	SIRI	0647A	2	3
20050215	82966U103	SIRIUS SATELLITE RADIO	32	SIRI	0696A	2	2
20050215	82966U103	SIRIUS SATELLITE RADIO	73482	SIRI	5099A	2	47
20050215	82967G103	SIRIT INC	19500	SRTTF	0221A	2	11
20050215	829715200	SISKON GOLD CORP CL-A	18760	SISK	0750A	2	12
20050215	829896109	SIVAULT SYSTEMS INC	17250	SVTL	0226A	2	5
20050215	829896109	SIVAULT SYSTEMS INC	5650	SVTL	0352A	2	1
20050215	829896109	SIVAULT SYSTEMS INC	1476	SVTL	0418A	2	1
20050215	829896109	SIVAULT SYSTEMS INC	9090	SVTL	5058A	2	7
20050215	83001P109	SIX FLAGS INC	5871	PKS	0005A	0	1
20050215	83001P109	SIX FLAGS INC	8200	PKS	0633A	0	13
20050215	83001P109	SIX FLAGS INC	38	PKS	0749A	0	16
20050215	830137105	SIZELER PROPERTY INVE	2337	SIZ	0005A	0	2
20050215	830137105	SIZELER PROPERTY INVE	2194	SIZ	0044A	0	7
20050215	830137105	SIZELER PROPERTY INVE	10327	SIZ	0221A	0	11
20050215	830137105	SIZELER PROPERTY INVE	25500	SIZ	0279A	0	3
20050215	830137105	SIZELER PROPERTY INVE	454	SIZ	0311A	0	11
20050215	830137105	SIZELER PROPERTY INVE	2429	SIZ	0385A	0	4
20050215	830137105	SIZELER PROPERTY INVE	25627	SIZ	0418A	0	3
20050215	830137105	SIZELER PROPERTY INVE	18300	SIZ	0437A	0	15
20050215	830137105	SIZELER PROPERTY INVE	200	SIZ	0534A	0	9
20050215	830137105	SIZELER PROPERTY INVE	521	SIZ	0549A	0	18
20050215	830137105	SIZELER PROPERTY INVE	10094	SIZ	0573A	0	2
20050215	83082V207	SKYBRIDGE WIRELESS IN	30684	SBWL	0161A	2	6
20050215	830834107	SKYLINE GOLD CORP	30000	SYGCF	5058A	2	1
20050215	83088D102	SKYWAY COMMUNICATIO	1	SWYC	0030A	2	6
20050215	83088D102	SKYWAY COMMUNICATIO	3295	SWYC	0158A	2	1
20050215	83088D102	SKYWAY COMMUNICATIO	52329	SWYC	0161A	2	1
20050215	83088D102	SKYWAY COMMUNICATIO	519531	SWYC	0750A	2	4
20050215	830921102	SLATER STEEL INC (F)	2000	SLTXF	5025A	2	275
20050215	830921102	SLATER STEEL INC (F)	10500	SLTXF	5030A	2	226
20050215	830928107	SKILLSOFT PLC ADR	16200	SKIL	0005A	2	1
20050215	830928107	SKILLSOFT PLC ADR	1292	SKIL	0705A	2	1
20050215	831698105	SMARTVIDEO TECHNOLO	1730	SMVD	0015A	2	3
20050215	831698105	SMARTVIDEO TECHNOLO	234	SMVD	0044A	2	1
20050215	831698105	SMARTVIDEO TECHNOLO	51630	SMVD	0501A	2	77
20050215	831698105	SMARTVIDEO TECHNOLO	500	SMVD	0623A	2	1
20050215	831698105	SMARTVIDEO TECHNOLO	500	SMVD	0690A	2	32
20050215	831698105	SMARTVIDEO TECHNOLO	14200	SMVD	0773A	2	6
20050215	83169A100	SMARTALK TELESERVICE	35930	SMTKQ	0221A	2	401
20050215	83169A100	SMARTALK TELESERVICE	20282	SMTKQ	0443A	2	720
20050215	83169A100	SMARTALK TELESERVICE	475	SMTKQ	0705A	2	64
20050215	83169M302	SMARTSERV ONLINE INC	1857	SSRV	0005A	2	20
20050215	83169M302	SMARTSERV ONLINE INC	9839	SSRV	0501A	2	60
20050215	831756101	SMITH & WESSON HLDG C	57400	SWB	0019A	1	22
20050215	831756101	SMITH & WESSON HLDG C	1100	SWB	0044A	1	2
20050215	831756101	SMITH & WESSON HLDG C	500	SWB	0623A	1	555
20050215	831756101	SMITH & WESSON HLDG C	1	SWB	0633A	1	565
20050215	831913108	SMARTIRE SYSTEMS INC	66532	SMTR	0164A	2	1
20050215	831913108	SMARTIRE SYSTEMS INC	22000	SMTR	0418A	2	1
20050215	832154108	SMITH MICRO SOFTWARE	12084	SMSI	0050A	2	2
20050215	832154108	SMITH MICRO SOFTWARE	33238	SMSI	0155A	2	2
20050215	832154108	SMITH MICRO SOFTWARE	940	SMSI	0234A	2	1
20050215	832154108	SMITH MICRO SOFTWARE	12900	SMSI	0279A	2	5

20050215	832154108	SMITH MICRO SOFTWARE	27100	SMSI	0573A	2	1
20050215	832682207	SMTC CORPORATION NEW	204400	SMTX	0773A	2	41
20050215	83306T103	SNOCONE SYSTEMS INC (	3920	SCOS	0157A	2	4
20050215	83306T103	SNOCONE SYSTEMS INC (	4933	SCOS	0161A	2	3
20050215	83306T103	SNOCONE SYSTEMS INC (	44000	SCOS	0443A	2	5
20050215	83306T103	SNOCONE SYSTEMS INC (	200	SCOS	0633A	2	12
20050215	833635105	SOCIEDAD QUIMICA Y M C	11700	SQM	0060A	0	1
20050215	833635105	SOCIEDAD QUIMICA Y M C	50	SQM	0271A	0	25
20050215	833635105	SOCIEDAD QUIMICA Y M C	500	SQM	0671A	0	2
20050215	83403K104	SOFTNET TECHNOLOGY (	5562	STTC	0019A	2	2
20050215	83403K104	SOFTNET TECHNOLOGY (	108718	STTC	0141A	2	5
20050215	83403K104	SOFTNET TECHNOLOGY (	10	STTC	0157A	2	1
20050215	83403K104	SOFTNET TECHNOLOGY (	40237	STTC	0234A	2	3
20050215	83403K104	SOFTNET TECHNOLOGY (	32577	STTC	0705A	2	1
20050215	83415A201	SOLAR ENERGY LTD - NEW	10000	SLRE	0623A	2	11
20050215	83415A201	SOLAR ENERGY LTD - NEW	1306	SLRE	0633A	2	14
20050215	834182107	SOLECTRON CORP	1727	SLR	0311A	0	2
20050215	834182107	SOLECTRON CORP	244	SLR	0749A	0	4
20050215	834182107	SOLECTRON CORP	3622	SLR	5030A	0	5
20050215	834182107	SOLECTRON CORP	576611	SLR	5043A	0	1
20050215	83426W101	SOLOMON TECHNOLOGIE	25300	SOLM	0164A	2	6
20050215	83426W101	SOLOMON TECHNOLOGIE	94326	SOLM	0501A	2	15
20050215	83426W101	SOLOMON TECHNOLOGIE	450	SOLM	0750A	2	2
20050215	834376105	SOLUTIA INC	940	SOLUQ	0019A	2	1
20050215	834376105	SOLUTIA INC	198500	SOLUQ	0074A	2	15
20050215	834376105	SOLUTIA INC	1981	SOLUQ	0157A	2	2
20050215	834376105	SOLUTIA INC	24321	SOLUQ	0221A	2	23
20050215	83437C102	SOLUCORP INDUSTRIES L	16500	SLUP	0385A	2	0
20050215	83437C102	SOLUCORP INDUSTRIES L	1438	SLUP	0501A	2	5
20050215	83437C102	SOLUCORP INDUSTRIES L	18	SLUP	0623A	2	164
20050215	835460106	SONIC SOLUTIONS	15500	SNIC	0018A	2	2
20050215	835460106	SONIC SOLUTIONS	102	SNIC	0074A	2	2
20050215	835460106	SONIC SOLUTIONS	505	SNIC	0418A	2	1
20050215	835460106	SONIC SOLUTIONS	5052	SNIC	0437A	2	31
20050215	835460106	SONIC SOLUTIONS	7950	SNIC	0501A	2	1
20050215	835460106	SONIC SOLUTIONS	8495	SNIC	0549A	2	28
20050215	835460106	SONIC SOLUTIONS	700	SNIC	3735A	2	1
20050215	835483108	SONO-TEK CORP	38000	SOTK	0141A	2	9
20050215	83568W109	SONTRA MED CORP	4295	SONT	0052A	2	1
20050215	83568W109	SONTRA MED CORP	14558	SONT	0161A	2	1
20050215	83568W109	SONTRA MED CORP	10722	SONT	0188A	2	5
20050215	83568W109	SONTRA MED CORP	63593	SONT	0352A	2	12
20050215	83568W109	SONTRA MED CORP	81260	SONT	0501A	2	45
20050215	83568W109	SONTRA MED CORP	1600	SONT	0551A	2	29
20050215	83568W109	SONTRA MED CORP	300	SONT	0690A	2	1
20050215	83568W109	SONTRA MED CORP	120001	SONT	5099A	2	14
20050215	83607V104	SOUND FEDERAL BANCOI	22353	SFFS	0642A	2	1
20050215	83614R104	SOURCE DIRECT HOLDIN(	11369	SDRT	0164A	2	4
20050215	83614R104	SOURCE DIRECT HOLDIN(	5000	SDRT	0234A	2	2
20050215	83614R104	SOURCE DIRECT HOLDIN(	10000	SDRT	0623A	2	17
20050215	83614R104	SOURCE DIRECT HOLDIN(	630	SDRT	0633A	2	15
20050215	843611104	SOUTHERN PERU COPPE	104535	PCU	0005A	0	5
20050215	843611104	SOUTHERN PERU COPPE	3685	PCU	0020A	0	1
20050215	843611104	SOUTHERN PERU COPPE	100	PCU	0052A	0	2
20050215	843611104	SOUTHERN PERU COPPE	100	PCU	0286A	0	4
20050215	843611104	SOUTHERN PERU COPPE	10	PCU	0407A	0	3
20050215	843611104	SOUTHERN PERU COPPE	77	PCU	0438A	0	1
20050215	843611104	SOUTHERN PERU COPPE	1582	PCU	0549A	0	10
20050215	843611104	SOUTHERN PERU COPPE	155779	PCU	0573A	0	8
20050215	843611104	SOUTHERN PERU COPPE	3	PCU	0671A	0	13
20050215	843611104	SOUTHERN PERU COPPE	16710	PCU	0690A	0	13
20050215	843611104	SOUTHERN PERU COPPE	320	PCU	0775A	0	1
20050215	843899105	SOUTHERN TELECOM CO	47400	STJSY	0642A	2	10
20050215	844030106	SOUTHERN UNION CO	18902	SUG	0501A	0	1
20050215	844030106	SOUTHERN UNION CO	21	SUG	0749A	0	35
20050215	844030106	SOUTHERN UNION CO	1	SUG	0887A	0	113
20050215	844030106	SOUTHERN UNION CO	809	SUG	3650A	0	4
20050215	845770106	SOUTHERSTERN RES CO	22000	SWGGF	0221A	2	55
20050215	84611B100	SOYO GROUP INC	500	SOYO	0019A	2	1
20050215	84611B100	SOYO GROUP INC	943	SOYO	0157A	2	1

20050215	84611B100	SOYO GROUP INC	8876	SOYO	0161A	2	1
20050215	84611B100	SOYO GROUP INC	10000	SOYO	0493A	2	11
20050215	84611B100	SOYO GROUP INC	3400	SOYO	0623A	2	181
20050215	84611B100	SOYO GROUP INC	123	SOYO	0705A	2	1
20050215	84611B100	SOYO GROUP INC	1000	SOYO	0715A	2	25
20050215	846241107	SPACEDEV INC	30	SPDV	0019A	2	28
20050215	846241107	SPACEDEV INC	12205	SPDV	0705A	2	1
20050215	846513109	SPARK NETWORKS PLC S	10695	SPKFF	0161A	2	22
20050215	846513109	SPARK NETWORKS PLC S	97181	SPKFF	0443A	2	14
20050215	846513109	SPARK NETWORKS PLC S	9000	SPKFF	0501A	2	1
20050215	847220209	SPARTECH CORP	7400	SEH	0048A	0	1
20050215	847220209	SPARTECH CORP	318	SEH	0385A	0	1
20050215	847220209	SPARTECH CORP	1000	SEH	0437A	0	4
20050215	847220209	SPARTECH CORP	1275	SEH	3895A	0	1
20050215	847220209	SPARTECH CORP	100	SEH	5063A	0	1
20050215	847248101	SPATIALIGHT INC	10000	HDTV	0019A	2	15
20050215	847248101	SPATIALIGHT INC	49626	HDTV	0050A	2	4
20050215	847248101	SPATIALIGHT INC	440	HDTV	0201A	2	4
20050215	847248101	SPATIALIGHT INC	1000	HDTV	0221A	2	1
20050215	847248101	SPATIALIGHT INC	3300	HDTV	0234A	2	1
20050215	847248101	SPATIALIGHT INC	105687	HDTV	0352A	2	1
20050215	847248101	SPATIALIGHT INC	577	HDTV	0437A	2	1
20050215	847248101	SPATIALIGHT INC	12691	HDTV	0501A	2	1
20050215	847248101	SPATIALIGHT INC	6971	HDTV	0549A	2	26
20050215	847248101	SPATIALIGHT INC	8928	HDTV	0573A	2	9
20050215	847248101	SPATIALIGHT INC	396	HDTV	0690A	2	4
20050215	847248101	SPATIALIGHT INC	7800	HDTV	0740A	2	13
20050215	847248101	SPATIALIGHT INC	441	HDTV	2767A	2	2
20050215	847248101	SPATIALIGHT INC	550	HDTV	5063A	2	1
20050215	847461100	SPECIALIZED HEALTH PR	857	SHPI	0044A	2	2
20050215	847461100	SPECIALIZED HEALTH PR	4214	SHPI	0161A	2	5
20050215	847461100	SPECIALIZED HEALTH PR	240	SHPI	0234A	2	13
20050215	847461100	SPECIALIZED HEALTH PR	29	SHPI	0443A	2	6
20050215	847461100	SPECIALIZED HEALTH PR	37	SHPI	0633A	2	14
20050215	847461100	SPECIALIZED HEALTH PR	5000	SHPI	5099A	2	5
20050215	84761G107	SPECTRE GAMING INC	2815	SGMG	0161A	2	2
20050215	84761G107	SPECTRE GAMING INC	1718	SGMG	0226A	2	2
20050215	84761G107	SPECTRE GAMING INC	14500	SGMG	0632A	2	11
20050215	84763A108	SPECTRUM PARMACEUTI	42498	SPPI	0019A	2	3
20050215	84763A108	SPECTRUM PARMACEUTI	506	SPPI	0221A	2	6
20050215	84763A108	SPECTRUM PARMACEUTI	20	SPPI	0633A	2	9
20050215	84763A108	SPECTRUM PARMACEUTI	200	SPPI	0642A	2	1
20050215	84763F107	SPECTRUM SIGNAL PROC	12148	SSPI	0188A	2	1
20050215	84763F107	SPECTRUM SIGNAL PROC	438	SSPI	0201A	2	12
20050215	84763F107	SPECTRUM SIGNAL PROC	1011	SSPI	0355A	2	4
20050215	84764A107	SPECTRUM SCIENCES & S	14	SPSC	0157A	2	3
20050215	84764A107	SPECTRUM SCIENCES & S	13	SPSC	0623A	2	195
20050215	84764A107	SPECTRUM SCIENCES & S	3150	SPSC	0632A	2	3
20050215	84764A107	SPECTRUM SCIENCES & S	151400	SPSC	5028A	2	4
20050215	84764A107	SPECTRUM SCIENCES & S	5000	SPSC	5063A	2	1
20050215	84764A107	SPECTRUM SCIENCES & S	5650	SPSC	5099A	2	5
20050215	84770S100	SPEEDEMISSIONS INC	191000	SPEM	0226A	2	28
20050215	84770S100	SPEEDEMISSIONS INC	17000	SPEM	0633A	2	28
20050215	848568309	SPIRIT FINANCE CORPOR	68850	SFC	0773A	0	1
20050215	848916102	SPORTS MEDIA INC	11500	SPTS	0005A	2	1
20050215	849178207	SPORTS ENTMT ENTERPF	500	SPEA	0005A	2	3
20050215	849178207	SPORTS ENTMT ENTERPF	24	SPEA	0157A	2	1
20050215	849178207	SPORTS ENTMT ENTERPF	140130	SPEA	0161A	2	39
20050215	849178207	SPORTS ENTMT ENTERPF	10529	SPEA	0501A	2	38
20050215	849178207	SPORTS ENTMT ENTERPF	170	SPEA	0623A	2	36
20050215	849178207	SPORTS ENTMT ENTERPF	100	SPEA	0642A	2	7
20050215	849178207	SPORTS ENTMT ENTERPF	400	SPEA	0696A	2	3
20050215	849178207	SPORTS ENTMT ENTERPF	500	SPEA	5099A	2	35
20050215	84917U109	THE SPORTS AUTHORITY	10037	TSA	0355A	0	1
20050215	84917U109	THE SPORTS AUTHORITY	1100	TSA	0437A	0	1
20050215	84917U109	THE SPORTS AUTHORITY	946	TSA	0549A	0	3
20050215	84917U109	THE SPORTS AUTHORITY	442	TSA	0642A	0	1
20050215	84917U109	THE SPORTS AUTHORITY	1	TSA	0887A	0	381
20050215	852061100	SPRINT CORP FON COM	8904	FON	0418A	0	1
20050215	852061100	SPRINT CORP FON COM	2271	FON	0437A	0	2

20050215	852061100	SPRINT CORP FON COM	280	FON	0633A	0	95
20050215	852061100	SPRINT CORP FON COM	234	FON	0688A	0	2
20050215	852061100	SPRINT CORP FON COM	37170	FON	0705A	0	123
20050215	852061100	SPRINT CORP FON COM	3305	FON	0749A	0	1
20050215	852442102	STAFFORD ENERGY INC	20000	SFDE	0234A	2	1
20050215	85285P101	STAN LEE MEDIA INC	72349	SLEEQ	0161A	2	585
20050215	85285P101	STAN LEE MEDIA INC	21867	SLEEQ	0221A	2	459
20050215	853097103	STANDARD AUTOMOTIVE	2500	SAUC	0226A	2	39
20050215	853097103	STANDARD AUTOMOTIVE	17038	SAUC	0443A	2	555
20050215	85512C105	STAR GAS PARTNERS L.P	4000	SGU	0064A	0	1
20050215	85512C105	STAR GAS PARTNERS L.P	8300	SGU	0103A	0	14
20050215	85512C105	STAR GAS PARTNERS L.P	916	SGU	0407A	0	1
20050215	85512C105	STAR GAS PARTNERS L.P	63404	SGU	0573A	0	2
20050215	85512C105	STAR GAS PARTNERS L.P	39	SGU	0749A	0	37
20050215	85517P101	STAR SCIENTIFIC INC	97570	STSI	0352A	2	3
20050215	85517P101	STAR SCIENTIFIC INC	31736	STSI	0437A	2	7
20050215	85517P101	STAR SCIENTIFIC INC	5983	STSI	0549A	2	19
20050215	85517P101	STAR SCIENTIFIC INC	81935	STSI	0573A	2	8
20050215	85517P101	STAR SCIENTIFIC INC	20000	STSI	5065A	2	9
20050215	855207106	STARBRIDGE GLOBAL INC	10050	STBR	0064A	2	6
20050215	855207106	STARBRIDGE GLOBAL INC	8000	STBR	5099A	2	6
20050215	85528N103	STARFIELD RESOURCES	1442	SRFDF	0157A	2	14
20050215	85528N103	STARFIELD RESOURCES	10035	SRFDF	0633A	2	5
20050215	85771P102	STATOIL ASA ADS (1 ORD	6757	STO	0100A	0	2
20050215	85771P102	STATOIL ASA ADS (1 ORD	32725	STO	0234A	0	2
20050215	85771P102	STATOIL ASA ADS (1 ORD	13640	STO	0385A	0	1
20050215	85771P102	STATOIL ASA ADS (1 ORD	2600	STO	0438A	0	1
20050215	85771P102	STATOIL ASA ADS (1 ORD	43109	STO	0501A	0	2
20050215	85787P104	STEALTH MEDIALABS INC	22478	SMLA	0057A	2	61
20050215	85787P104	STEALTH MEDIALABS INC	2677	SMLA	0352A	2	44
20050215	858497100	STELAX INDUSTRIES LTD	7211	STAX	0161A	2	3
20050215	858497100	STELAX INDUSTRIES LTD	2500	STAX	0234A	2	3
20050215	858497100	STELAX INDUSTRIES LTD	2439	STAX	0501A	2	2
20050215	8.59E+109	STELLAR TECHNOLOGIES	26609	SLLR	0019A	2	18
20050215	8.59E+109	STELLAR TECHNOLOGIES	500	SLLR	0501A	2	1
20050215	8.59E+109	STELLAR TECHNOLOGIES	22948	SLLR	0574A	2	14
20050215	8.59E+109	STELLAR TECHNOLOGIES	49050	SLLR	0632A	2	12
20050215	8.59E+109	STELLAR TECHNOLOGIES	500	SLLR	5011A	2	1
20050215	85857R105	STEMCELLS INC	200	STEM	0141A	2	1
20050215	85857R105	STEMCELLS INC	19562	STEM	0352A	2	1
20050215	85857R105	STEMCELLS INC	168612	STEM	0501A	2	6
20050215	85857R105	STEMCELLS INC	85601	STEM	0573A	2	10
20050215	85857R105	STEMCELLS INC	6185	STEM	0690A	2	4
20050215	85857R105	STEMCELLS INC	84629	STEM	5063A	2	10
20050215	85857R105	STEMCELLS INC	8900	STEM	5099A	2	6
20050215	85914Q207	STEREO VISION ENTMT IN	2214	SVSN	0019A	2	6
20050215	85914Q207	STEREO VISION ENTMT IN	1924	SVSN	0157A	2	2
20050215	85914Q207	STEREO VISION ENTMT IN	8297	SVSN	0161A	2	2
20050215	859410102	STERLING MNG CO	300	SRLM	0158A	2	1
20050215	859410102	STERLING MNG CO	15513	SRLM	0632A	2	2
20050215	860837103	STINGER SYS INC	9960	STIY	0005A	2	34
20050215	860837103	STINGER SYS INC	125	STIY	0015A	2	1
20050215	860837103	STINGER SYS INC	9400	STIY	0050A	2	23
20050215	860837103	STINGER SYS INC	2163	STIY	0352A	2	27
20050215	860837103	STINGER SYS INC	2869	STIY	0443A	2	3
20050215	860837103	STINGER SYS INC	17150	STIY	5099A	2	59
20050215	861012102	STMICROELECTRONICS N	10718	STM	0005A	0	1
20050215	861012102	STMICROELECTRONICS N	1000	STM	0438A	0	1
20050215	861012102	STMICROELECTRONICS N	790	STM	0690A	0	1
20050215	86126T203	STOCKERYALE INC	59000	STKR	0052A	2	2
20050215	86126T203	STOCKERYALE INC	9538	STKR	0164A	2	14
20050215	86126T203	STOCKERYALE INC	3304	STKR	0188A	2	1
20050215	86126T203	STOCKERYALE INC	2340	STKR	0385A	2	1
20050215	86126T203	STOCKERYALE INC	1853	STKR	0501A	2	1
20050215	861572105	STONE & WEBSTER INC	22400	SWBIQ	0005A	2	287
20050215	861572105	STONE & WEBSTER INC	651	SWBIQ	0019A	2	257
20050215	861572105	STONE & WEBSTER INC	22	SWBIQ	0234A	2	329
20050215	861572105	STONE & WEBSTER INC	6962	SWBIQ	0443A	2	298
20050215	861572105	STONE & WEBSTER INC	580	SWBIQ	5011A	2	258
20050215	861642106	STONE ENERGY CORP	10299	SGY	0501A	0	1

20050215	861642106	STONE ENERGY CORP	221	SGY	3650A	0	4
20050215	861758100	STONEBRIDGE RES EXPL	2559	SBGX	0188A	2	7
20050215	861758100	STONEBRIDGE RES EXPL	18000	SBGX	0221A	2	9
20050215	861758100	STONEBRIDGE RES EXPL	1550	SBGX	0705A	2	7
20050215	86211A101	STORAGE COMPUTER CR	5205	SOSO	0015A	2	34
20050215	86211A101	STORAGE COMPUTER CR	800	SOSO	0157A	2	8
20050215	86211A101	STORAGE COMPUTER CR	103	SOSO	0234A	2	7
20050215	86211A101	STORAGE COMPUTER CR	6494	SOSO	0705A	2	1
20050215	862168101	STORM CAT ENERGY COF	14148	SMEFF	5025A	2	2
20050215	862168101	STORM CAT ENERGY COF	5500	SMEFF	5039A	2	9
20050215	862168101	STORM CAT ENERGY COF	58773	SMEFF	5099A	2	84
20050215	86267N205	STRAT PETROLEUM LTD N	858	SPRL	0161A	2	7
20050215	86267N205	STRAT PETROLEUM LTD N	943104	SPRL	0279A	2	7
20050215	86267N205	STRAT PETROLEUM LTD N	1538	SPRL	0750A	2	1
20050215	86267N205	STRAT PETROLEUM LTD N	2	SPRL	0887A	2	44
20050215	862685104	STRATASYS INC	22726	SSYS	0005A	3	1
20050215	862685104	STRATASYS INC	412	SSYS	0234A	3	2
20050215	862685104	STRATASYS INC	629	SSYS	0355A	3	1
20050215	862685104	STRATASYS INC	8447	SSYS	0437A	3	54
20050215	862685104	STRATASYS INC	1720	SSYS	0549A	3	21
20050215	862719101	STRATEGIC GLOBAL INCC	811	SGL	0055A	0	1
20050215	862719101	STRATEGIC GLOBAL INCC	1141	SGL	0188A	0	3
20050215	862719101	STRATEGIC GLOBAL INCC	24402	SGL	0352A	0	23
20050215	862719101	STRATEGIC GLOBAL INCC	8464	SGL	0725A	0	4
20050215	862719101	STRATEGIC GLOBAL INCC	5000	SGL	0727A	0	1
20050215	863077103	STRATHMORE MINERALS	20000	STHJF	0773A	2	0
20050215	863239109	STREAMLINE.COM INC	20800	SLNE	0773A	2	579
20050215	86323N108	STREAM COMMUNICATIOI	9527	SCNWF	0164A	2	2
20050215	86323N108	STREAM COMMUNICATIOI	2500	SCNWF	0501A	2	1
20050215	86323N108	STREAM COMMUNICATIOI	69	SCNWF	0623A	2	55
20050215	863308201	STREETTRACKS DOW JOI	54355	FEZ	0161A	0	5
20050215	863308201	STREETTRACKS DOW JOI	1700	FEZ	0501A	0	1
20050215	863308201	STREETTRACKS DOW JOI	1578	FEZ	0549A	0	10
20050215	8.63E+113	ST TR DOW JNS U.S. LG G	3743	ELG	0161A	1	6
20050215	8.63E+113	ST TR DOW JNS U.S. LG G	1	ELG	0385A	1	5
20050215	8.63E+113	ST TR DOW JNS U.S. LG G	11399	ELG	0437A	1	10
20050215	8.63E+113	ST TR DOW JNS U.S. LG G	1100	ELG	0549A	1	11
20050215	86330E869	STREETTRACKS SER TR S	11500	OOO	0352A	1	7
20050215	863667101	STRYKER CORP	32213	SYK	0005A	0	1
20050215	863667101	STRYKER CORP	45	SYK	0067A	0	2
20050215	863667101	STRYKER CORP	800	SYK	0100A	0	1
20050215	863667101	STRYKER CORP	200	SYK	0749A	0	8
20050215	863689105	STUART ENTERTAINMENT	23108	STUAQ	0501A	2	328
20050215	86422L102	STYLECLICK INC. CL A	10000	STYLA	0005A	2	1
20050215	86427P108	SUB SURFACE WATE MGN	20140	SSWM	0161A	2	22
20050215	86427P108	SUB SURFACE WATE MGN	1000	SSWM	0632A	2	2
20050215	86427P108	SUB SURFACE WATE MGN	1673	SSWM	0705A	2	4
20050215	864482104	SUBURBAN PROPANE PAI	200	SPH	0271A	0	6
20050215	864482104	SUBURBAN PROPANE PAI	3142	SPH	0352A	0	19
20050215	864482104	SUBURBAN PROPANE PAI	2982	SPH	0501A	0	3
20050215	864482104	SUBURBAN PROPANE PAI	4927	SPH	0573A	0	6
20050215	865378103	SULPHCO INC	4447	SLPH	0019A	2	2
20050215	865378103	SULPHCO INC	800	SLPH	0052A	2	8
20050215	865378103	SULPHCO INC	470	SLPH	0234A	2	2
20050215	865378103	SULPHCO INC	600	SLPH	0443A	2	1
20050215	865378103	SULPHCO INC	3900	SLPH	0571A	2	7
20050215	865378103	SULPHCO INC	10000	SLPH	0642A	2	6
20050215	865378103	SULPHCO INC	5950	SLPH	5099A	2	11
20050215	865613103	SUMITOMO CORP SPONS	174	SSUMY	0031A	2	9
20050215	865613103	SUMITOMO CORP SPONS	563121	SSUMY	0161A	2	6
20050215	865613103	SUMITOMO CORP SPONS	3136	SSUMY	0633A	2	2
20050215	866366107	SUMMUS INC	50000	SUMU	0141A	2	28
20050215	866366107	SUMMUS INC	8067	SUMU	0161A	2	1
20050215	866366107	SUMMUS INC	190000	SUMU	0780A	2	9
20050215	86663U100	SUN BANCSHARES INC	10317	SNBA	0633A	2	178
20050215	866796105	SUN LIFE FINANCIAL INC	1200	SLF	0074A	0	2
20050215	866796105	SUN LIFE FINANCIAL INC	232	SLF	0571A	0	51
20050215	866796105	SUN LIFE FINANCIAL INC	64170	SLF	5048A	0	7
20050215	866810104	SUN MICROSYSTEMS INC	15243	SUNW	0005A	2	1
20050215	866810104	SUN MICROSYSTEMS INC	500	SUNW	0015A	2	3

20050215	866810104	SUN MICROSYSTEMS INC	50	SUNW	0157A	2	3
20050215	866810104	SUN MICROSYSTEMS INC	650	SUNW	0574A	2	1
20050215	867229106	SUNCOR ENERGY INC	50071	SU	0642A	0	1
20050215	867229106	SUNCOR ENERGY INC	484	SU	5048A	0	1
20050215	867649105	SUNPOINT SECURITIES IN	13250	SNPC	0725A	2	281
20050215	86769L103	SUNRISE TECHNOLOGIES	9960	SNRS	0005A	2	0
20050215	86769L103	SUNRISE TECHNOLOGIES	9094	SNRS	0074A	2	6
20050215	86769L103	SUNRISE TECHNOLOGIES	3232	SNRS	0385A	2	0
20050215	86769L103	SUNRISE TECHNOLOGIES	1400	SNRS	0696A	2	151
20050215	86787D208	SUNTERRA CORP (NEW)	10489	SNRR	0437A	2	40
20050215	86787D208	SUNTERRA CORP (NEW)	7951	SNRR	0549A	2	45
20050215	86787D208	SUNTERRA CORP (NEW)	300	SNRR	0633A	2	34
20050215	86787D208	SUNTERRA CORP (NEW)	51318	SNRR	0642A	2	3
20050215	86804U100	SUPERCLICK INC	17	SPCK	0157A	2	8
20050215	86804U100	SUPERCLICK INC	2000	SPCK	0632A	2	2
20050215	86804U100	SUPERCLICK INC	37	SPCK	0633A	2	41
20050215	86804U100	SUPERCLICK INC	1700	SPCK	0750A	2	3
20050215	86804U100	SUPERCLICK INC	90701	SPCK	5065A	2	117
20050215	86804U100	SUPERCLICK INC	73500	SPCK	5099A	2	73
20050215	868059106	SUPERGEN INC	4000	SUPG	0221A	2	1
20050215	868059106	SUPERGEN INC	150	SUPG	0235A	2	1
20050215	868059106	SUPERGEN INC	8919	SUPG	0385A	2	6
20050215	868059106	SUPERGEN INC	38935	SUPG	0437A	2	36
20050215	868059106	SUPERGEN INC	800	SUPG	0443A	2	1
20050215	868059106	SUPERGEN INC	16119	SUPG	0549A	2	26
20050215	868059106	SUPERGEN INC	1625	SUPG	0569A	2	1
20050215	868059106	SUPERGEN INC	3056	SUPG	0573A	2	2
20050215	86815U206	SUPERIOR ESSEX HLDG C	750693	SPXHP	0050A	2	14
20050215	86815U206	SUPERIOR ESSEX HLDG C	2327	SPXHP	0443A	2	13
20050215	868168105	SUPERIOR INDUSTRIES IN	61310	SUP	0221A	0	3
20050215	868168105	SUPERIOR INDUSTRIES IN	1730	SUP	0286A	0	2
20050215	868168105	SUPERIOR INDUSTRIES IN	5000	SUP	0512A	0	1
20050215	868168105	SUPERIOR INDUSTRIES IN	382	SUP	0551A	0	39
20050215	868168105	SUPERIOR INDUSTRIES IN	100	SUP	0690A	0	2
20050215	868168105	SUPERIOR INDUSTRIES IN	15080	SUP	2767A	0	1
20050215	868168105	SUPERIOR INDUSTRIES IN	203	SUP	3650A	0	4
20050215	86866W101	SURE TRACE SECURITY C	20000	SSTY	5099A	2	1
20050215	868686866	TEST CUSIP (LR-VR)	149210	866	8601A	2	131
20050215	868686866	TEST CUSIP (LR-VR)	48020	866	8604A	2	28
20050215	86876F106	SURFACE TECH INC	20923	SFCI	0161A	2	4
20050215	86880T100	SURGE GLOBAL ENERGY,	834	SRGG	0161A	2	4
20050215	86880T100	SURGE GLOBAL ENERGY,	500	SRGG	0234A	2	3
20050215	86880T100	SURGE GLOBAL ENERGY,	32000	SRGG	0727A	2	17
20050215	86880T100	SURGE GLOBAL ENERGY,	2500	SRGG	0793A	2	1
20050215	868873100	SURMODICS INC	200	SRDX	0158A	2	3
20050215	868873100	SURMODICS INC	93	SRDX	0234A	2	1
20050215	868873100	SURMODICS INC	1094	SRDX	0279A	2	2
20050215	868873100	SURMODICS INC	400	SRDX	0385A	2	1
20050215	868873100	SURMODICS INC	12712	SRDX	0437A	2	48
20050215	868873100	SURMODICS INC	4965	SRDX	0549A	2	41
20050215	868873100	SURMODICS INC	16795	SRDX	0671A	2	253
20050215	868873100	SURMODICS INC	22	SRDX	0696A	2	1
20050215	868905100	SUR AMERICAN GOLD CO	13670	SURBF	5099A	2	1
20050215	87042Q109	SWEET SUCCESS ENTERI	10244	SWTS	0164A	2	10
20050215	870738101	SWIFT ENERGY CO	22007	SFY	0571A	0	3
20050215	870738101	SWIFT ENERGY CO	234	SFY	3650A	0	4
20050215	87089C104	SWISS MEDICA INC	1000	SWME	0064A	2	1
20050215	87089C104	SWISS MEDICA INC	23253	SWME	0161A	2	1
20050215	87089C104	SWISS MEDICA INC	2747	SWME	0632A	2	1
20050215	87089C104	SWISS MEDICA INC	5000	SWME	0750A	2	1
20050215	871013108	SWISSCOM AG ADS(RP 1/	2321	SCM	0352A	0	4
20050215	871013108	SWISSCOM AG ADS(RP 1/	1	SCM	0385A	0	2
20050215	871013108	SWISSCOM AG ADS(RP 1/	2382	SCM	0437A	0	10
20050215	871013108	SWISSCOM AG ADS(RP 1/	14300	SCM	0646A	0	2
20050215	871503108	SYMANTEC CORP	9400	SYMC	0010A	2	1
20050215	871503108	SYMANTEC CORP	140276	SYMC	0126A	2	1
20050215	871503108	SYMANTEC CORP	11200	SYMC	0370A	2	10
20050215	871503108	SYMANTEC CORP	53036	SYMC	0705A	2	2
20050215	87157D109	SYNAPTICS INCORPORAT	870	SYNA	0067A	2	2
20050215	87157D109	SYNAPTICS INCORPORAT	150	SYNA	0100A	2	2

20050215	87157D109	SYNAPTICS INCORPORAT	252920	SYNA	0642A	2	1
20050215	87157D109	SYNAPTICS INCORPORAT	2700	SYNA	5046A	2	1
20050215	87158M108	SYNDICATION NET.COM II	17500	SYCI	0632A	2	4
20050215	87160A100	SYNGENTA AG ADS (1/5 O	5647	SYT	0385A	0	1
20050215	87160A100	SYNGENTA AG ADS (1/5 O	14352	SYT	0646A	0	1
20050215	8.72E+106	SYNERGIE WELLNESS PR	800000	SYHO	0265A	2	95
20050215	87162Q103	SYNTHETIC BLOOD INTL I	1252	SYBD	0234A	2	2
20050215	87162Q103	SYNTHETIC BLOOD INTL I	29445	SYBD	0355A	2	7
20050215	87162Q103	SYNTHETIC BLOOD INTL I	300	SYBD	0750A	2	7
20050215	87163F106	SYNIVERSE HOLDINGS, IN	2500	SVR	0019A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	2600	SVR	0030A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	1144502	SVR	0050A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	5000	SVR	0060A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	24660	SVR	0067A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	73590	SVR	0116A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	6200	SVR	0141A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	4550	SVR	0155A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	11100	SVR	0158A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	46906	SVR	0161A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	6800	SVR	0215A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	27215	SVR	0221A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	32727	SVR	0226A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	1200	SVR	0279A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	1250	SVR	0294A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	6650	SVR	0309A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	450	SVR	0311A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	15400	SVR	0352A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	54800	SVR	0418A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	65900	SVR	0443A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	443475	SVR	0443A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	963450	SVR	0501A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	8300	SVR	0547A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	75000	SVR	0573A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	190850	SVR	0632A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	13300	SVR	0632A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	20050	SVR	0773A	0	1
20050215	87163F106	SYNIVERSE HOLDINGS, IN	1800	SVR	7253A	0	1
20050215	872012109	SYSTEMS EVOLUTION INC	1481400	SEVI	0352A	2	2
20050215	872012109	SYSTEMS EVOLUTION INC	100	SEVI	0632A	2	1
20050215	872012109	SYSTEMS EVOLUTION INC	1066376	SEVI	5065A	2	111
20050215	872012109	SYSTEMS EVOLUTION INC	24000	SEVI	5099A	2	94
20050215	872228101	T B X RESOURCES INC	100	TBXR	0044A	2	5
20050215	872228101	T B X RESOURCES INC	16469	TBXR	0633A	2	16
20050215	872275102	TCF FINANCIAL CORP	98765	TCB	0005A	0	1
20050215	872275102	TCF FINANCIAL CORP	4700	TCB	0690A	0	1
20050215	872275102	TCF FINANCIAL CORP	3445	TCB	0705A	0	5
20050215	872275102	TCF FINANCIAL CORP	26	TCB	0749A	0	15
20050215	87233W105	TCPI INC	35765	TCPI	0221A	2	41
20050215	872443403	THQ INC (DE)	371	THQI	0045A	2	3
20050215	872443403	THQ INC (DE)	300	THQI	0064A	2	1
20050215	872443403	THQ INC (DE)	63714	THQI	0574A	2	12
20050215	872443403	THQ INC (DE)	324	THQI	3650A	2	4
20050215	872443403	THQ INC (DE)	784	THQI	5008A	2	1
20050215	87255H101	TKO HLDGS LTD	1500	TKHL	0501A	2	1
20050215	87255H101	TKO HLDGS LTD	19146	TKHL	0705A	2	61
20050215	87260Y107	TNX TELEVISION HOLDING	1500	TNXT	0157A	2	1
20050215	87260Y107	TNX TELEVISION HOLDING	24849	TNXT	0501A	2	1
20050215	87260Y107	TNX TELEVISION HOLDING	100	TNXT	0623A	2	8
20050215	87260Y107	TNX TELEVISION HOLDING	4943	TNXT	0633A	2	1
20050215	87260Y107	TNX TELEVISION HOLDING	86500	TNXT	5058A	2	3
20050215	872806203	TS&B HOLDINGS NEW	39174	TSBI	0164A	2	1
20050215	872806203	TS&B HOLDINGS NEW	204234	TSBI	0352A	2	3
20050215	872806203	TS&B HOLDINGS NEW	17	TSBI	0418A	2	32
20050215	87280R108	TS&W/CLAYMORE TAX-AD	22737	TYW	0501A	0	8
20050215	872917109	TVI PACIFIC INC(F)	20000	TVIPF	5058A	2	1
20050215	872917109	TVI PACIFIC INC(F)	3000	TVIPF	5099A	2	1
20050215	87305R109	TTM TECHNOLOGIES INC	14644	TTMI	0005A	2	1
20050215	87305R109	TTM TECHNOLOGIES INC	8205	TTMI	0018A	2	2
20050215	87305R109	TTM TECHNOLOGIES INC	7425	TTMI	0141A	2	1
20050215	87305R109	TTM TECHNOLOGIES INC	4767	TTMI	0437A	2	2

20050215	87305R109	TTM TECHNOLOGIES INC	978	TTMI	5063A	2	1
20050215	873061105	TVC TELECOM INC	100000	TVCE	0750A	2	1
20050215	873168504	TXU CORP CORPORATE U	8186	TXUPRC	0050A	0	5
20050215	873168504	TXU CORP CORPORATE U	85	TXUPRC	0501A	0	4
20050215	873168504	TXU CORP CORPORATE U	4664	TXUPRC	0773A	0	4
20050215	87377N101	TAG OIL LTD	765	TAGOF	0157A	2	1
20050215	87377N101	TAG OIL LTD	20	TAGOF	0234A	2	1
20050215	87377N101	TAG OIL LTD	1	TAGOF	0443A	2	2
20050215	87377N101	TAG OIL LTD	1167500	TAGOF	5099A	2	2
20050215	873787105	TAHERA DIAMOND CORP	14342	TAHDF	0161A	2	1
20050215	873787105	TAHERA DIAMOND CORP	911	TAHDF	0221A	2	3
20050215	873787105	TAHERA DIAMOND CORP	657	TAHDF	0705A	2	1
20050215	873787105	TAHERA DIAMOND CORP	40000	TAHDF	5058A	2	1
20050215	874036106	TAIWAN FUND INC	14151	TWN	0210A	0	12
20050215	8.74E+107	TALISMAN ENERGY INC	28767	TLM	0573A	0	1
20050215	87426R202	TALK AMERICA HOLDINGS	100	TALK	0141A	2	2
20050215	87426R202	TALK AMERICA HOLDINGS	5627	TALK	0437A	2	6
20050215	87426R202	TALK AMERICA HOLDINGS	12321	TALK	0549A	2	20
20050215	87426R202	TALK AMERICA HOLDINGS	86	TALK	0646A	2	1
20050215	87535D102	TAN RANGE EXPLORATN	11500	TRXAF	5030A	2	5
20050215	87535D102	TAN RANGE EXPLORATN	10000	TRXAF	5039A	2	7
20050215	87582U106	TANGO INC	329590	TNGO	0705A	2	15
20050215	875833105	TANKLESS SYSTEMS WOI	12000	TSYW	0015A	2	13
20050215	875833105	TANKLESS SYSTEMS WOI	2989	TSYW	0161A	2	7
20050215	87588Q109	TANOX INC	669	TNOX	0311A	2	1
20050215	87588Q109	TANOX INC	12154	TNOX	0573A	2	1
20050215	87614B100	TARGETS TRUST XV TARG	37448	TBM	0161A	1	678
20050215	87614B100	TARGETS TRUST XV TARG	1	TBM	0385A	1	42
20050215	87614F200	TARGET TRUST XX%TRGS	20462	TCY	0161A	1	22
20050215	87614F200	TARGET TRUST XX%TRGS	720	TCY	0164A	1	43
20050215	87614F200	TARGET TRUST XX%TRGS	910	TCY	0534A	1	10
20050215	876287103	TARRAGON CORPORATIC	802	TARR	0074A	2	1
20050215	876287103	TARRAGON CORPORATIC	3869	TARR	0221A	2	3
20050215	876287103	TARRAGON CORPORATIC	228	TARR	0234A	2	2
20050215	876287103	TARRAGON CORPORATIC	694	TARR	0355A	2	1
20050215	876287103	TARRAGON CORPORATIC	2620	TARR	0437A	2	4
20050215	876287103	TARRAGON CORPORATIC	400	TARR	0442A	2	4
20050215	876287103	TARRAGON CORPORATIC	2457	TARR	0549A	2	30
20050215	876287103	TARRAGON CORPORATIC	417	TARR	0569A	2	2
20050215	876287103	TARRAGON CORPORATIC	10157	TARR	0571A	2	2
20050215	876287103	TARRAGON CORPORATIC	712	TARR	0632A	2	1
20050215	876287103	TARRAGON CORPORATIC	5797	TARR	0705A	2	2
20050215	876287103	TARRAGON CORPORATIC	1000	TARR	5063A	2	24
20050215	876511106	TASEKO MINES LTD	51	TGB	0157A	1	90
20050215	876511106	TASEKO MINES LTD	500	TGB	0571A	1	1
20050215	876511106	TASEKO MINES LTD	12753	TGB	5036A	1	4
20050215	87651B104	TASER INTERNATIONAL IN	209047	TASR	0005A	2	6
20050215	87651B104	TASER INTERNATIONAL IN	14500	TASR	0018A	2	3
20050215	87651B104	TASER INTERNATIONAL IN	226821	TASR	0050A	2	10
20050215	87651B104	TASER INTERNATIONAL IN	174	TASR	0060A	2	1
20050215	87651B104	TASER INTERNATIONAL IN	10000	TASR	0100A	2	10
20050215	87651B104	TASER INTERNATIONAL IN	340817	TASR	0161A	2	5
20050215	87651B104	TASER INTERNATIONAL IN	11500	TASR	0250A	2	2
20050215	87651B104	TASER INTERNATIONAL IN	14300	TASR	0309A	2	1
20050215	87651B104	TASER INTERNATIONAL IN	52083	TASR	0418A	2	14
20050215	87651B104	TASER INTERNATIONAL IN	68119	TASR	0437A	2	58
20050215	87651B104	TASER INTERNATIONAL IN	52710	TASR	0549A	2	80
20050215	87651B104	TASER INTERNATIONAL IN	205022	TASR	0642A	2	1
20050215	87651B104	TASER INTERNATIONAL IN	35	TASR	0646A	2	4
20050215	87651B104	TASER INTERNATIONAL IN	134500	TASR	0647A	2	15
20050215	87651B104	TASER INTERNATIONAL IN	41916	TASR	0671A	2	20
20050215	87651B104	TASER INTERNATIONAL IN	460467	TASR	0690A	2	13
20050215	87651B104	TASER INTERNATIONAL IN	50	TASR	0696A	2	1
20050215	87651B104	TASER INTERNATIONAL IN	406	TASR	0780A	2	1
20050215	87651B104	TASER INTERNATIONAL IN	974	TASR	3750A	2	1
20050215	87651B104	TASER INTERNATIONAL IN	2651	TASR	5028A	2	1
20050215	87652D109	TASKER CAPITAL CORPOI	276200	TKER	0012A	2	18
20050215	87652D109	TASKER CAPITAL CORPOI	3921	TKER	0157A	2	1
20050215	87652D109	TASKER CAPITAL CORPOI	72518	TKER	0161A	2	6
20050215	87652D109	TASKER CAPITAL CORPOI	55000	TKER	0613A	2	59

20050215	87652D109	TASKER CAPITAL CORPOI	9800	TKER	0632A	2	2
20050215	87652D109	TASKER CAPITAL CORPOI	86166	TKER	5099A	2	41
20050215	876791104	TAYCO DEVELOPMENTS I	15036	TYCO	0161A	2	19
20050215	877163105	TAYLOR DEVICES INC	1096	TAYD	0501A	2	5
20050215	877163105	TAYLOR DEVICES INC	64417	TAYD	0534A	2	33
20050215	877163105	TAYLOR DEVICES INC	1200	TAYD	0573A	2	1
20050215	877163105	TAYLOR DEVICES INC	92	TAYD	0633A	2	1
20050215	877163105	TAYLOR DEVICES INC	8000	TAYD	5099A	2	33
20050215	87833R100	TECHLITE INC	110500	THLT	0265A	2	22
20050215	87833R100	TECHLITE INC	5000	THLT	0773A	2	1
20050215	878610104	TECHNOCONCEPTS INC	3000	TCPS	0044A	2	1
20050215	878610104	TECHNOCONCEPTS INC	12000	TCPS	0050A	2	186
20050215	878610104	TECHNOCONCEPTS INC	6700	TCPS	0141A	2	2
20050215	878610104	TECHNOCONCEPTS INC	486	TCPS	0161A	2	1
20050215	878610104	TECHNOCONCEPTS INC	435	TCPS	0633A	2	1
20050215	878610104	TECHNOCONCEPTS INC	3000	TCPS	0773A	2	10
20050215	878717305	TECHNOLOGY INVESTMEI	4023	TICC	0226A	2	2
20050215	878717305	TECHNOLOGY INVESTMEI	107	TICC	0501A	2	5
20050215	878717305	TECHNOLOGY INVESTMEI	11081	TICC	0642A	2	2
20050215	878717305	TECHNOLOGY INVESTMEI	208	TICC	0690A	2	5
20050215	87872T108	TECHNOLOGY SOLUTIONS	48550	TSCC	0705A	2	25
20050215	879077105	TEJAS INCORPORATED	25000	TEJS	0005A	2	2
20050215	879077105	TEJAS INCORPORATED	2500	TEJS	0234A	2	6
20050215	879077105	TEJAS INCORPORATED	5000	TEJS	0235A	2	4
20050215	879077105	TEJAS INCORPORATED	100	TEJS	0418A	2	2
20050215	879077105	TEJAS INCORPORATED	350	TEJS	0632A	2	1
20050215	879195402	TELATINOS INC NEW	3600	TLNO	0116A	2	1
20050215	879195402	TELATINOS INC NEW	1126290	TLNO	0141A	2	2
20050215	879195402	TELATINOS INC NEW	532	TLNO	0157A	2	1
20050215	879195402	TELATINOS INC NEW	14788	TLNO	0234A	2	2
20050215	879195402	TELATINOS INC NEW	2233860	TLNO	0265A	2	2
20050215	879195402	TELATINOS INC NEW	1880910	TLNO	0725A	2	2
20050215	879195402	TELATINOS INC NEW	3000	TLNO	5118A	2	2
20050215	87923P105	TEL CTR OEST CEL PT AD	4893	TRO	0418A	0	3
20050215	87923P105	TEL CTR OEST CEL PT AD	1691	TRO	0437A	0	1
20050215	87923P105	TEL CTR OEST CEL PT AD	19186	TRO	0571A	0	5
20050215	87923P105	TEL CTR OEST CEL PT AD	1254	TRO	0642A	0	1
20050215	87923P105	TEL CTR OEST CEL PT AD	500	TRO	0646A	0	2
20050215	879246106	TELE NORTE LEST PRT AI	17769	TNE	0005A	0	1
20050215	879246106	TELE NORTE LEST PRT AI	1100	TNE	0438A	0	1
20050215	879246106	TELE NORTE LEST PRT AI	4851	TNE	0534A	0	1
20050215	879246106	TELE NORTE LEST PRT AI	200	TNE	0646A	0	1
20050215	879246106	TELE NORTE LEST PRT AI	12300	TNE	3511A	0	4
20050215	879273209	TELECOM ARGENTINA AD	40400	TEO	0158A	0	2
20050215	879274108	TELECOM COMMUNICATI	47193	TCOM	0161A	2	6
20050215	879274108	TELECOM COMMUNICATI	13262	TCOM	0164A	2	5
20050215	879274108	TELECOM COMMUNICATI	8380	TCOM	0221A	2	29
20050215	879274108	TELECOM COMMUNICATI	287	TCOM	0234A	2	2
20050215	879274108	TELECOM COMMUNICATI	1660	TCOM	0780A	2	52
20050215	879274108	TELECOM COMMUNICATI	500	TCOM	8072A	2	218
20050215	879278208	TELECOM CORP NEW ZEA	3687	NZT	0020A	0	1
20050215	879278208	TELECOM CORP NEW ZEA	1	NZT	0030A	0	2
20050215	879278208	TELECOM CORP NEW ZEA	6200	NZT	0569A	0	3
20050215	879278208	TELECOM CORP NEW ZEA	161	NZT	0571A	0	1
20050215	879278208	TELECOM CORP NEW ZEA	6148	NZT	0642A	0	1
20050215	87927Y201	TELECOM ITALIA SPA ADS	12920	TIA	0031A	0	1
20050215	87927Y201	TELECOM ITALIA SPA ADS	2251	TIA	0226A	0	13
20050215	87927Y201	TELECOM ITALIA SPA ADS	1048	TIA	5030A	0	7
20050215	87929J103	TELECOMMUNICATIONS S	29	TSYS	0045A	2	2
20050215	87929J103	TELECOMMUNICATIONS S	27529	TSYS	0188A	2	1
20050215	87929J103	TELECOMMUNICATIONS S	25802	TSYS	0352A	2	1
20050215	879360105	TELEDYNE TECHNOLOGIE	20000	TDY	0215A	0	1
20050215	879360105	TELEDYNE TECHNOLOGIE	4000	TDY	0780A	0	2
20050215	87946Q106	TELEPLUS ENTERPRISES	3004	TLPE	0157A	2	4
20050215	87946Q106	TELEPLUS ENTERPRISES	7604	TLPE	0234A	2	2
20050215	87946Q106	TELEPLUS ENTERPRISES	13611	TLPE	0705A	2	4
20050215	87946Q106	TELEPLUS ENTERPRISES	19030	TLPE	5099A	2	36
20050215	87952L108	TELES CELULAR PRT ADS	27900	TCP	0116A	0	2
20050215	87952L108	TELES CELULAR PRT ADS	15	TCP	0407A	0	9
20050215	87952L108	TELES CELULAR PRT ADS	1272	TCP	0549A	0	1

20050215	87952L108	TELES CELULAR PRT ADS	4920	TCP	3511A	0	4
20050215	879604106	TELKONET INC	171	TKO	0234A	1	1
20050215	879604106	TELKONET INC	1450	TKO	0501A	1	1
20050215	879604106	TELKONET INC	76	TKO	0623A	1	310
20050215	879604106	TELKONET INC	77	TKO	0633A	1	8
20050215	879604106	TELKONET INC	2500	TKO	5065A	1	52
20050215	879604106	TELKONET INC	67664	TKO	5099A	1	666
20050215	87969N204	TELSTRA CRP LTD ADS(R	1000	TLS	0074A	0	1
20050215	87969N204	TELSTRA CRP LTD ADS(R	81280	TLS	0443A	0	2
20050215	87972E308	TELYNX INC CL-A -NEW	20000	TLYN	0157A	2	3
20050215	879946606	TELESYSTEM INTL WIREL	64	TIWI	0064A	2	1
20050215	879946606	TELESYSTEM INTL WIREL	18000	TIWI	0221A	2	2
20050215	879947109	TELESCENE FILM GROUP	94000	TSENF	0352A	2	999
20050215	88022F105	TEMPLETON RUSSIA & EA	12972	TRF	0210A	0	12
20050215	88023U101	TEMPUR-PEDIC INTERAN	13800	TPX	0311A	0	1
20050215	88031M109	TENARIS S.A. ADS (EA RE	9990	TS	0100A	0	2
20050215	88031M109	TENARIS S.A. ADS (EA RE	2000	TS	0608A	0	2
20050215	88033A103	TENFOLD CORPORATION	24000	TENF	0017A	2	4
20050215	88033A103	TENFOLD CORPORATION	4000	TENF	0044A	2	4
20050215	88033A103	TENFOLD CORPORATION	54500	TENF	0418A	2	3
20050215	88033A103	TENFOLD CORPORATION	125000	TENF	0780A	2	7
20050215	880770102	TERADYNE INC	14022	TER	0005A	0	1
20050215	880770102	TERADYNE INC	348	TER	0152A	0	11
20050215	880770102	TERADYNE INC	200	TER	0438A	0	1
20050215	880770102	TERADYNE INC	12151	TER	0501A	0	1
20050215	880770102	TERADYNE INC	349	TER	0688A	0	2
20050215	880770102	TERADYNE INC	60	TER	5039A	0	1
20050215	880775101	TERAYON COMMUNICATI	1	TERN	0235A	2	1
20050215	880775101	TERAYON COMMUNICATI	14062	TERN	0705A	2	4
20050215	880775101	TERAYON COMMUNICATI	500	TERN	0749A	2	90
20050215	880779103	TEREX CORP	13665	TEX	0188A	0	1
20050215	880779103	TEREX CORP	69	TEX	0234A	0	1
20050215	880779103	TEREX CORP	112	TEX	3720A	0	1
20050215	88077T109	TERAFORCE TECHNOLOG	49000	TERA	0265A	2	3
20050215	88077T109	TERAFORCE TECHNOLOG	5	TERA	0283A	2	3
20050215	88077T109	TERAFORCE TECHNOLOG	882	TERA	0756A	2	13
20050215	88078L105	TERCICA INC	1200	TRCA	0019A	2	3
20050215	88078L105	TERCICA INC	100	TRCA	0045A	2	1
20050215	88078L105	TERCICA INC	146	TRCA	0141A	2	2
20050215	88078L105	TERCICA INC	974	TRCA	0161A	2	1
20050215	88078L105	TERCICA INC	1000	TRCA	0309A	2	3
20050215	88078L105	TERCICA INC	1000	TRCA	0311A	2	1
20050215	88078L105	TERCICA INC	2091	TRCA	0437A	2	1
20050215	88078L105	TERCICA INC	354	TRCA	0534A	2	8
20050215	88078L105	TERCICA INC	296	TRCA	0549A	2	8
20050215	88078L105	TERCICA INC	100	TRCA	0551A	2	1
20050215	88078L105	TERCICA INC	4230	TRCA	0690A	2	1
20050215	880915103	TERRA INDUSTRIES INC	16556	TRA	0437A	0	35
20050215	880915103	TERRA INDUSTRIES INC	6224	TRA	0501A	0	1
20050215	880915103	TERRA INDUSTRIES INC	17614	TRA	0549A	0	25
20050215	880915103	TERRA INDUSTRIES INC	31000	TRA	0573A	0	2
20050215	880915103	TERRA INDUSTRIES INC	254777	TRA	0642A	0	2
20050215	880915103	TERRA INDUSTRIES INC	403	TRA	0646A	0	1
20050215	881448104	TERREMARK WORLDWIDI	2700	TWW	0352A	1	1
20050215	881448104	TERREMARK WORLDWIDI	71440	TWW	0355A	1	2
20050215	881448104	TERREMARK WORLDWIDI	168	TWW	0549A	1	6
20050215	881448104	TERREMARK WORLDWIDI	16844	TWW	0551A	1	38
20050215	881624209	TEVA PHARMACEUTCL IN	62888	TEVA	0126A	2	1
20050215	881624209	TEVA PHARMACEUTCL IN	9097	TEVA	0632A	2	1
20050215	881624209	TEVA PHARMACEUTCL IN	39	TEVA	0651A	2	5
20050215	882508104	TEXAS INSTRUMENTS	2552	TXN	0152A	0	11
20050215	882508104	TEXAS INSTRUMENTS	14908	TXN	0690A	0	1
20050215	882508104	TEXAS INSTRUMENTS	22	TXN	0780A	0	1
20050215	882892102	TEXEN OIL & GAS INC.	12296	TXEO	0161A	2	10
20050215	882904105	THAI FUND INC	15688	TTF	0055A	0	12
20050215	88335R101	THEGLOBE.COM INC	307016	TGLO	0443A	2	2
20050215	88343A108	THERMA-WAVE INC	500	TWAV	0064A	2	1
20050215	88343A108	THERMA-WAVE INC	754	TWAV	0355A	2	1
20050215	88343A108	THERMA-WAVE INC	44	TWAV	0551A	2	51
20050215	88343A108	THERMA-WAVE INC	13289	TWAV	0705A	2	24

20050215	883550105	THERMATRIX INC	11451	TMXIQ	0164A	2	209
20050215	883556102	THERMO ELECTRON COR	29172	TMO	0005A	0	1
20050215	883556102	THERMO ELECTRON COR	1891	TMO	0501A	0	1
20050215	883556102	THERMO ELECTRON COR	70	TMO	0749A	0	8
20050215	883556102	THERMO ELECTRON COR	100	TMO	3750A	0	1
20050215	883556102	THERMO ELECTRON COR	100	TMO	5008A	0	1
20050215	883556102	THERMO ELECTRON COR	200	TMO	5063A	0	49
20050215	88360H101	THERMO TECH TECHNOL	19500	TTRIF	0226A	2	2
20050215	88428W108	THIRD WAVE TECHNOLOG	212	TWTI	0064A	2	1
20050215	88428W108	THIRD WAVE TECHNOLOG	14282	TWTI	0705A	2	13
20050215	885118109	THOMSON ADS DEP SHS	735	TMS	0031A	0	8
20050215	885118109	THOMSON ADS DEP SHS	1010	TMS	0385A	0	5
20050215	885118109	THOMSON ADS DEP SHS	32000	TMS	0696A	0	1
20050215	885218107	THORNBURG MORTGAGE	13484	TMA	0020A	0	8
20050215	885218107	THORNBURG MORTGAGE	700	TMA	0155A	0	2
20050215	885218107	THORNBURG MORTGAGE	780	TMA	0407A	0	13
20050215	885218107	THORNBURG MORTGAGE	3718	TMA	0437A	0	3
20050215	885218107	THORNBURG MORTGAGE	5751	TMA	0573A	0	1
20050215	885218107	THORNBURG MORTGAGE	22017	TMA	0642A	0	1
20050215	885218107	THORNBURG MORTGAGE	8300	TMA	0690A	0	5
20050215	885218107	THORNBURG MORTGAGE	3200	TMA	0696A	0	1
20050215	88553W204	3DO COMPANY (THE) NEV	111767	THDOQ	0005A	2	67
20050215	88553W204	3DO COMPANY (THE) NEV	6694	THDOQ	0161A	2	30
20050215	88553X103	3DFX INTERACTIVE INC	26	TDFXQ	0157A	2	21
20050215	88553X103	3DFX INTERACTIVE INC	27194	TDFXQ	0161A	2	11
20050215	88553X103	3DFX INTERACTIVE INC	533	TDFXQ	0633A	2	14
20050215	88555A101	3E INTERNATIONAL CORP	26000	TEIL	0265A	2	78
20050215	88579F102	3DICON CORPORATION	10000	TDCP	0623A	2	1
20050215	885807107	THRESHOLD PHARMACEU	1161	THLD	0164A	2	1
20050215	885807107	THRESHOLD PHARMACEU	1000	THLD	0501A	2	1
20050215	885807107	THRESHOLD PHARMACEU	85139	THLD	0773A	2	2
20050215	88632Q103	TIBCO SOFTWARE INC	4065	TIBX	0250A	2	1
20050215	88632Q103	TIBCO SOFTWARE INC	21800	TIBX	0651A	2	2
20050215	886405109	TIDELANDS OIL & GAS CO	158900	TIDE	0015A	2	16
20050215	886405109	TIDELANDS OIL & GAS CO	49472	TIDE	0352A	2	18
20050215	886405109	TIDELANDS OIL & GAS CO	481297	TIDE	0418A	2	15
20050215	886405109	TIDELANDS OIL & GAS CO	7000	TIDE	0642A	2	13
20050215	886405109	TIDELANDS OIL & GAS CO	1000	TIDE	0750A	2	1
20050215	88673X207	TIGER TELEMATICS INC N	1500	TGTL	0155A	2	32
20050215	88673X207	TIGER TELEMATICS INC N	15428	TGTL	0226A	2	49
20050215	88673X207	TIGER TELEMATICS INC N	5033	TGTL	0234A	2	6
20050215	88673X207	TIGER TELEMATICS INC N	453	TGTL	0352A	2	5
20050215	88673X207	TIGER TELEMATICS INC N	4927	TGTL	0418A	2	1
20050215	88673X207	TIGER TELEMATICS INC N	4340	TGTL	0501A	2	7
20050215	88673X207	TIGER TELEMATICS INC N	36000	TGTL	0613A	2	134
20050215	88673X207	TIGER TELEMATICS INC N	4708	TGTL	0632A	2	22
20050215	88673X207	TIGER TELEMATICS INC N	9600	TGTL	0642A	2	23
20050215	88673X207	TIGER TELEMATICS INC N	16300	TGTL	0773A	2	111
20050215	8867EP103	TIGER TEAM TECHNOLOG	5410	TTMT	0157A	2	1
20050215	8867EP103	TIGER TEAM TECHNOLOG	122500	TTMT	0279A	2	7
20050215	88706P106	TIM PARTICIPACOES S.A.	1803	TSU	0226A	0	2
20050215	88706P106	TIM PARTICIPACOES S.A.	18067	TSU	0418A	0	8
20050215	88706P106	TIM PARTICIPACOES S.A.	160700	TSU	0696A	0	6
20050215	88706P106	TIM PARTICIPACOES S.A.	1230	TSU	3511A	0	4
20050215	88706P106	TIM PARTICIPACOES S.A.	6400	TSU	7253A	0	2
20050215	887522100	TINKA RESOURCES LTD	40000	TKRFF	5025A	2	0
20050215	887522100	TINKA RESOURCES LTD	28000	TKRFF	5030A	2	8
20050215	888264108	TITAN CONSOLIDATED IN	80000	TTCS	0019A	2	3
20050215	888278108	TITAN GEN HLDGS INC	3808	TTGH	0044A	2	16
20050215	888278108	TITAN GEN HLDGS INC	104519	TTGH	0141A	2	4
20050215	888278108	TITAN GEN HLDGS INC	2420	TTGH	0161A	2	11
20050215	888278108	TITAN GEN HLDGS INC	346	TTGH	0623A	2	179
20050215	888278108	TITAN GEN HLDGS INC	27875	TTGH	0750A	2	155
20050215	888339207	TITANIUM METALS CORP(	797	TIE	0549A	0	1
20050215	888339207	TITANIUM METALS CORP(	10286	TIE	0705A	0	4
20050215	888706108	TIVO INC	4163	TIVO	0188A	2	1
20050215	888706108	TIVO INC	260	TIVO	0311A	2	1
20050215	888706108	TIVO INC	10766	TIVO	0437A	2	47
20050215	888706108	TIVO INC	26261	TIVO	0549A	2	47
20050215	888706108	TIVO INC	6546	TIVO	0642A	2	1

20050215	888706108	TIVO INC	1800	TIVO	0646A	2	3
20050215	888910205	TODAY'S MAN INC NEW	4000	TMANQ	0044A	2	16
20050215	888910205	TODAY'S MAN INC NEW	15750	TMANQ	0226A	2	30
20050215	889728200	TOM ONLINE INC SPONS A	396	TOMO	0188A	2	1
20050215	889728200	TOM ONLINE INC SPONS A	9576	TOMO	0437A	2	18
20050215	889728200	TOM ONLINE INC SPONS A	2000	TOMO	0671A	2	1
20050215	890030208	TOMKINS PLC ADS(REP 4	12400	TKS	0274A	0	61
20050215	890030208	TOMKINS PLC ADS(REP 4	26867	TKS	0352A	0	4
20050215	890030208	TOMKINS PLC ADS(REP 4	39413	TKS	0573A	0	2
20050215	890030208	TOMKINS PLC ADS(REP 4	199	TKS	0705A	0	7
20050215	890888100	TORBAY HOLDINGS INC	96891	TRBY	0632A	2	2
20050215	890888100	TORBAY HOLDINGS INC	26700	TRBY	5030A	2	1
20050215	891019101	TORCH OFFSHORE INC	3645	TORCQ	0161A	2	2
20050215	891019101	TORCH OFFSHORE INC	1583	TORCQ	0188A	2	5
20050215	891019101	TORCH OFFSHORE INC	5762	TORCQ	0221A	2	7
20050215	891019101	TORCH OFFSHORE INC	300	TORCQ	0309A	2	19
20050215	891019101	TORCH OFFSHORE INC	19200	TORCQ	0501A	2	11
20050215	891019101	TORCH OFFSHORE INC	113000	TORCQ	0569A	2	6
20050215	891019101	TORCH OFFSHORE INC	122209	TORCQ	0773A	2	2
20050215	891019101	TORCH OFFSHORE INC	20000	TORCQ	5099A	2	22
20050215	891050106	TOREADOR RESOURCES	1	TRGL	0030A	2	43
20050215	891050106	TOREADOR RESOURCES	100	TRGL	0064A	2	1
20050215	891050106	TOREADOR RESOURCES	1450	TRGL	0074A	2	1
20050215	891050106	TOREADOR RESOURCES	42300	TRGL	0642A	2	2
20050215	891160509	TORONTO-DOMINION BAN	985	TD	0407A	0	1
20050215	891160509	TORONTO-DOMINION BAN	1283	TD	0437A	0	1
20050215	891160509	TORONTO-DOMINION BAN	5700	TD	0438A	0	3
20050215	891160509	TORONTO-DOMINION BAN	2200	TD	0443A	0	1
20050215	891160509	TORONTO-DOMINION BAN	4335	TD	0501A	0	3
20050215	891160509	TORONTO-DOMINION BAN	7260	TD	0573A	0	4
20050215	891160509	TORONTO-DOMINION BAN	3055	TD	0642A	0	2
20050215	891160509	TORONTO-DOMINION BAN	300	TD	0690A	0	1
20050215	891160509	TORONTO-DOMINION BAN	1060	TD	0701A	0	67
20050215	891309106	TORPEDO SPORTS USA, I	14965	TPDO	0226A	2	3
20050215	89141B108	TORRENT ENERGY CORP	181	TREN	0157A	2	1
20050215	89141B108	TORRENT ENERGY CORP	3	TREN	0161A	2	1
20050215	89141B108	TORRENT ENERGY CORP	147625	TREN	0234A	2	5
20050215	89141B108	TORRENT ENERGY CORP	15000	TREN	0361A	2	7
20050215	89141B108	TORRENT ENERGY CORP	8000	TREN	0501A	2	1
20050215	89141B108	TORRENT ENERGY CORP	37720	TREN	0632A	2	9
20050215	89141B108	TORRENT ENERGY CORP	46500	TREN	5029A	2	2
20050215	89141B108	TORRENT ENERGY CORP	197400	TREN	5099A	2	8
20050215	8.92E+113	TOTAL S.A. ADS (REPTG 1	6949	TOT	0210A	0	1
20050215	8.92E+113	TOTAL S.A. ADS (REPTG 1	1	TOT	0385A	0	3
20050215	8.92E+113	TOTAL S.A. ADS (REPTG 1	135451	TOT	0501A	0	4
20050215	8.92E+113	TOTAL S.A. ADS (REPTG 1	274	TOT	0646A	0	3
20050215	891539108	TOUCH AMERICA HOLDIN	11000	TCAHQ	0221A	2	14
20050215	891539108	TOUCH AMERICA HOLDIN	3900	TCAHQ	0311A	2	3
20050215	891539108	TOUCH AMERICA HOLDIN	400	TCAHQ	0574A	2	31
20050215	891706301	TOWER AUTO CAP TR PFI	794	TWRCP	0157A	2	4
20050215	891706301	TOWER AUTO CAP TR PFI	7700	TWRCP	0161A	2	1
20050215	891706301	TOWER AUTO CAP TR PFI	21140	TWRCP	0188A	2	1
20050215	891706301	TOWER AUTO CAP TR PFI	35788	TWRCP	0418A	2	7
20050215	891706301	TOWER AUTO CAP TR PFI	12	TWRCP	0501A	2	2
20050215	891706301	TOWER AUTO CAP TR PFI	680	TWRCP	0633A	2	7
20050215	891707101	TOWER AUTOMOTIVE INC	38105	TWRAQ	0015A	2	6
20050215	891707101	TOWER AUTOMOTIVE INC	66696	TWRAQ	0044A	2	2
20050215	891707101	TOWER AUTOMOTIVE INC	2403437	TWRAQ	0050A	2	17
20050215	891707101	TOWER AUTOMOTIVE INC	461	TWRAQ	0064A	2	1
20050215	891707101	TOWER AUTOMOTIVE INC	225068	TWRAQ	0074A	2	13
20050215	891707101	TOWER AUTOMOTIVE INC	103950	TWRAQ	0201A	2	6
20050215	891707101	TOWER AUTOMOTIVE INC	96900	TWRAQ	0215A	2	13
20050215	891707101	TOWER AUTOMOTIVE INC	2800	TWRAQ	0215A	2	13
20050215	891707101	TOWER AUTOMOTIVE INC	178099	TWRAQ	0226A	2	2
20050215	891707101	TOWER AUTOMOTIVE INC	59565	TWRAQ	0234A	2	6
20050215	891707101	TOWER AUTOMOTIVE INC	44903	TWRAQ	0286A	2	23
20050215	891707101	TOWER AUTOMOTIVE INC	710900	TWRAQ	0308A	2	13
20050215	891707101	TOWER AUTOMOTIVE INC	300	TWRAQ	0311A	2	2
20050215	891707101	TOWER AUTOMOTIVE INC	1200	TWRAQ	0438A	2	5
20050215	891707101	TOWER AUTOMOTIVE INC	5578	TWRAQ	0501A	2	2

20050215	891707101	TOWER AUTOMOTIVE INC	365	TWRAQ	0549A	2	1
20050215	891707101	TOWER AUTOMOTIVE INC	71446	TWRAQ	0551A	2	57
20050215	891707101	TOWER AUTOMOTIVE INC	4453068	TWRAQ	0642A	2	6
20050215	891707101	TOWER AUTOMOTIVE INC	49300	TWRAQ	0671A	2	74
20050215	891707101	TOWER AUTOMOTIVE INC	270700	TWRAQ	0775A	2	6
20050215	891918104	TRACK DATA CORPORATI	9600	TRAC	0005A	2	0
20050215	891918104	TRACK DATA CORPORATI	12342	TRAC	0221A	2	52
20050215	891918104	TRACK DATA CORPORATI	5500	TRAC	0235A	2	47
20050215	891918104	TRACK DATA CORPORATI	150	TRAC	0418A	2	1
20050215	891925109	TOTAL ENERGY SERVICES	89000	TLNSF	0005A	2	1
20050215	891925109	TOTAL ENERGY SERVICES	56000	TLNSF	0418A	2	3
20050215	892081100	TOWN & COUNTRY TRUST	3803	TCT	0355A	0	1
20050215	892081100	TOWN & COUNTRY TRUST	213	TCT	0407A	0	1
20050215	892081100	TOWN & COUNTRY TRUST	1000	TCT	0437A	0	1
20050215	892081100	TOWN & COUNTRY TRUST	1229	TCT	0549A	0	9
20050215	892081100	TOWN & COUNTRY TRUST	14370	TCT	0573A	0	3
20050215	892081100	TOWN & COUNTRY TRUST	1	TCT	0574A	0	23
20050215	892081100	TOWN & COUNTRY TRUST	2200	TCT	0646A	0	4
20050215	892339102	TPG N.V.	3539	TP	0352A	0	1
20050215	892339102	TPG N.V.	100	TP	0437A	0	1
20050215	892339102	TPG N.V.	5900	TP	0646A	0	1
20050215	892339102	TPG N.V.	2300	TP	0749A	0	19
20050215	89351T104	TRANSAT A T INC (F)	21200	TRSJF	0221A	2	9
20050215	89351T104	TRANSAT A T INC (F)	5100	TRSJF	0642A	2	27
20050215	89351T104	TRANSAT A T INC (F)	5000	TRSJF	5030A	2	27
20050215	893662106	TRANSGLOBE ENERGY C	7108	TGA	0161A	1	1
20050215	893662106	TRANSGLOBE ENERGY C	54500	TGA	5063A	1	1
20050215	893764100	TRANSMEDIA EUROPE IN	266667	MBTE	0355A	2	18
20050215	893764100	TRANSMEDIA EUROPE IN	705300	MBTE	0642A	2	276
20050215	89376N108	TRANSMERIDIAN EXPLOR	3	TMXN	0283A	2	62
20050215	89376N108	TRANSMERIDIAN EXPLOR	482	TMXN	0623A	2	1
20050215	89376N108	TRANSMERIDIAN EXPLOR	540100	TMXN	0725A	2	7
20050215	89376P103	TRANSMEDIA ASIA PACIFI	266667	MBTA	0355A	2	18
20050215	89376P103	TRANSMEDIA ASIA PACIFI	491710	MBTA	0642A	2	276
20050215	89376R109	TRANSMETA CORPORATI	13450	TMTA	0221A	2	2
20050215	89376R109	TRANSMETA CORPORATI	114060	TMTA	0501A	2	1
20050215	89376R109	TRANSMETA CORPORATI	21819	TMTA	0573A	2	2
20050215	89376R109	TRANSMETA CORPORATI	485	TMTA	0646A	2	26
20050215	89417T106	TRAVELBYUS INC	35990	TRIP	0060A	2	786
20050215	89417T106	TRAVELBYUS INC	19300	TRIP	5008A	2	669
20050215	89421Q106	TRAVELZOO INC	1329	TZOO	0015A	2	5
20050215	89421Q106	TRAVELZOO INC	10400	TZOO	0064A	2	3
20050215	89421Q106	TRAVELZOO INC	193	TZOO	0067A	2	6
20050215	89421Q106	TRAVELZOO INC	183	TZOO	0074A	2	2
20050215	89421Q106	TRAVELZOO INC	15890	TZOO	0103A	2	83
20050215	89421Q106	TRAVELZOO INC	714	TZOO	0141A	2	3
20050215	89421Q106	TRAVELZOO INC	6	TZOO	0280A	2	10
20050215	89421Q106	TRAVELZOO INC	11451	TZOO	0355A	2	3
20050215	89421Q106	TRAVELZOO INC	3874	TZOO	0385A	2	1
20050215	89421Q106	TRAVELZOO INC	180	TZOO	0437A	2	4
20050215	89421Q106	TRAVELZOO INC	1034	TZOO	0443A	2	3
20050215	89421Q106	TRAVELZOO INC	72	TZOO	0549A	2	47
20050215	89421Q106	TRAVELZOO INC	97	TZOO	0551A	2	52
20050215	89421Q106	TRAVELZOO INC	7857	TZOO	0642A	2	9
20050215	89421Q106	TRAVELZOO INC	3518	TZOO	0671A	2	180
20050215	89421Q106	TRAVELZOO INC	6000	TZOO	0750A	2	5
20050215	89421Q106	TRAVELZOO INC	6	TZOO	5008A	2	1
20050215	89530U105	TRESTLE HLDGS INC	453	TLHO	0157A	2	1
20050215	89530U105	TRESTLE HLDGS INC	417	TLHO	0188A	2	3
20050215	89530U105	TRESTLE HLDGS INC	4476	TLHO	0352A	2	4
20050215	89530U105	TRESTLE HLDGS INC	18191	TLHO	0418A	2	12
20050215	89530U105	TRESTLE HLDGS INC	114	TLHO	0633A	2	6
20050215	89530U105	TRESTLE HLDGS INC	2000	TLHO	0671A	2	96
20050215	89530U105	TRESTLE HLDGS INC	21000	TLHO	5099A	2	3
20050215	89532A107	TREY RES INC CL A	35393	TYRIA	0501A	2	1
20050215	89532A107	TREY RES INC CL A	2646702	TYRIA	0632A	2	6
20050215	895578201	TRI-S SECURITY CORP	1000	TRISU	0116A	2	2
20050215	895578201	TRI-S SECURITY CORP	500	TRISU	0158A	2	1
20050215	895578201	TRI-S SECURITY CORP	5000	TRISU	0226A	2	2
20050215	895578201	TRI-S SECURITY CORP	3000	TRISU	0234A	2	2

20050215	895578201	TRI-S SECURITY CORP	19000	TRISU	0352A	2	2
20050215	895578201	TRI-S SECURITY CORP	17500	TRISU	0385A	2	2
20050215	895578201	TRI-S SECURITY CORP	200	TRISU	0418A	2	1
20050215	895578201	TRI-S SECURITY CORP	124000	TRISU	0443A	2	2
20050215	895578201	TRI-S SECURITY CORP	53500	TRISU	0501A	2	2
20050215	895578201	TRI-S SECURITY CORP	18700	TRISU	0632A	2	2
20050215	895578201	TRI-S SECURITY CORP	15000	TRISU	0642A	2	2
20050215	895735108	TRI-VALLEY CORP	9800	TIV	0050A	1	1
20050215	895735108	TRI-VALLEY CORP	200	TIV	0352A	1	4
20050215	895735108	TRI-VALLEY CORP	50	TIV	3675A	1	1
20050215	895927101	TRIARC COMPANIES INC	3992	TRY	0501A	0	5
20050215	895927101	TRIARC COMPANIES INC	20349	TRY	0573A	0	4
20050215	895927101	TRIARC COMPANIES INC	800	TRY	0642A	0	3
20050215	895927101	TRIARC COMPANIES INC	18411	TRY	0690A	0	5
20050215	895927101	TRIARC COMPANIES INC	97	TRY	0705A	0	2
20050215	895939106	TRIANT TECHNOLOGIES I	17276	TNTTF	5099A	2	4
20050215	89608P103	TRICELL INC	40000	TCLL	0235A	2	4
20050215	89608P103	TRICELL INC	150000	TCLL	5030A	2	6
20050215	896106101	TRICO MARINE SERVICES	20728	TMARQ	0019A	2	2
20050215	896106101	TRICO MARINE SERVICES	25012	TMARQ	0188A	2	2
20050215	896106101	TRICO MARINE SERVICES	47356	TMARQ	0633A	2	10
20050215	89615G104	TRIEX MINERALS CORP (C	1666	TRXMF	0201A	2	52
20050215	89615G104	TRIEX MINERALS CORP (C	51500	TRXMF	5030A	2	5
20050215	89625S106	TRIMEDIA ENTERTAINMEI	3	TMEG	0064A	2	13
20050215	89625S106	TRIMEDIA ENTERTAINMEI	3409	TMEG	0161A	2	1
20050215	89625S106	TRIMEDIA ENTERTAINMEI	63000	TMEG	0671A	2	273
20050215	896263100	TRIMERIS INC	212	TRMS	0015A	2	1
20050215	896263100	TRIMERIS INC	3170	TRMS	0234A	2	10
20050215	896263100	TRIMERIS INC	15881	TRMS	0355A	2	3
20050215	896263100	TRIMERIS INC	5417	TRMS	0437A	2	4
20050215	896263100	TRIMERIS INC	497	TRMS	0549A	2	9
20050215	896263100	TRIMERIS INC	100	TRMS	0633A	2	1
20050215	89655R101	TRINITY PLUMAS CAPITAL	10175	TPCAF	0279A	2	25
20050215	89668P100	TRINSIC, INC.	44820	TRIN	0352A	2	1
20050215	89668P100	TRINSIC, INC.	1514	TRIN	0418A	2	1
20050215	89668P100	TRINSIC, INC.	100	TRIN	0633A	2	1
20050215	89668P100	TRINSIC, INC.	1	TRIN	5099A	2	2
20050215	89672P104	TRIPATH TECHNOLOGY IN	72456	TRPH	0352A	2	13
20050215	89672P104	TRIPATH TECHNOLOGY IN	10493	TRPH	0355A	2	1
20050215	89672P104	TRIPATH TECHNOLOGY IN	22686	TRPH	0385A	2	1
20050215	89672P104	TRIPATH TECHNOLOGY IN	2844	TRPH	0551A	2	51
20050215	89672P104	TRIPATH TECHNOLOGY IN	1472	TRPH	0569A	2	1
20050215	89672P104	TRIPATH TECHNOLOGY IN	9530	TRPH	0573A	2	1
20050215	89707M100	TROPICAL BEVERAGE INC	25952	TPBV	0019A	2	16
20050215	89707M100	TROPICAL BEVERAGE INC	76582	TPBV	0161A	2	4
20050215	89707M100	TROPICAL BEVERAGE INC	5076	TPBV	0632A	2	8
20050215	89708P102	TROPICAL SPORTSWEAR	1500	TSICQ	0015A	2	8
20050215	89708P102	TROPICAL SPORTSWEAR	3000	TSICQ	0050A	2	3
20050215	89708P102	TROPICAL SPORTSWEAR	2900	TSICQ	0164A	2	1
20050215	89708P102	TROPICAL SPORTSWEAR	1000	TSICQ	0201A	2	30
20050215	89708P102	TROPICAL SPORTSWEAR	90226	TSICQ	0221A	2	38
20050215	89708P102	TROPICAL SPORTSWEAR	1500	TSICQ	0226A	2	3
20050215	89708P102	TROPICAL SPORTSWEAR	500	TSICQ	0574A	2	24
20050215	897835104	TRUDY CORP	1000	TRDY	0019A	2	120
20050215	897835104	TRUDY CORP	44217	TRDY	0157A	2	1
20050215	897835104	TRUDY CORP	57456	TRDY	0161A	2	1
20050215	89784N104	TRUE RELIGION APPAREL	298	TRLG	0234A	2	1
20050215	89784N104	TRUE RELIGION APPAREL	15000	TRLG	0613A	2	104
20050215	89784N104	TRUE RELIGION APPAREL	33	TRLG	0633A	2	4
20050215	898168109	TRUMP HOTELS & CASINC	1500	DJTCQ	0019A	2	1
20050215	898168109	TRUMP HOTELS & CASINC	300	DJTCQ	0157A	2	1
20050215	898168109	TRUMP HOTELS & CASINC	1036	DJTCQ	0161A	2	1
20050215	898168109	TRUMP HOTELS & CASINC	68790	DJTCQ	0226A	2	39
20050215	898168109	TRUMP HOTELS & CASINC	30000	DJTCQ	0309A	2	49
20050215	898168109	TRUMP HOTELS & CASINC	37359	DJTCQ	0443A	2	3
20050215	898168109	TRUMP HOTELS & CASINC	10273	DJTCQ	0501A	2	37
20050215	898168109	TRUMP HOTELS & CASINC	4057	DJTCQ	0623A	2	113
20050215	898168109	TRUMP HOTELS & CASINC	500	DJTCQ	0633A	2	7
20050215	898697107	TUCOWS INC	10400	TCOW	0005A	2	0
20050215	898697107	TUCOWS INC	46	TCOW	0157A	2	3

20050215	898697107	TUCOWS INC	96100	TCOW	0438A	2	4
20050215	899690101	TUMBLEWEED COMMUNI(	15559	TMWD	0005A	2	1
20050215	899690101	TUMBLEWEED COMMUNI(	1861	TMWD	0437A	2	1
20050215	899690101	TUMBLEWEED COMMUNI(	210	TMWD	0633A	2	4
20050215	899690101	TUMBLEWEED COMMUNI(	541	TMWD	0705A	2	1
20050215	899905103	TURBODYNE TECHNOLOC	15769	TRBD	0044A	2	2
20050215	899905103	TURBODYNE TECHNOLOC	2700	TRBD	0141A	2	51
20050215	899905103	TURBODYNE TECHNOLOC	322000	TRBD	5058A	2	1
20050215	899905103	TURBODYNE TECHNOLOC	641350	TRBD	5099A	2	4
20050215	900111204	TURKCELL ILLET ADS (NE	1488	TKC	0385A	0	2
20050215	900111204	TURKCELL ILLET ADS (NE	27477	TKC	0705A	0	71
20050215	900111204	TURKCELL ILLET ADS (NE	4	TKC	0887A	0	126
20050215	900145103	TURKISH INVESTMENT FU	3317	TKF	0161A	0	8
20050215	900145103	TURKISH INVESTMENT FU	1211	TKF	0188A	0	2
20050215	900145103	TURKISH INVESTMENT FU	100	TKF	0501A	0	1
20050215	900145103	TURKISH INVESTMENT FU	7500	TKF	0573A	0	19
20050215	900382102	TURNER VALLEY OIL & GA	50000	TVOG	0010A	2	6
20050215	900382102	TURNER VALLEY OIL & GA	1531	TVOG	0623A	2	24
20050215	900382102	TURNER VALLEY OIL & GA	8	TVOG	0633A	2	9
20050215	901167106	TWEETER HOME ENTERT	1210	TWTR	0074A	2	2
20050215	901167106	TWEETER HOME ENTERT	1	TWTR	0235A	2	11
20050215	901167106	TWEETER HOME ENTERT	7111	TWTR	0437A	2	8
20050215	901167106	TWEETER HOME ENTERT	170207	TWTR	0501A	2	5
20050215	90130C305	21ST CENTURY TECHNOL	573	TFCY	0141A	2	5
20050215	90130C305	21ST CENTURY TECHNOL	77937	TFCY	0157A	2	2
20050215	90130C305	21ST CENTURY TECHNOL	60	TFCY	0367A	2	6
20050215	901314203	24/7 REAL MEDIA INC. NEV	1790	TFSM	0437A	2	2
20050215	901314203	24/7 REAL MEDIA INC. NEV	1247	TFSM	0549A	2	3
20050215	901314203	24/7 REAL MEDIA INC. NEV	1249	TFSM	0569A	2	1
20050215	901314203	24/7 REAL MEDIA INC. NEV	7686	TFSM	0573A	2	2
20050215	901314203	24/7 REAL MEDIA INC. NEV	78	TFSM	0690A	2	1
20050215	90136Q100	21ST CENTURY HLDGS C(	51277	TCHC	0005A	2	13
20050215	90136Q100	21ST CENTURY HLDGS C(	1270	TCHC	0188A	2	14
20050215	90136Q100	21ST CENTURY HLDGS C(	5417	TCHC	0352A	2	30
20050215	90136Q100	21ST CENTURY HLDGS C(	9873	TCHC	0385A	2	4
20050215	90136Q100	21ST CENTURY HLDGS C(	1153	TCHC	0418A	2	3
20050215	90136Q100	21ST CENTURY HLDGS C(	1379	TCHC	0501A	2	8
20050215	90136Q100	21ST CENTURY HLDGS C(	1664	TCHC	0551A	2	51
20050215	902124106	TYCO INTERNATIONAL LT	78755	TYC	0418A	0	1
20050215	902124106	TYCO INTERNATIONAL LT	320	TYC	0647A	0	1
20050215	902124106	TYCO INTERNATIONAL LT	155	TYC	0688A	0	2
20050215	902124106	TYCO INTERNATIONAL LT	20808	TYC	0690A	0	1
20050215	902124106	TYCO INTERNATIONAL LT	1	TYC	0715A	0	1
20050215	902124106	TYCO INTERNATIONAL LT	100	TYC	3720A	0	1
20050215	902549500	UAL CORP(NEW)	1311506	UALAQ	0161A	2	50
20050215	902549500	UAL CORP(NEW)	5181	UALAQ	0234A	2	8
20050215	902549500	UAL CORP(NEW)	800	UALAQ	0352A	2	1
20050215	902549500	UAL CORP(NEW)	3207320	UALAQ	0551A	2	53
20050215	902549500	UAL CORP(NEW)	1194	UALAQ	0632A	2	8
20050215	902549500	UAL CORP(NEW)	203	UALAQ	0633A	2	1
20050215	902549500	UAL CORP(NEW)	54283	UALAQ	0690A	2	7
20050215	902549500	UAL CORP(NEW)	469950	UALAQ	0796A	2	48
20050215	902549500	UAL CORP(NEW)	25000	UALAQ	3851A	2	30
20050215	902549708	UAL CP DPSHS(RP1/1000S	100	UALZQ	0188A	2	0
20050215	902549708	UAL CP DPSHS(RP1/1000S	63292	UALZQ	0352A	2	541
20050215	90254Y208	UAL CORP CAP TR 13 1/4%	15600	UALNQ	0309A	2	319
20050215	90254Y208	UAL CORP CAP TR 13 1/4%	275662	UALNQ	0352A	2	616
20050215	902666106	UEX CORP (CANADA)	2500	UEXCF	0005A	2	4
20050215	902666106	UEX CORP (CANADA)	9361	UEXCF	5030A	2	6
20050215	902924208	USA VIDEO INTERACTIVE	14264	USVO	0157A	2	3
20050215	90328M107	USANA HEALTH SCIENCES	11277	USNA	0188A	2	2
20050215	90328M107	USANA HEALTH SCIENCES	3094	USNA	0234A	2	2
20050215	90328M107	USANA HEALTH SCIENCES	1857	USNA	0385A	2	1
20050215	90328M107	USANA HEALTH SCIENCES	4757	USNA	0437A	2	4
20050215	90328M107	USANA HEALTH SCIENCES	200	USNA	0438A	2	1
20050215	90328M107	USANA HEALTH SCIENCES	500	USNA	0442A	2	1
20050215	90328M107	USANA HEALTH SCIENCES	1122	USNA	0534A	2	1
20050215	90328M107	USANA HEALTH SCIENCES	74	USNA	0549A	2	8
20050215	90328M107	USANA HEALTH SCIENCES	44236	USNA	0642A	2	3
20050215	90328S401	USA TECHNOLOGIES INC-	28289	USTT	0019A	2	2

20050215	903293405	USG CORP (NEW)	2587	USG	0030A	0	1
20050215	903293405	USG CORP (NEW)	164	USG	0443A	0	1
20050215	903293405	USG CORP (NEW)	392298	USG	0501A	0	3
20050215	903293405	USG CORP (NEW)	18341	USG	0551A	0	59
20050215	90331S109	US LEC CORP CL-A	9920	CLEC	0050A	2	1
20050215	90331S109	US LEC CORP CL-A	1365	CLEC	0074A	2	6
20050215	90331S109	US LEC CORP CL-A	3177	CLEC	0155A	2	29
20050215	90331S109	US LEC CORP CL-A	813	CLEC	0385A	2	1
20050215	903328201	U.S. CANADIAN MINERALS	264	USCA	0050A	2	27
20050215	903328201	U.S. CANADIAN MINERALS	561	USCA	0126A	2	75
20050215	903328201	U.S. CANADIAN MINERALS	24584	USCA	0161A	2	75
20050215	903328201	U.S. CANADIAN MINERALS	21	USCA	0265A	2	12
20050215	903328201	U.S. CANADIAN MINERALS	21997	USCA	0309A	2	75
20050215	903328201	U.S. CANADIAN MINERALS	105	USCA	0311A	2	7
20050215	903328201	U.S. CANADIAN MINERALS	6300	USCA	0418A	2	2
20050215	903328201	U.S. CANADIAN MINERALS	63300	USCA	0613A	2	75
20050215	903328201	U.S. CANADIAN MINERALS	72300	USCA	0632A	2	17
20050215	903328201	U.S. CANADIAN MINERALS	73	USCA	0633A	2	15
20050215	903328201	U.S. CANADIAN MINERALS	41100	USCA	5065A	2	75
20050215	903328201	U.S. CANADIAN MINERALS	46043	USCA	5099A	2	75
20050215	9.03E+112	USEC INC	2667	USU	0100A	0	1
20050215	9.03E+112	USEC INC	14161	USU	0573A	0	1
20050215	9.03E+112	USEC INC	200	USU	0696A	0	1
20050215	9.03E+112	USEC INC	2096	USU	0705A	0	1
20050215	90338R104	US UNWIRED INC	1048	UNWR	0157A	2	1
20050215	90338R104	US UNWIRED INC	56100	UNWR	0158A	2	350
20050215	90338R104	US UNWIRED INC	8	UNWR	0750A	2	6
20050215	903396109	U.T.S. ENERGY CORP	3700	UEYCF	5030A	2	4
20050215	903396109	U.T.S. ENERGY CORP	6500	UEYCF	5039A	2	5
20050215	90341J107	U.S. MEDSYS CORP	5579	UMSY	0188A	2	6
20050215	90341J107	U.S. MEDSYS CORP	15	UMSY	0623A	2	9
20050215	90341J107	U.S. MEDSYS CORP	33013	UMSY	0642A	2	37
20050215	90341J107	U.S. MEDSYS CORP	1500	UMSY	5065A	2	158
20050215	90341J107	U.S. MEDSYS CORP	1000	UMSY	5099A	2	9
20050215	903474302	UBIQUITEL INC.	61757	UPCS	0005A	2	1
20050215	903474302	UBIQUITEL INC.	1097	UPCS	0501A	2	1
20050215	903849107	ULTIMATE ELECTRONICS	46737	ULTEQ	0005A	2	25
20050215	903849107	ULTIMATE ELECTRONICS	27229	ULTEQ	0161A	2	5
20050215	903849107	ULTIMATE ELECTRONICS	62718	ULTEQ	0385A	2	27
20050215	903849107	ULTIMATE ELECTRONICS	49239	ULTEQ	0443A	2	37
20050215	903849107	ULTIMATE ELECTRONICS	676	ULTEQ	0534A	2	4
20050215	903849107	ULTIMATE ELECTRONICS	31065	ULTEQ	0549A	2	37
20050215	903849107	ULTIMATE ELECTRONICS	27	ULTEQ	0569A	2	7
20050215	903849107	ULTIMATE ELECTRONICS	27000	ULTEQ	0573A	2	3
20050215	90384N205	ULTIMATE DIRECT INC	12600	ULTC	0385A	2	0
20050215	90385D107	ULTIMATE SOFTWARE GR	18506	ULTI	0705A	2	2
20050215	904323102	UNERGROUND SOLUTION	18886	UGSI	0161A	2	6
20050215	9.05E+111	UNIBANO S.A. (5 UTS-1PFI	7200	UBB	0158A	0	2
20050215	9.05E+111	UNIBANO S.A. (5 UTS-1PFI	3000	UBB	0215A	0	1
20050215	9.05E+111	UNIBANO S.A. (5 UTS-1PFI	80	UBB	0234A	0	2
20050215	9.05E+111	UNIBANO S.A. (5 UTS-1PFI	76429	UBB	0443A	0	5
20050215	9.05E+111	UNIBANO S.A. (5 UTS-1PFI	9420	UBB	7253A	0	1
20050215	904622107	UNICO INC OF ARIZ	63314	UNCNE	0157A	2	3
20050215	904622107	UNICO INC OF ARIZ	31304	UNCNE	0705A	2	9
20050215	904669108	UNIDIGITAL INC	13804	UDGI	0418A	2	999
20050215	904767704	UNILEVER PLC(NEW)ADS(	1	UL	0385A	0	3
20050215	904767704	UNILEVER PLC(NEW)ADS(	10639	UL	0501A	0	1
20050215	909205106	UNISOURCE ENERGY COI	36884	UNS	0437A	0	2
20050215	909205106	UNISOURCE ENERGY COI	400	UNS	0534A	0	2
20050215	909205106	UNISOURCE ENERGY COI	1718	UNS	0549A	0	2
20050215	909205106	UNISOURCE ENERGY COI	112768	UNS	0573A	0	2
20050215	909205106	UNISOURCE ENERGY COI	208	UNS	0642A	0	1
20050215	909205106	UNISOURCE ENERGY COI	200	UNS	0647A	0	2
20050215	909205106	UNISOURCE ENERGY COI	284	UNS	3650A	0	4
20050215	90933P107	UNITED AMERICAN CORP	7500	UAMA	0019A	2	39
20050215	90933P107	UNITED AMERICAN CORP	226	UAMA	0157A	2	9
20050215	90933P107	UNITED AMERICAN CORP	864	UAMA	0633A	2	1
20050215	90933P107	UNITED AMERICAN CORP	9600	UAMA	0705A	2	2
20050215	909864100	UNITED CO CORP	10408	UCPJ	0161A	2	15
20050215	910189109	UNITED DEVELOPMENT IN	455838	UDVE	0161A	2	2

20050215	910197102	UNITED DOMINION RLTY T	2739	UDR	0210A	0	1
20050215	910197102	UNITED DOMINION RLTY T	98	UDR	0385A	0	1
20050215	910197102	UNITED DOMINION RLTY T	7524	UDR	0501A	0	1
20050215	910197102	UNITED DOMINION RLTY T	3	UDR	0749A	0	20
20050215	910873207	UNITED MICROELECTRON	7493	UMC	0210A	0	1
20050215	910873207	UNITED MICROELECTRON	309500	UMC	0573A	0	3
20050215	911268100	UNITED ONLINE INC	2275	UNTD	0157A	2	1
20050215	911268100	UNITED ONLINE INC	3937	UNTD	0642A	2	1
20050215	911268100	UNITED ONLINE INC	700	UNTD	3735A	2	1
20050215	911268100	UNITED ONLINE INC	8327	UNTD	5063A	2	1
20050215	911268100	UNITED ONLINE INC	5700	UNTD	5099A	2	1
20050215	911312106	UNITED PARCEL SERVICE	951	UPS	0005A	0	1
20050215	911312106	UNITED PARCEL SERVICE	24069	UPS	0501A	0	1
20050215	911905503	US AIRWAYS GROUP INC	51230	UAIRQ	0005A	2	19
20050215	911905503	US AIRWAYS GROUP INC	2290	UAIRQ	0015A	2	11
20050215	911905503	US AIRWAYS GROUP INC	1935	UAIRQ	0019A	2	3
20050215	911905503	US AIRWAYS GROUP INC	50939	UAIRQ	0050A	2	24
20050215	911905503	US AIRWAYS GROUP INC	14936	UAIRQ	0074A	2	47
20050215	911905503	US AIRWAYS GROUP INC	21	UAIRQ	0157A	2	1
20050215	911905503	US AIRWAYS GROUP INC	11307	UAIRQ	0164A	2	1
20050215	911905503	US AIRWAYS GROUP INC	13479	UAIRQ	0188A	2	4
20050215	911905503	US AIRWAYS GROUP INC	16323	UAIRQ	0352A	2	28
20050215	911905503	US AIRWAYS GROUP INC	9840	UAIRQ	0385A	2	2
20050215	911905503	US AIRWAYS GROUP INC	9255	UAIRQ	0501A	2	1
20050215	911905503	US AIRWAYS GROUP INC	5290	UAIRQ	0632A	2	2
20050215	911905503	US AIRWAYS GROUP INC	604	UAIRQ	0633A	2	12
20050215	912023207	U S GOLD CORP	6187	USGL	0019A	2	91
20050215	912023207	U S GOLD CORP	1296	USGL	0157A	2	14
20050215	912023207	U S GOLD CORP	4699	USGL	0161A	2	15
20050215	91311Q105	UNITED UTILS PLC ADS(R	197537	UU	0418A	0	2
20050215	91311Q105	UNITED UTILS PLC ADS(R	17400	UU	0501A	0	6
20050215	91311Q105	UNITED UTILS PLC ADS(R	3672	UU	0551A	0	55
20050215	91311Q105	UNITED UTILS PLC ADS(R	9866	UU	0573A	0	2
20050215	913247508	UNITEDGLOBALCOM IN CI	68606	UCOMA	0573A	2	1
20050215	913247508	UNITEDGLOBALCOM IN CI	395	UCOMA	5011A	2	1
20050215	913347100	UNITY WIRELESS CORPO	20700	UTYW	0164A	2	1
20050215	913347100	UNITY WIRELESS CORPO	2000	UTYW	0501A	2	1
20050215	913347100	UNITY WIRELESS CORPO	543070	UTYW	0632A	2	72
20050215	91336M204	UNIVERSAL ACCESS GLO	8337	UAXSQ	0019A	2	48
20050215	91336M204	UNIVERSAL ACCESS GLO	23049	UAXSQ	0633A	2	49
20050215	91336M204	UNIVERSAL ACCESS GLO	1232	UAXSQ	0705A	2	8
20050215	913427209	UNIVERSAL COMMUNICAT	667405	UCSY	0226A	2	3
20050215	913427209	UNIVERSAL COMMUNICAT	18238	UCSY	0352A	2	2
20050215	913459103	UNIVERSAL DETECTION T	236300	UDTT	0161A	2	186
20050215	913459103	UNIVERSAL DETECTION T	68723	UDTT	0234A	2	6
20050215	913459103	UNIVERSAL DETECTION T	1250	UDTT	0352A	2	31
20050215	91349P103	UNIVERSAL EXPRESS INC	40000	USXP	0116A	2	26
20050215	913586103	UNIVERSAL GUARDIAN HL	14080	UGHO	0141A	2	4
20050215	913586103	UNIVERSAL GUARDIAN HL	496	UGHO	0157A	2	3
20050215	913586103	UNIVERSAL GUARDIAN HL	2000	UGHO	0279A	2	1
20050215	913586103	UNIVERSAL GUARDIAN HL	5788	UGHO	0501A	2	1
20050215	913586103	UNIVERSAL GUARDIAN HL	33711	UGHO	0705A	2	14
20050215	913586103	UNIVERSAL GUARDIAN HL	6500	UGHO	5046A	2	99
20050215	913586103	UNIVERSAL GUARDIAN HL	63000	UGHO	5065A	2	99
20050215	913586103	UNIVERSAL GUARDIAN HL	178600	UGHO	5099A	2	258
20050215	913734109	UNIVERSAL MEDICAL SYS	22500	UMSI	0385A	2	0
20050215	915289102	UNOCAL CORP DEL	9772	UCL	0551A	0	3
20050215	915289102	UNOCAL CORP DEL	934	UCL	0749A	0	6
20050215	915289102	UNOCAL CORP DEL	2	UCL	0780A	0	3
20050215	91528W101	UNIZAN FINANCIAL CORP	16797	UNIZ	0005A	2	1
20050215	91529B106	UNOVA INC	17800	UNA	0018A	0	3
20050215	91529Y106	UNUMPROVIDENT CRP	50	UNM	0688A	0	1
20050215	91529Y106	UNUMPROVIDENT CRP	10059	UNM	0690A	0	1
20050215	91529Y106	UNUMPROVIDENT CRP	300	UNM	0749A	0	1
20050215	91529Y106	UNUMPROVIDENT CRP	87	UNM	0780A	0	4
20050215	915301204	UPGRADE INTL CORP	390	UPGD	0141A	2	14
20050215	915301204	UPGRADE INTL CORP	30500	UPGD	0306A	2	22
20050215	915301204	UPGRADE INTL CORP	2399	UPGD	0352A	2	22
20050215	915301204	UPGRADE INTL CORP	200	UPGD	0385A	2	0
20050215	915436109	UPM-KYMMRME ADR (REF	6700	UPM	0100A	0	3

20050215	915436109	UPM-KYMMRME ADR (REF	375	UPM	0210A	0	3
20050215	915436109	UPM-KYMMRME ADR (REF	11744	UPM	0437A	0	24
20050215	915436109	UPM-KYMMRME ADR (REF	7350	UPM	0501A	0	1
20050215	915436109	UPM-KYMMRME ADR (REF	15900	UPM	0646A	0	1
20050215	915436109	UPM-KYMMRME ADR (REF	5500	UPM	5177A	0	1
20050215	916901309	URANIUM RESOURCES IN	61100	URIX	0352A	2	4
20050215	917047102	URBAN OUTFITTERS INC	3324	URBN	0188A	2	1
20050215	917047102	URBAN OUTFITTERS INC	4070	URBN	0216A	2	3
20050215	917047102	URBAN OUTFITTERS INC	155602	URBN	0705A	2	41
20050215	917047102	URBAN OUTFITTERS INC	98	URBN	5043A	2	1
20050215	917068207	URBAN TELEVISION NETW	11150	URBT	0157A	2	2
20050215	917068207	URBAN TELEVISION NETW	54700	URBT	0226A	2	5
20050215	917068207	URBAN TELEVISION NETW	2500	URBT	0750A	2	2
20050215	917273104	UROLOGIX INC	13330	ULGX	0005A	2	1
20050215	917273104	UROLOGIX INC	5902	ULGX	0437A	2	2
20050215	917273104	UROLOGIX INC	5218	ULGX	0501A	2	1
20050215	917273104	UROLOGIX INC	4055	ULGX	0573A	2	2
20050215	91729G301	US DATAWORKS, INC (NE	24900	UDW	0352A	1	5
20050215	91729G301	US DATAWORKS, INC (NE	23716	UDW	0443A	1	5
20050215	91729G301	US DATAWORKS, INC (NE	7100	UDW	0501A	1	29
20050215	91729Q101	USFRAIGHTWAYS CORP	28649	USFC	0005A	2	1
20050215	91729Q101	USFRAIGHTWAYS CORP	100	USFC	0064A	2	1
20050215	91729Q101	USFRAIGHTWAYS CORP	1051	USFC	0501A	2	1
20050215	91729Q101	USFRAIGHTWAYS CORP	16	USFC	0702A	2	2
20050215	91729Q101	USFRAIGHTWAYS CORP	234	USFC	3650A	2	4
20050215	91730T201	USCORP	20000	USCS	0050A	2	1
20050215	91730T201	USCORP	4162	USCS	0161A	2	2
20050215	91730T201	USCORP	2000	USCS	0623A	2	4
20050215	91730T201	USCORP	1000	USCS	0750A	2	3
20050215	91732M105	USURF AMERICA,INC	631	USUR	0157A	2	1
20050215	91732M105	USURF AMERICA,INC	114746	USUR	0705A	2	11
20050215	917920100	V.I. TECHNOLOGIES INC	600	VITX	5063A	2	1
20050215	917920100	V.I. TECHNOLOGIES INC	82265	VITX	5099A	2	25
20050215	918076100	UTSARCOM INC	26937	UTSI	0221A	2	1
20050215	918076100	UTSARCOM INC	27250	UTSI	0438A	2	2
20050215	918076100	UTSARCOM INC	1290	UTSI	0549A	2	1
20050215	918076100	UTSARCOM INC	96759	UTSI	0642A	2	1
20050215	918076100	UTSARCOM INC	55	UTSI	0646A	2	2
20050215	91819B105	VA SOFTWARE CORP	500	LNUX	0064A	2	2
20050215	91819B105	VA SOFTWARE CORP	232	LNUX	0157A	2	1
20050215	91819B105	VA SOFTWARE CORP	35004	LNUX	0188A	2	1
20050215	91819B105	VA SOFTWARE CORP	280	LNUX	0201A	2	1
20050215	91819B105	VA SOFTWARE CORP	469	LNUX	0355A	2	2
20050215	91828L102	V-NET BEVERAGE INC	269619	VNTB	0161A	2	9
20050215	91829G102	VRB POWER SYSTEMS IN	15000	VRBPF	0044A	2	0
20050215	91829G102	VRB POWER SYSTEMS IN	8104	VRBPF	5099A	2	1
20050215	91851C201	VAALCO ENERGY INC (NE	800	EGY	0050A	1	1
20050215	91851C201	VAALCO ENERGY INC (NE	5880	EGY	0188A	1	1
20050215	91851C201	VAALCO ENERGY INC (NE	12200	EGY	0235A	1	4
20050215	91851C201	VAALCO ENERGY INC (NE	400	EGY	3675A	1	1
20050215	91888T201	VALCOM INC	3956	VACME	0157A	2	1
20050215	91888T201	VALCOM INC	7686	VACME	0161A	2	12
20050215	91888T201	VALCOM INC	4857	VACME	0164A	2	24
20050215	918914102	VALENCE TECHNOLOGY I	3679	VLNC	0221A	2	1
20050215	918914102	VALENCE TECHNOLOGY I	709	VLNC	0352A	2	1
20050215	918914102	VALENCE TECHNOLOGY I	41253	VLNC	0355A	2	19
20050215	918914102	VALENCE TECHNOLOGY I	13674	VLNC	0437A	2	8
20050215	918914102	VALENCE TECHNOLOGY I	16965	VLNC	0549A	2	9
20050215	918914102	VALENCE TECHNOLOGY I	33	VLNC	5030A	2	2
20050215	9.19E+306	VALENTIS INC	30799	VLTS	0100A	2	8
20050215	91913W104	VALERO L.P.	32456	VLI	0050A	0	10
20050215	91913W104	VALERO L.P.	539	VLI	0188A	0	3
20050215	91913W104	VALERO L.P.	745	VLI	0210A	0	1
20050215	91913W104	VALERO L.P.	130	VLI	0216A	0	2
20050215	91913W104	VALERO L.P.	8236	VLI	0501A	0	6
20050215	91913W104	VALERO L.P.	67	VLI	0573A	0	2
20050215	91913W104	VALERO L.P.	1850	VLI	0642A	0	2
20050215	91913W104	VALERO L.P.	100	VLI	0690A	0	1
20050215	91913W104	VALERO L.P.	15	VLI	0733A	0	0
20050215	91913Y100	VALERO ENERGY CORP (I	390	VLO	0067A	0	1

20050215	91913Y100	VALERO ENERGY CORP (I	5692	VLO	0265A	0	1
20050215	91913Y100	VALERO ENERGY CORP (I	6	VLO	0419A	0	2
20050215	91913Y100	VALERO ENERGY CORP (I	138212	VLO	0642A	0	1
20050215	91913Y100	VALERO ENERGY CORP (I	721	VLO	0749A	0	6
20050215	91913Y100	VALERO ENERGY CORP (I	2000	VLO	5048A	0	1
20050215	919910109	VALUESTAR CORP	81962	VLST	0141A	2	60
20050215	920255106	VALOR COMMUNICATIONS	15000	VCG	0013A	0	2
20050215	920255106	VALOR COMMUNICATIONS	5200	VCG	0019A	0	1
20050215	920255106	VALOR COMMUNICATIONS	7900	VCG	0060A	0	2
20050215	920255106	VALOR COMMUNICATIONS	2400	VCG	0103A	0	2
20050215	920255106	VALOR COMMUNICATIONS	65750	VCG	0116A	0	2
20050215	920255106	VALOR COMMUNICATIONS	29600	VCG	0158A	0	2
20050215	920255106	VALOR COMMUNICATIONS	4785	VCG	0210A	0	1
20050215	920255106	VALOR COMMUNICATIONS	6700	VCG	0215A	0	2
20050215	920255106	VALOR COMMUNICATIONS	1705	VCG	0221A	0	2
20050215	920255106	VALOR COMMUNICATIONS	39773	VCG	0226A	0	2
20050215	920255106	VALOR COMMUNICATIONS	1300	VCG	0309A	0	2
20050215	920255106	VALOR COMMUNICATIONS	540	VCG	0385A	0	1
20050215	920255106	VALOR COMMUNICATIONS	297129	VCG	0443A	0	2
20050215	920255106	VALOR COMMUNICATIONS	433305	VCG	0501A	0	2
20050215	920255106	VALOR COMMUNICATIONS	138530	VCG	0632A	0	2
20050215	920255106	VALOR COMMUNICATIONS	2854	VCG	0642A	0	1
20050215	920255106	VALOR COMMUNICATIONS	1000	VCG	0702A	0	2
20050215	920255106	VALOR COMMUNICATIONS	3000	VCG	0750A	0	2
20050215	920255106	VALOR COMMUNICATIONS	10001	VCG	0780A	0	2
20050215	92038N102	VALUE AMERICA INC	9700	VUSAQ	0005A	2	0
20050215	92038N102	VALUE AMERICA INC	571	VUSAQ	0221A	2	41
20050215	92038N102	VALUE AMERICA INC	51540	VUSAQ	0352A	2	84
20050215	920913100	VAN KAMP CAP HI INCM T	2	VLT	0030A	0	38
20050215	920913100	VAN KAMP CAP HI INCM T	21517	VLT	0161A	0	133
20050215	920913100	VAN KAMP CAP HI INCM T	2000	VLT	0573A	0	1
20050215	920961109	VAN KP CP SR INCM TST	800	VVR	0005A	0	1
20050215	920961109	VAN KP CP SR INCM TST	9332	VVR	0161A	0	1
20050215	920961109	VAN KP CP SR INCM TST	959	VVR	0407A	0	3
20050215	920961109	VAN KP CP SR INCM TST	6700	VVR	0501A	0	1
20050215	920961109	VAN KP CP SR INCM TST	464	VVR	0573A	0	1
20050215	920961109	VAN KP CP SR INCM TST	10602	VVR	0690A	0	2
20050215	920961109	VAN KP CP SR INCM TST	28	VVR	0701A	0	3
20050215	920961109	VAN KP CP SR INCM TST	4600	VVR	3550A	0	1
20050215	921941100	VANESSA VENTURES LTD	3878	VNVNF	0501A	2	15
20050215	921941100	VANESSA VENTURES LTD	6	VNVNF	0633A	2	100
20050215	921941100	VANESSA VENTURES LTD	18009	VNVNF	5099A	2	3
20050215	92204A306	VANGUARD ENERGY INDE	74401	VDE	0437A	1	10
20050215	92230Y104	VASCO DATA SECURITY II	9216	VDSI	0352A	2	1
20050215	92230Y104	VASCO DATA SECURITY II	1375	VDSI	5099A	2	1
20050215	92231M109	VASCULAR SOLLUTIONS I	1205	VASC	0074A	2	9
20050215	92231M109	VASCULAR SOLLUTIONS I	2446	VASC	0164A	2	7
20050215	92231M109	VASCULAR SOLLUTIONS I	21000	VASC	0419A	2	3
20050215	92231M109	VASCULAR SOLLUTIONS I	4	VASC	0534A	2	7
20050215	92231M109	VASCULAR SOLLUTIONS I	300	VASC	0642A	2	2
20050215	92231M109	VASCULAR SOLLUTIONS I	8900	VASC	0647A	2	18
20050215	92231M109	VASCULAR SOLLUTIONS I	3000	VASC	0773A	2	3
20050215	92238N100	VAULT FINL SVCS INC	10110	VLFS	0161A	2	40
20050215	92238N100	VAULT FINL SVCS INC	8	VLFS	0418A	2	236
20050215	92239N109	VASTERA INC	10788	VAST	0074A	2	2
20050215	92240C308	VCAMPUS CORP	4755	VCMP	0161A	2	2
20050215	92240C308	VCAMPUS CORP	5200	VCMP	0501A	2	7
20050215	92240C308	VCAMPUS CORP	70	VCMP	0690A	2	17
20050215	92240C308	VCAMPUS CORP	10700	VCMP	5099A	2	36
20050215	92240G101	VECTREN CORPORATION	49697	VVC	0005A	0	1
20050215	92240G101	VECTREN CORPORATION	768	VVC	0188A	0	0
20050215	92240G101	VECTREN CORPORATION	325	VVC	0407A	0	1
20050215	922603204	VENCOR INTL INC	12036	VNCO	0161A	2	4
20050215	923351100	VERAMARK TECHNOLOGI	200000	VERA	0155A	2	4
20050215	923351100	VERAMARK TECHNOLOGI	10000	VERA	0547A	2	1
20050215	923351100	VERAMARK TECHNOLOGI	1000	VERA	0750A	2	1
20050215	92335R103	VERB EXCHANGE INC	53071	VERGF	0725A	2	31
20050215	923394100	VERISYS INC	5449	VDYS	0161A	2	31
20050215	923394100	VERISYS INC	5018	VDYS	0352A	2	79
20050215	923394100	VERISYS INC	45500	VDYS	0773A	2	7

20050215	923394100	VERISYS INC	10000	VDYS	5008A	2	235
20050215	923394100	VERISYS INC	8700	VDYS	5099A	2	388
20050215	923428106	VERIDIEN CORP	3900	VRDE	0501A	2	1
20050215	923428106	VERIDIEN CORP	12413	VRDE	0633A	2	6
20050215	923432108	VERILINK CORPORATION	207	VRLK	0188A	2	1
20050215	923432108	VERILINK CORPORATION	8197	VRLK	0352A	2	6
20050215	923432108	VERILINK CORPORATION	300	VRLK	0551A	2	5
20050215	923432108	VERILINK CORPORATION	1998	VRLK	0642A	2	5
20050215	9.23E+106	VERISIGN INC	53845	VRSN	0126A	2	1
20050215	9.23E+106	VERISIGN INC	3	VRSN	0157A	2	6
20050215	9.23E+106	VERISIGN INC	4900	VRSN	0438A	2	1
20050215	9.23E+106	VERISIGN INC	79	VRSN	0705A	2	1
20050215	924907108	VERTEL CORP	5600	VRTL	0005A	2	1
20050215	924907108	VERTEL CORP	135	VRTL	0074A	2	32
20050215	924907108	VERTEL CORP	5940	VRTL	0633A	2	14
20050215	925284101	VERSANT CORP	22330	VSNT	0221A	2	40
20050215	925297103	VERSAR INC.	19300	VSR	5099A	1	45
20050215	925298200	VERSATA INC NEW (1-6 R/	2770	VATA	0010A	2	9
20050215	925298200	VERSATA INC NEW (1-6 R/	249	VATA	0235A	2	3
20050215	925298200	VERSATA INC NEW (1-6 R/	9282	VATA	0352A	2	4
20050215	925310104	VERSATILE MOBILE SYS (	30000	VMSCF	5039A	2	1
20050215	925317109	VERSO TECHNOLOGIES IN	40277	VRSO	0352A	2	2
20050215	925317109	VERSO TECHNOLOGIES IN	98794	VRSO	0355A	2	15
20050215	925317109	VERSO TECHNOLOGIES IN	148338	VRSO	0437A	2	72
20050215	925317109	VERSO TECHNOLOGIES IN	8815	VRSO	0549A	2	41
20050215	925317109	VERSO TECHNOLOGIES IN	5986	VRSO	0569A	2	1
20050215	925317109	VERSO TECHNOLOGIES IN	100	VRSO	0696A	2	1
20050215	92532L206	VERTICALNET INC	1807	VERT	0188A	2	2
20050215	92532L206	VERTICALNET INC	4631	VERT	0352A	2	1
20050215	92532L206	VERTICALNET INC	1962	VERT	0549A	2	1
20050215	92532L206	VERTICALNET INC	1399	VERT	0573A	2	5
20050215	92532L206	VERTICALNET INC	5000	VERT	0671A	2	96
20050215	92532L206	VERTICALNET INC	14201	VERT	0771A	2	4
20050215	92533N102	VERTICALBUYER INC (JL-\	5000	VBYR	0044A	2	1
20050215	92533N102	VERTICALBUYER INC (JL-\	28992	VBYR	0161A	2	1
20050215	92533N102	VERTICALBUYER INC (JL-\	150	VBYR	0226A	2	1
20050215	92533N102	VERTICALBUYER INC (JL-\	10000	VBYR	0352A	2	1
20050215	92533N102	VERTICALBUYER INC (JL-\	12678	VBYR	0501A	2	1
20050215	92533N102	VERTICALBUYER INC (JL-\	5000	VBYR	0750A	2	1
20050215	92534N101	VERTRUE INCORPORATE	30	VTRU	0060A	2	2
20050215	92534N101	VERTRUE INCORPORATE	1161	VTRU	0164A	2	2
20050215	92534N101	VERTRUE INCORPORATE	748	VTRU	0188A	2	3
20050215	92534N101	VERTRUE INCORPORATE	1679	VTRU	0437A	2	1
20050215	92534N101	VERTRUE INCORPORATE	587	VTRU	0501A	2	1
20050215	92534N101	VERTRUE INCORPORATE	320	VTRU	0573A	2	2
20050215	92534N101	VERTRUE INCORPORATE	4365	VTRU	0773A	2	2
20050215	92534N101	VERTRUE INCORPORATE	7363	VTRU	2767A	2	2
20050215	925524100	VIACOM INC CL A	15568	VIA	0437A	0	1
20050215	92554J105	VIACELL, INC.	10000	VIAC	0155A	2	1
20050215	92554J105	VIACELL, INC.	355	VIAC	0311A	2	1
20050215	92554J105	VIACELL, INC.	2417	VIAC	0501A	2	3
20050215	92554J105	VIACELL, INC.	18750	VIAC	0773A	2	7
20050215	92554J105	VIACELL, INC.	1100	VIAC	5048A	2	1
20050215	925621104	VICEROY EXPLORATION L	2	VCRYF	0768A	2	14
20050215	925621104	VICEROY EXPLORATION L	3	VCRYF	0887A	2	299
20050215	925621104	VICEROY EXPLORATION L	5721	VCRYF	5036A	2	5
20050215	925621104	VICEROY EXPLORATION L	11000	VCRYF	5058A	2	1
20050215	925621104	VICEROY EXPLORATION L	6905	VCRYF	5099A	2	1
20050215	92629F104	VICTORIA RESOURCE CO	15000	VTSRF	0642A	2	15
20050215	92629F104	VICTORIA RESOURCE CO	6600	VTSRF	5030A	2	4
20050215	92629F104	VICTORIA RESOURCE CO	600	VTSRF	5063A	2	2
20050215	92629F104	VICTORIA RESOURCE CO	6500	VTSRF	5099A	2	1
20050215	92644A106	VICTORY CAPITAL HLDGS	151970	VTYC	0226A	2	12
20050215	92644A106	VICTORY CAPITAL HLDGS	783	VTYC	0283A	2	40
20050215	92644A106	VICTORY CAPITAL HLDGS	4924	VTYC	0705A	2	9
20050215	92658X109	VIDEOPROPULSION INC	90000	VDOP	0443A	2	24
20050215	92659D201	VIDEO WITHOUT BOUNDA	21	VDWBE	0157A	2	3
20050215	92659D201	VIDEO WITHOUT BOUNDA	9142	VDWBE	0226A	2	2
20050215	92659D201	VIDEO WITHOUT BOUNDA	2500	VDWBE	0750A	2	2
20050215	926734104	VIGNETTE CORP	28230	VIGN	0234A	2	17

20050215	926734104	VIGNETTE CORP	1200	VIGN	0551A	2	33
20050215	92675K106	VIISAGE TECHNOLOGY IN	105576	VISG	0074A	2	4
20050215	92675K106	VIISAGE TECHNOLOGY IN	14688	VISG	0309A	2	3
20050215	926924101	VIKING ENERGY RTY TR L	607	VKERF	0161A	2	2
20050215	926924101	VIKING ENERGY RTY TR L	1	VKERF	0725A	2	1
20050215	926924101	VIKING ENERGY RTY TR L	2	VKERF	0887A	2	478
20050215	926924101	VIKING ENERGY RTY TR L	18750	VKERF	5030A	2	2
20050215	926924101	VIKING ENERGY RTY TR L	3000	VKERF	5063A	2	1
20050215	927118109	VILLAGEEDOCS.INC	155000	VEDO	0443A	2	14
20050215	927118109	VILLAGEEDOCS.INC	18	VEDO	0501A	2	32
20050215	927451104	VINOBLE INC.	499	VNBL	0157A	2	10
20050215	927451104	VINOBLE INC.	12489	VNBL	0352A	2	1
20050215	927451104	VINOBLE INC.	32	VNBL	0418A	2	15
20050215	92762R105	VIPER NETWORKS INC.	13934	VPER	0161A	2	1
20050215	92762R105	VIPER NETWORKS INC.	6414	VPER	0201A	2	3
20050215	927638403	VIRAGEN INC NEW	1000	VRA	0074A	1	29
20050215	927638403	VIRAGEN INC NEW	11428	VRA	0188A	1	4
20050215	92765V103	VIREXX MEDICAL CORP	97138	VIRFF	5030A	2	29
20050215	927926204	VISTA GOLD CORP (NEW)	3669	VGZ	0235A	1	6
20050215	927926204	VISTA GOLD CORP (NEW)	1400	VGZ	3720A	1	1
20050215	927926204	VISTA GOLD CORP (NEW)	8098	VGZ	5099A	1	6
20050215	92823R169	VIROLOGIC INC. CONTING	11339	VLGCR	0019A	2	17
20050215	92823R169	VIROLOGIC INC. CONTING	3005	VLGCR	0633A	2	1
20050215	92823R201	VIROLOGIC INC	200	VLGC	0064A	2	1
20050215	92823R201	VIROLOGIC INC	2509	VLGC	0074A	2	4
20050215	92823R201	VIROLOGIC INC	47318	VLGC	0773A	2	8
20050215	928241108	VIROPHARMA INC	64376	VPHM	0005A	2	1
20050215	928241108	VIROPHARMA INC	736	VPHM	0188A	2	1
20050215	928241108	VIROPHARMA INC	653	VPHM	0221A	2	6
20050215	928241108	VIROPHARMA INC	6661	VPHM	0226A	2	5
20050215	928241108	VIROPHARMA INC	1959	VPHM	0234A	2	5
20050215	928241108	VIROPHARMA INC	15856	VPHM	0352A	2	1
20050215	928241108	VIROPHARMA INC	162404	VPHM	0418A	2	9
20050215	928241108	VIROPHARMA INC	1904	VPHM	0501A	2	1
20050215	92825D101	VIRTUAL COMMUNITIES IN	111524	VCIX	0005A	2	84
20050215	92827K103	VIRTRA SYSTEMS, INC.	5000	VTSI	0623A	2	1
20050215	92827K103	VIRTRA SYSTEMS, INC.	167349	VTSI	0632A	2	8
20050215	928297100	VISEON INC	573	VSNI	0044A	2	1
20050215	928297100	VISEON INC	400	VSNI	0157A	2	2
20050215	928297100	VISEON INC	13772	VSNI	0164A	2	1
20050215	92831U105	VISIJET INC	453	VJET	0161A	2	1
20050215	92831U105	VISIJET INC	44400	VJET	0501A	2	20
20050215	92831U105	VISIJET INC	45	VJET	0633A	2	6
20050215	928444108	VISUAL NETWORKS INC	2739	VNWK	0374A	2	6
20050215	928444108	VISUAL NETWORKS INC	100	VNWK	0551A	2	24
20050215	928444108	VISUAL NETWORKS INC	200	VNWK	0633A	2	15
20050215	928444108	VISUAL NETWORKS INC	7492	VNWK	5030A	2	9
20050215	928444108	VISUAL NETWORKS INC	195	VNWK	5063A	2	1
20050215	92844G101	VISUALMED CLINICAL SOL	575	VMCS	5008A	2	1
20050215	92844G101	VISUALMED CLINICAL SOL	95000	VMCS	5025A	2	2
20050215	92844G101	VISUALMED CLINICAL SOL	5500	VMCS	5118A	2	2
20050215	92846Y100	VITAL LIVING INC	1014	VTLV	0157A	2	9
20050215	92846Y100	VITAL LIVING INC	305958	VTLV	0311A	2	20
20050215	92846Y100	VITAL LIVING INC	153435	VTLV	0352A	2	7
20050215	92846Y100	VITAL LIVING INC	5736	VTLV	0501A	2	1
20050215	92846Y100	VITAL LIVING INC	1777033	VTLV	0632A	2	166
20050215	92846Y100	VITAL LIVING INC	2000	VTLV	8072A	2	33
20050215	92847T100	VITALSTREAM HLDGS INC	6420	VSTH	0005A	2	0
20050215	92847T100	VITALSTREAM HLDGS INC	2438	VSTH	0157A	2	1
20050215	92847T100	VITALSTREAM HLDGS INC	28000	VSTH	0221A	2	68
20050215	92847T100	VITALSTREAM HLDGS INC	2682	VSTH	0283A	2	3
20050215	928497106	VITESSE SEMICONDUCTC	348	VTSS	0152A	2	11
20050215	928497106	VITESSE SEMICONDUCTC	200703	VTSS	0418A	2	2
20050215	928497106	VITESSE SEMICONDUCTC	28671	VTSS	0437A	2	1
20050215	928497106	VITESSE SEMICONDUCTC	16152	VTSS	0501A	2	1
20050215	928497106	VITESSE SEMICONDUCTC	70	VTSS	0574A	2	2
20050215	928497106	VITESSE SEMICONDUCTC	13028	VTSS	0705A	2	1
20050215	928497106	VITESSE SEMICONDUCTC	2000	VTSS	5099A	2	2
20050215	92851M108	VITROTECH CORP	304	VROT	0019A	2	23
20050215	92851M108	VITROTECH CORP	25000	VROT	0103A	2	4

20050215	92851M108	VITROTECH CORP	17500	VROT	0157A	2	15
20050215	92851M108	VITROTECH CORP	1750	VROT	0188A	2	1
20050215	92851S204	VIVENDI UNIVERSAL ADS	40000	V	0274A	0	35
20050215	92851S204	VIVENDI UNIVERSAL ADS	1	V	0385A	0	1
20050215	92851S204	VIVENDI UNIVERSAL ADS	13125	V	0549A	0	1
20050215	92851S204	VIVENDI UNIVERSAL ADS	1031	V	5043A	0	5
20050215	92852F102	VIVA INTERNATIONAL INC	6668	VIVI	0157A	2	2
20050215	92852F102	VIVA INTERNATIONAL INC	1	VIVI	0887A	2	410
20050215	92852F102	VIVA INTERNATIONAL INC	14000	VIVI	5099A	2	48
20050215	928551100	VIVUS INC	9685	VVUS	0437A	2	1
20050215	928551100	VIVUS INC	9179	VVUS	0551A	2	52
20050215	92856N101	VOCALSCAPE INC	13005	VCSC	0157A	2	3
20050215	92857W10(	VODAFONE GROUP PLC A	63841	VOD	0274A	0	2
20050215	92857W10(	VODAFONE GROUP PLC A	45	VOD	5039A	0	1
20050215	92857W10(	VODAFONE GROUP PLC A	130	VOD	5048A	0	1
20050215	928628106	VOIP INC	200	VOII	0750A	2	2
20050215	928628106	VOIP INC	145550	VOII	5099A	2	18
20050215	928708106	VOLTERRA SEMCONDUCT	744	VLTR	0437A	2	1
20050215	928708106	VOLTERRA SEMCONDUCT	617	VLTR	0551A	2	8
20050215	928708106	VOLTERRA SEMCONDUCT	50300	VLTR	0573A	2	8
20050215	92906L105	VOXWARE INC	23	VOXW	0157A	2	2
20050215	92906L105	VOXWARE INC	214740	VOXW	0385A	2	35
20050215	92906L105	VOXWARE INC	1400	VOXW	0632A	2	7
20050215	92906P106	VOTORANTIM CELULOSE	11013	VCP	0501A	0	1
20050215	92906P106	VOTORANTIM CELULOSE	820	VCP	0705A	0	5
20050215	92908G104	VTEX ENERGY INC	28000	VXEN	0005A	2	12
20050215	92908G104	VTEX ENERGY INC	11450	VXEN	0226A	2	3
20050215	92908G104	VTEX ENERGY INC	76	VXEN	0234A	2	12
20050215	92908G104	VTEX ENERGY INC	8167	VXEN	0750A	2	15
20050215	92922P106	W&T OFFSHORE, INC.	2000	WTI	0010A	0	8
20050215	92922P106	W&T OFFSHORE, INC.	600	WTI	0103A	0	4
20050215	92922P106	W&T OFFSHORE, INC.	39800	WTI	0221A	0	7
20050215	92922P106	W&T OFFSHORE, INC.	1688	WTI	0407A	0	1
20050215	92922P106	W&T OFFSHORE, INC.	19285	WTI	0443A	0	2
20050215	92922P106	W&T OFFSHORE, INC.	102300	WTI	0501A	0	10
20050215	92922P106	W&T OFFSHORE, INC.	2550	WTI	0571A	0	6
20050215	92922P106	W&T OFFSHORE, INC.	3200	WTI	0743A	0	2
20050215	92923C104	WCI COMMUNITIES INC.	41806	WCI	0005A	0	1
20050215	92923C104	WCI COMMUNITIES INC.	282	WCI	0210A	0	1
20050215	92923C104	WCI COMMUNITIES INC.	200	WCI	0235A	0	2
20050215	929248409	WHX CORPORATION (NEV	578	WHX	0161A	0	1
20050215	929248409	WHX CORPORATION (NEV	12900	WHX	0352A	0	7
20050215	929248409	WHX CORPORATION (NEV	7966	WHX	0443A	0	14
20050215	929248409	WHX CORPORATION (NEV	3173	WHX	0571A	0	4
20050215	929248409	WHX CORPORATION (NEV	16	WHX	0690A	0	3
20050215	92924F106	WGL HOLDINGS INC.	45837	WGL	0005A	0	1
20050215	929297109	WMS INDS INC	900	WMS	0234A	0	2
20050215	929297109	WMS INDS INC	46163	WMS	0355A	0	5
20050215	929297109	WMS INDS INC	3024	WMS	0437A	0	4
20050215	929297109	WMS INDS INC	9981	WMS	0642A	0	1
20050215	929297109	WMS INDS INC	100	WMS	0690A	0	1
20050215	929297109	WMS INDS INC	32	WMS	0749A	0	2
20050215	92934U101	W2 ENERGY INC. (NV)	8792	WWEN	5028A	2	6
20050215	92934U101	W2 ENERGY INC. (NV)	35998	WWEN	5030A	2	10
20050215	92938R104	WYN DEVELOPMENTS INC	15000	WYDPF	5030A	2	5
20050215	92977V206	WACHOVIA PFD FUNDING	9700	WNAPR	0005A	0	8
20050215	92977V206	WACHOVIA PFD FUNDING	97	WNAPR	0161A	0	1
20050215	92977V206	WACHOVIA PFD FUNDING	9600	WNAPR	0501A	0	3
20050215	92977V206	WACHOVIA PFD FUNDING	6500	WNAPR	0690A	0	10
20050215	929903102	WACHOVIA CORP 2ND NE	24682	WB	0005A	0	1
20050215	929903102	WACHOVIA CORP 2ND NE	310	WB	0074A	0	1
20050215	929903102	WACHOVIA CORP 2ND NE	917	WB	0250A	0	1
20050215	929903102	WACHOVIA CORP 2ND NE	7987	WB	0501A	0	1
20050215	929903102	WACHOVIA CORP 2ND NE	2266	WB	0690A	0	1
20050215	929903102	WACHOVIA CORP 2ND NE	2037	WB	0749A	0	1
20050215	929903102	WACHOVIA CORP 2ND NE	1	WB	0816A	0	14
20050215	929903102	WACHOVIA CORP 2ND NE	3954	WB	5099A	0	1
20050215	93317Q105	WALTER INDUSTRIES,INC	1500	WLT	0116A	0	1
20050215	93317Q105	WALTER INDUSTRIES,INC	1000	WLT	0437A	0	1
20050215	93317Q105	WALTER INDUSTRIES,INC	41	WLT	0549A	0	3

20050215	93317Q105	WALTER INDUSTRIES,INC	19052	WLT	0642A	0	3
20050215	93317Q105	WALTER INDUSTRIES,INC	1500	WLT	5099A	0	57
20050215	934390105	WARNACO GROUP INC Cl	21375	WACGQ	0157A	2	507
20050215	934390105	WARNACO GROUP INC Cl	31571	WACGQ	0633A	2	512
20050215	934902107	WARNING MGMT SVCS	4315	WNMI	0019A	2	2
20050215	934902107	WARNING MGMT SVCS	745693	WNMI	0161A	2	2
20050215	93564A100	WARREN RESOURCES IN	504	WRES	0019A	2	1
20050215	93564A100	WARREN RESOURCES IN	10317	WRES	0075A	2	7
20050215	93564A100	WARREN RESOURCES IN	2000	WRES	0702A	2	38
20050215	940907108	WATER CHEF INC	99582	WTER	0019A	2	27
20050215	940907108	WATER CHEF INC	6133	WTER	0157A	2	1
20050215	940907108	WATER CHEF INC	9500	WTER	0164A	2	1
20050215	940907108	WATER CHEF INC	9000	WTER	0623A	2	2
20050215	940907108	WATER CHEF INC	9840	WTER	0633A	2	22
20050215	940907108	WATER CHEF INC	2500	WTER	0705A	2	1
20050215	943526103	WAVE SYSTEMS CORP Cl	144875	WAVX	0005A	2	0
20050215	943526103	WAVE SYSTEMS CORP Cl	32370	WAVX	0050A	2	3
20050215	943526103	WAVE SYSTEMS CORP Cl	100	WAVX	0136A	2	7
20050215	943526103	WAVE SYSTEMS CORP Cl	26967	WAVX	0161A	2	3
20050215	943526103	WAVE SYSTEMS CORP Cl	1274	WAVX	0188A	2	2
20050215	943526103	WAVE SYSTEMS CORP Cl	1000	WAVX	0352A	2	2
20050215	943526103	WAVE SYSTEMS CORP Cl	6101	WAVX	0355A	2	3
20050215	943526103	WAVE SYSTEMS CORP Cl	17198	WAVX	0385A	2	1
20050215	943526103	WAVE SYSTEMS CORP Cl	216	WAVX	0571A	2	1
20050215	943526103	WAVE SYSTEMS CORP Cl	3339	WAVX	0633A	2	13
20050215	943526103	WAVE SYSTEMS CORP Cl	454	WAVX	0775A	2	2
20050215	943570408	WAVERIDER COMMUNICA	4189	WAVR	0157A	2	2
20050215	943570408	WAVERIDER COMMUNICA	348234	WAVR	0443A	2	23
20050215	943570408	WAVERIDER COMMUNICA	87960	WAVR	5043A	2	5
20050215	947619102	WEBCATALYST INC	146722	WBCL	0116A	2	547
20050215	94767L109	WEBEX COMMUNICATION	83086	WEBX	0005A	2	1
20050215	94767L109	WEBEX COMMUNICATION	69898	WEBX	0074A	2	1
20050215	94767L109	WEBEX COMMUNICATION	18244	WEBX	0501A	2	1
20050215	94767L109	WEBEX COMMUNICATION	2956	WEBX	0642A	2	1
20050215	94767L109	WEBEX COMMUNICATION	4937	WEBX	0690A	2	1
20050215	94768C108	WEBMETHODS INC	51774	WEBME	0005A	2	1
20050215	94768C108	WEBMETHODS INC	25	WEBME	7607A	2	3
20050215	94769H304	WEBSKY INC NEW	58578	WBSK	0157A	2	2
20050215	94846M102	WEBZEN INC	223	WZEN	0044A	2	1
20050215	94846M102	WEBZEN INC	33300	WZEN	5011A	2	21
20050215	948599105	WEIDA COMMUNICATIONS	13500	WDAC	0613A	2	63
20050215	948626106	WEIGHT WATCHERS INTL	110487	WTW	0005A	0	1
20050215	948626106	WEIGHT WATCHERS INTL	16	WTW	0020A	0	1
20050215	948626106	WEIGHT WATCHERS INTL	365	WTW	0385A	0	8
20050215	948626106	WEIGHT WATCHERS INTL	15	WTW	0437A	0	1
20050215	948626106	WEIGHT WATCHERS INTL	2800	WTW	0549A	0	1
20050215	948626106	WEIGHT WATCHERS INTL	1125	WTW	0740A	0	6
20050215	948626106	WEIGHT WATCHERS INTL	3	WTW	0749A	0	1
20050215	948626106	WEIGHT WATCHERS INTL	30	WTW	5039A	0	1
20050215	948774104	WEIRTON STEEL CORP	12500	WRTLQ	0705A	2	1
20050215	949475107	WELLCHOICE INC	3521	WC	0385A	0	1
20050215	949475107	WELLCHOICE INC	5	WC	0443A	0	1
20050215	949475107	WELLCHOICE INC	1695	WC	0501A	0	1
20050215	949475107	WELLCHOICE INC	9300	WC	0740A	0	1
20050215	94973V107	WELLPOINT HEALTH NET	50	WLP	0688A	0	1
20050215	94973V107	WELLPOINT HEALTH NET	17288	WLP	0705A	0	32
20050215	94973V107	WELLPOINT HEALTH NET	50	WLP	3851A	0	1
20050215	94979D200	WELLS FARGO CAP VIII 5.	20869	GWF	0015A	0	79
20050215	94979D200	WELLS FARGO CAP VIII 5.	1976	GWF	0210A	0	1
20050215	94979D200	WELLS FARGO CAP VIII 5.	190	GWF	0216A	0	1
20050215	94979D200	WELLS FARGO CAP VIII 5.	7300	GWF	0727A	0	184
20050215	94979P203	WELLS FARGO CAP IX TR	27056	JWF	0015A	0	36
20050215	94979P203	WELLS FARGO CAP IX TR	1197	JWF	0158A	0	3
20050215	94979P203	WELLS FARGO CAP IX TR	2700	JWF	0690A	0	6
20050215	950315101	WELLSTONE FILTERS INC	311000	WLSF	0015A	2	26
20050215	950315101	WELLSTONE FILTERS INC	21377	WLSF	0019A	2	9
20050215	950315101	WELLSTONE FILTERS INC	2020	WLSF	0265A	2	1
20050215	950315101	WELLSTONE FILTERS INC	1000	WLSF	0283A	2	2
20050215	950315101	WELLSTONE FILTERS INC	30000	WLSF	0613A	2	177
20050215	950315101	WELLSTONE FILTERS INC	7130	WLSF	0750A	2	4

20050215	950315101	WELLSTONE FILTERS INC	10000	WLSF	5065A	2	50
20050215	950315101	WELLSTONE FILTERS INC	106770	WLSF	5099A	2	102
20050215	954235107	WEST MARINE INC	2338	WMAR	0355A	2	1
20050215	954235107	WEST MARINE INC	1234	WMAR	0549A	2	8
20050215	954235107	WEST MARINE INC	16536	WMAR	0573A	2	6
20050215	954235107	WEST MARINE INC	237	WMAR	0646A	2	4
20050215	954235107	WEST MARINE INC	104	WMAR	0690A	2	1
20050215	957860109	WERSTERN CANADIAN C(	50000	WXJXF	0161A	2	6
20050215	957860109	WERSTERN CANADIAN C(	2000	WXJXF	5099A	2	1
20050215	958259103	WESTERN GAS RESOURC	2000	WGR	0045A	0	1
20050215	958259103	WESTERN GAS RESOURC	9398	WGR	0060A	0	1
20050215	958593303	WESTERN MEDIA GROUP	20550	WMGC	0221A	2	55
20050215	959542101	WESTERN SIZZLIN CORP	12734	WSZZ	0161A	2	3
20050215	959542101	WESTERN SIZZLIN CORP	343	WSZZ	0633A	2	50
20050215	959881103	WESTERN WATER CO	6270	WWTR	0164A	2	29
20050215	959881103	WESTERN WATER CO	5800	WWTR	0188A	2	0
20050215	960410108	WESTJET AIRLINES LTD	172	WJTAF	0030A	2	11
20050215	960410108	WESTJET AIRLINES LTD	1004	WJTAF	0057A	2	20
20050215	960410108	WESTJET AIRLINES LTD	2000	WJTAF	0100A	2	59
20050215	960410108	WESTJET AIRLINES LTD	17396	WJTAF	0161A	2	39
20050215	960410108	WESTJET AIRLINES LTD	7411	WJTAF	0164A	2	54
20050215	960410108	WESTJET AIRLINES LTD	300	WJTAF	0221A	2	23
20050215	960410108	WESTJET AIRLINES LTD	4884	WJTAF	0352A	2	13
20050215	960410108	WESTJET AIRLINES LTD	3100	WJTAF	0374A	2	43
20050215	960410108	WESTJET AIRLINES LTD	454	WJTAF	0385A	2	22
20050215	960410108	WESTJET AIRLINES LTD	33230	WJTAF	0443A	2	12
20050215	960410108	WESTJET AIRLINES LTD	22625	WJTAF	0501A	2	11
20050215	960410108	WESTJET AIRLINES LTD	10600	WJTAF	0569A	2	29
20050215	960410108	WESTJET AIRLINES LTD	5000	WJTAF	0705A	2	17
20050215	960410108	WESTJET AIRLINES LTD	600	WJTAF	0799A	2	60
20050215	960911105	WESTSHORE TERMS INC(	23550	WTSHF	0221A	2	8
20050215	960911105	WESTSHORE TERMS INC(	90	WTSHF	0385A	2	77
20050215	961238102	WESTPOINT STEVENS IN(	963	WSPTQ	0157A	2	13
20050215	961238102	WESTPOINT STEVENS IN(	60405	WSPTQ	0633A	2	39
20050215	96149R100	WESTSIDE ENERGY CORI	52800	WEGC	0005A	2	8
20050215	96149R100	WESTSIDE ENERGY CORI	210	WEGC	0164A	2	1
20050215	96149R100	WESTSIDE ENERGY CORI	91751	WEGC	0418A	2	11
20050215	96149R100	WESTSIDE ENERGY CORI	15700	WEGC	0750A	2	11
20050215	961840105	WET SEAL INC CL-A	76779	WTSLA	0188A	2	4
20050215	961840105	WET SEAL INC CL-A	2000	WTSLA	0283A	2	3
20050215	961840105	WET SEAL INC CL-A	82770	WTSLA	0418A	2	6
20050215	961840105	WET SEAL INC CL-A	7508	WTSLA	0549A	2	19
20050215	962902144	WHEATON RIVER MINERA	4357	WHTWS	0161A	1	5
20050215	962902144	WHEATON RIVER MINERA	522	WHTWS	0210A	1	3
20050215	962902144	WHEATON RIVER MINERA	5400	WHTWS	0221A	1	34
20050215	963361407	WHISTLER INVESTMENTS	1000	WHSR	0064A	2	1
20050215	963361407	WHISTLER INVESTMENTS	475	WHSR	0161A	2	1
20050215	963361407	WHISTLER INVESTMENTS	3000	WHSR	0221A	2	1
20050215	963361407	WHISTLER INVESTMENTS	900	WHSR	0385A	2	1
20050215	963361407	WHISTLER INVESTMENTS	900	WHSR	0623A	2	10
20050215	963361407	WHISTLER INVESTMENTS	3576	WHSR	0750A	2	3
20050215	963361407	WHISTLER INVESTMENTS	196000	WHSR	5099A	2	59
20050215	963875109	WHITE KNIGHT SST INC	11990	WKGT	0157A	2	9
20050215	963875109	WHITE KNIGHT SST INC	5000	WKGT	0164A	2	2
20050215	96536P105	WHITEMARK HOMES INC	5433	WTMK	0161A	2	3
20050215	96536P105	WHITEMARK HOMES INC	4993	WTMK	0632A	2	2
20050215	96808B107	WILD OATS MARKETS INC	10420	OATS	0437A	2	2
20050215	96808B107	WILD OATS MARKETS INC	3	OATS	0633A	2	21
20050215	96808B107	WILD OATS MARKETS INC	200	OATS	5063A	2	1
20050215	969457100	WILLIAMS COMPANIES	8000	WMB	0116A	0	3
20050215	969457100	WILLIAMS COMPANIES	91102	WMB	0370A	0	13
20050215	969457100	WILLIAMS COMPANIES	14676	WMB	0551A	0	3
20050215	969457100	WILLIAMS COMPANIES	27347	WMB	0690A	0	1
20050215	972463103	WILSONS LEATHER EXPE	19174	WLSN	0221A	2	17
20050215	972463103	WILSONS LEATHER EXPE	36	WLSN	0551A	2	48
20050215	972463103	WILSONS LEATHER EXPE	792	WLSN	0573A	2	1
20050215	972463103	WILSONS LEATHER EXPE	200	WLSN	0690A	2	7
20050215	97263M109	WIMM-BILL-DANN FGOOD	18551	WBD	0067A	0	9
20050215	97263M109	WIMM-BILL-DANN FGOOD	2000	WBD	0116A	0	13
20050215	97380P100	WINDSORTECH INC	4832	WSRT	0044A	2	1

20050215	97380P100	WINDSORTECH INC	19656	WSRT	0443A	2	2
20050215	97380P100	WINDSORTECH INC	5300	WSRT	0501A	2	2
20050215	97380P100	WINDSORTECH INC	49990	WSRT	0571A	2	3
20050215	97380P100	WINDSORTECH INC	10000	WSRT	0632A	2	51
20050215	974280109	WINN-DIXIE STORES INC	383845	WIN	0005A	0	1
20050215	974280109	WINN-DIXIE STORES INC	46654	WIN	0019A	0	2
20050215	974280109	WINN-DIXIE STORES INC	115089	WIN	0050A	0	1
20050215	974280109	WINN-DIXIE STORES INC	55451	WIN	0060A	0	2
20050215	974280109	WINN-DIXIE STORES INC	394	WIN	0279A	0	1
20050215	974280109	WINN-DIXIE STORES INC	38800	WIN	0311A	0	3
20050215	974280109	WINN-DIXIE STORES INC	7478	WIN	0380A	0	14
20050215	974280109	WINN-DIXIE STORES INC	34347	WIN	0418A	0	4
20050215	974280109	WINN-DIXIE STORES INC	67679	WIN	0437A	0	143
20050215	974280109	WINN-DIXIE STORES INC	41414	WIN	0549A	0	250
20050215	974280109	WINN-DIXIE STORES INC	8672	WIN	0569A	0	1
20050215	974280109	WINN-DIXIE STORES INC	502942	WIN	0573A	0	2
20050215	974280109	WINN-DIXIE STORES INC	90220	WIN	0642A	0	1
20050215	974280109	WINN-DIXIE STORES INC	6223	WIN	0671A	0	7
20050215	974280109	WINN-DIXIE STORES INC	75388	WIN	0690A	0	12
20050215	974280109	WINN-DIXIE STORES INC	2646	WIN	2767A	0	2
20050215	975515107	WINSTAR COMMUNICATIC	131479	WCIIQ	0221A	2	68
20050215	976527101	WIRELESS AGE COMMUN	12700	WLSA	0015A	2	11
20050215	976527101	WIRELESS AGE COMMUN	740	WLSA	0161A	2	3
20050215	976527101	WIRELESS AGE COMMUN	4530	WLSA	0705A	2	7
20050215	976527101	WIRELESS AGE COMMUN	9400	WLSA	0768A	2	57
20050215	976527101	WIRELESS AGE COMMUN	80750	WLSA	5063A	2	5
20050215	976527101	WIRELESS AGE COMMUN	6100	WLSA	5099A	2	114
20050215	97654A102	WIRELESS FRONTIER INT	93	WFRI	0157A	2	8
20050215	97654A102	WIRELESS FRONTIER INT	96624	WFRI	0632A	2	11
20050215	977427103	WITS BASIN PRECIOUS M	200000	WITM	0010A	2	6
20050215	977427103	WITS BASIN PRECIOUS M	14	WITM	0157A	2	7
20050215	977427103	WITS BASIN PRECIOUS M	84000	WITM	5025A	2	2
20050215	97750V109	WIZZARD SOFTWARE CO	10500	WIZD	0005A	2	65
20050215	97750V109	WIZZARD SOFTWARE CO	1500	WIZD	0157A	2	1
20050215	97750V109	WIZZARD SOFTWARE CO	44500	WIZD	0632A	2	5
20050215	97750V109	WIZZARD SOFTWARE CO	42	WIZD	0633A	2	4
20050215	97750V109	WIZZARD SOFTWARE CO	1432	WIZD	0705A	2	1
20050215	97750V109	WIZZARD SOFTWARE CO	4500	WIZD	0799A	2	21
20050215	97750V109	WIZZARD SOFTWARE CO	32500	WIZD	5028A	2	45
20050215	977752104	WOLFDEN RES INC (CDA)	1600	WFDNF	0057A	2	155
20050215	977752104	WOLFDEN RES INC (CDA)	54150	WFDNF	0547A	2	13
20050215	977752104	WOLFDEN RES INC (CDA)	500	WFDNF	0632A	2	26
20050215	977752104	WOLFDEN RES INC (CDA)	5000	WFDNF	0756A	2	209
20050215	977752104	WOLFDEN RES INC (CDA)	6600	WFDNF	0768A	2	128
20050215	977752104	WOLFDEN RES INC (CDA)	25000	WFDNF	5025A	2	2
20050215	97786P100	WOLSELEY PLC ADS (REI	32399	WOS	0286A	0	2
20050215	97786P100	WOLSELEY PLC ADS (REI	5496	WOS	0443A	0	5
20050215	977874205	WOLTERS KLUWER NV SF	3269	WTKWY	0019A	2	15
20050215	977874205	WOLTERS KLUWER NV SF	1795	WTKWY	0074A	2	10
20050215	977874205	WOLTERS KLUWER NV SF	14824	WTKWY	0352A	2	6
20050215	977874205	WOLTERS KLUWER NV SF	3528	WTKWY	0642A	2	1
20050215	977874205	WOLTERS KLUWER NV SF	1	WTKWY	0887A	2	445
20050215	978097103	WOLVERINE WORLD WIDI	7552	WWW	0019A	0	1
20050215	978097103	WOLVERINE WORLD WIDI	1	WWW	0052A	0	2
20050215	978097103	WOLVERINE WORLD WIDI	1	WWW	0280A	0	2
20050215	978097103	WOLVERINE WORLD WIDI	4920	WWW	0547A	0	8
20050215	978097103	WOLVERINE WORLD WIDI	1387	WWW	0705A	0	1
20050215	978097103	WOLVERINE WORLD WIDI	51	WWW	0780A	0	7
20050215	978097103	WOLVERINE WORLD WIDI	2	WWW	0887A	0	7
20050215	978150100	WOMEN FIRST HEALTHCA	31969	WFHCQ	0161A	2	6
20050215	980905202	WORLD HEART CORPORA	26886	WHRT	0188A	2	2
20050215	980905202	WORLD HEART CORPORA	2000	WHRT	0352A	2	1
20050215	980905202	WORLD HEART CORPORA	94697	WHRT	0418A	2	4
20050215	980905202	WORLD HEART CORPORA	5900	WHRT	0501A	2	1
20050215	980905202	WORLD HEART CORPORA	4796	WHRT	0690A	2	12
20050215	980905202	WORLD HEART CORPORA	839	WHRT	0705A	2	1
20050215	98141A101	WORLD ACCESS INC	14100	WAXS	0019A	2	186
20050215	98141A101	WORLD ACCESS INC	365	WAXS	0671A	2	773
20050215	98142E508	WORLDAM, INC NEW	6636	WDAM	0161A	2	1
20050215	98142E508	WORLDAM, INC NEW	28756	WDAM	0164A	2	12

20050215	98142E508	WORLDAM, INC NEW	4996	WDAM	0632A	2	1
20050215	98142V104	WORLD AIR HOLDINGS, IN	327500	WLDA	0019A	2	5
20050215	98142V104	WORLD AIR HOLDINGS, IN	220000	WLDA	0100A	2	9
20050215	98142V104	WORLD AIR HOLDINGS, IN	10	WLDA	0646A	2	1
20050215	98142V104	WORLD AIR HOLDINGS, IN	400	WLDA	0733A	2	1
20050215	98144Q103	WORLD COMMERCE ONLI	66994	WCOLQ	0633A	2	204
20050215	98147T104	WORLD HEALTH ALTERNA	952	WHAI	0157A	2	2
20050215	98147T104	WORLD HEALTH ALTERNA	1431	WHAI	0226A	2	1
20050215	98147T104	WORLD HEALTH ALTERNA	35445	WHAI	0234A	2	4
20050215	98147T104	WORLD HEALTH ALTERNA	37800	WHAI	0309A	2	18
20050215	98148F202	WORLD GOLF LEAGUE IN	100000	WGFL	0157A	2	2
20050215	981517105	WORLD WASTE TECH INC	90	WDWT	0161A	2	1
20050215	981517105	WORLD WASTE TECH INC	500	WDWT	0623A	2	37
20050215	981517105	WORLD WASTE TECH INC	21984	WDWT	5065A	2	113
20050215	981517105	WORLD WASTE TECH INC	18800	WDWT	5099A	2	100
20050215	98156L307	WORLDGATE COMMUNIC/	392864	WGAT	0050A	2	7
20050215	98156L307	WORLDGATE COMMUNIC/	10647	WGAT	0158A	2	1
20050215	98156L307	WORLDGATE COMMUNIC/	7986	WGAT	0234A	2	3
20050215	98156L307	WORLDGATE COMMUNIC/	6179	WGAT	0352A	2	5
20050215	98156L307	WORLDGATE COMMUNIC/	49838	WGAT	0501A	2	14
20050215	98156L307	WORLDGATE COMMUNIC/	2107	WGAT	0690A	2	13
20050215	98156L307	WORLDGATE COMMUNIC/	2150	WGAT	5011A	2	5
20050215	98156L307	WORLDGATE COMMUNIC/	600	WGAT	5099A	2	2
20050215	98158A101	WORLDTEQ GROUP INTL	11496	WTEQ	0157A	2	3
20050215	98158A101	WORLDTEQ GROUP INTL	1400	WTEQ	0352A	2	2
20050215	98158A101	WORLDTEQ GROUP INTL	30	WTEQ	0632A	2	4
20050215	98211W108	WPT ENTERPRISES INC	100	WPTE	0050A	2	1
20050215	98211W108	WPT ENTERPRISES INC	943	WPTE	0060A	2	5
20050215	98211W108	WPT ENTERPRISES INC	27543	WPTE	0188A	2	5
20050215	98211W108	WPT ENTERPRISES INC	39428	WPTE	0226A	2	3
20050215	98211W108	WPT ENTERPRISES INC	600	WPTE	0355A	2	3
20050215	98211W108	WPT ENTERPRISES INC	5200	WPTE	0364A	2	9
20050215	98211W108	WPT ENTERPRISES INC	4596	WPTE	0571A	2	3
20050215	98211W108	WPT ENTERPRISES INC	9120	WPTE	0632A	2	3
20050215	98211W108	WPT ENTERPRISES INC	800	WPTE	0690A	2	2
20050215	98211W108	WPT ENTERPRISES INC	500	WPTE	5099A	2	6
20050215	982526105	WRIGLEY WILLIAM JR	310416	WWY	0019A	0	6
20050215	982526105	WRIGLEY WILLIAM JR	102	WWY	0188A	0	1
20050215	982526105	WRIGLEY WILLIAM JR	42	WWY	0271A	0	1
20050215	982526105	WRIGLEY WILLIAM JR	390	WWY	0633A	0	269
20050215	983024100	WYETH	415	WYE	0574A	0	3
20050215	983024100	WYETH	30400	WYE	0632A	0	1
20050215	983024100	WYETH	100	WYE	0768A	0	1
20050215	983024100	WYETH	310	WYE	0780A	0	1
20050215	983024100	WYETH	25	WYE	5039A	0	1
20050215	983134107	WYNN RESORTS LTD	1313	WYNN	0188A	2	3
20050215	983134107	WYNN RESORTS LTD	21599	WYNN	0355A	2	1
20050215	983598103	WYSAK PETROLEUM INC	99	WYSK	0501A	2	17
20050215	983598103	WYSAK PETROLEUM INC	267	WYSK	0623A	2	4
20050215	983598103	WYSAK PETROLEUM INC	600	WYSK	0750A	2	3
20050215	983598103	WYSAK PETROLEUM INC	24800	WYSK	5099A	2	2
20050215	98370R106	X CAL RESOURCES LTD (F	5000	XCASF	0188A	2	1
20050215	98370R106	X CAL RESOURCES LTD (F	10000	XCASF	0235A	2	2
20050215	98382P205	XRG INC NEW	101	XRGI	0157A	2	30
20050215	98382P205	XRG INC NEW	16	XRGI	0164A	2	1
20050215	98382P205	XRG INC NEW	27346	XRGI	0201A	2	4
20050215	98382P205	XRG INC NEW	277	XRGI	0418A	2	3
20050215	98382P205	XRG INC NEW	19578	XRGI	0750A	2	24
20050215	98389C108	XDOGS INC	24165	XDGI	0157A	2	3
20050215	983919101	XILINX INC	580	XLNX	0152A	2	11
20050215	983919101	XILINX INC	250	XLNX	0407A	2	1
20050215	983919101	XILINX INC	1	XLNX	0780A	2	2
20050215	983919101	XILINX INC	47	XLNX	0780A	2	2
20050215	983919101	XILINX INC	46375	XLNX	2424A	2	1
20050215	984111302	XENOVA GROUP PLC ADS	33941	XNVA	0188A	2	4
20050215	984111302	XENOVA GROUP PLC ADS	26512	XNVA	0646A	2	3
20050215	984121103	XEROX CORPORATION	8407	XRX	0201A	0	1
20050215	984121103	XEROX CORPORATION	1368	XRX	0501A	0	1
20050215	984121103	XEROX CORPORATION	2322	XRX	0690A	0	1
20050215	984121103	XEROX CORPORATION	140	XRX	0749A	0	2

20050215	984121103	XEROX CORPORATION	1500	XRX	0796A	0	1
20050215	984149104	XYBERNAUT CORP	198737	XYBR	0005A	2	1
20050215	984149104	XYBERNAUT CORP	904897	XYBR	0141A	2	6
20050215	984149104	XYBERNAUT CORP	900	XYBR	0157A	2	1
20050215	984149104	XYBERNAUT CORP	66244	XYBR	0355A	2	2
20050215	984149104	XYBERNAUT CORP	182672	XYBR	0437A	2	41
20050215	984149104	XYBERNAUT CORP	300	XYBR	0547A	2	1
20050215	984149104	XYBERNAUT CORP	49600	XYBR	0551A	2	2
20050215	984149104	XYBERNAUT CORP	18729	XYBR	0573A	2	17
20050215	98414Y109	XFONE INC	2165	XFNE	0161A	2	1
20050215	98414Y109	XFONE INC	300	XFNE	0226A	2	1
20050215	98414Y109	XFONE INC	19267	XFNE	0418A	2	19
20050215	98414Y109	XFONE INC	8200	XFNE	0443A	2	4
20050215	98415K207	XSTREAM BEVERAGE NET	10770	XSBV	0161A	2	132
20050215	98416M103	XRAYMEDIA INC	2000	XRYM	0019A	2	5
20050215	98416M103	XRAYMEDIA INC	122333	XRYM	0161A	2	1
20050215	98416R102	XTREME TECHNOLOGIES	153395	XTMG	0705A	2	70
20050215	98416Y107	XINHUA CHINA LTD	2120	XHUA	0010A	2	7
20050215	98416Y107	XINHUA CHINA LTD	76	XHUA	0157A	2	51
20050215	98416Y107	XINHUA CHINA LTD	1000	XHUA	0750A	2	26
20050215	98416Y107	XINHUA CHINA LTD	7000	XHUA	5011A	2	3
20050215	984238105	YM BIOSCIENCES INC	33	YMI	0019A	1	2
20050215	984238105	YM BIOSCIENCES INC	100900	YMI	0311A	1	4
20050215	984238105	YM BIOSCIENCES INC	2000	YMI	0443A	1	2
20050215	984238105	YM BIOSCIENCES INC	814	YMI	5039A	1	5
20050215	984238105	YM BIOSCIENCES INC	22100	YMI	5046A	1	1
20050215	984332106	YAHOO INC	169304	YHOO	0126A	2	1
20050215	984332106	YAHOO INC	1200	YHOO	0647A	2	1
20050215	984846105	YANZHOU COAL MNG CO	1425	YZC	0164A	0	6
20050215	984846105	YANZHOU COAL MNG CO	8915	YZC	0551A	0	7
20050215	987824109	YP CORP	2810	YPNT	0044A	2	6
20050215	987824109	YP CORP	500	YPNT	0283A	2	13
20050215	987824109	YP CORP	52500	YPNT	0309A	2	214
20050215	987824109	YP CORP	1	YPNT	0623A	2	181
20050215	987824109	YP CORP	17917	YPNT	0705A	2	3
20050215	98849V506	YUKON ZINC CORP	1000	YZCCF	0443A	2	9
20050215	98849V506	YUKON ZINC CORP	63012	YZCCF	5099A	2	3
20050215	98849W10E	YUKOS CORP SPONS ADF	10	YUKOY	0019A	2	1
20050215	98849W10E	YUKOS CORP SPONS ADF	1100	YUKOY	0201A	2	1
20050215	98849W10E	YUKOS CORP SPONS ADF	253613	YUKOY	0352A	2	35
20050215	98849W10E	YUKOS CORP SPONS ADF	48825	YUKOY	0773A	2	3
20050215	988918108	ZI CORP	30727	ZICA	5099A	2	24
20050215	98906U102	ZANN CORPORATION	241	ZANN	0157A	2	1
20050215	98906U102	ZANN CORPORATION	246265	ZANN	0161A	2	4
20050215	98912M201	ZAP	32824	ZAPZ	0141A	2	25
20050215	98912M201	ZAP	340	ZAPZ	0352A	2	1
20050215	98912M201	ZAP	35424	ZAPZ	0443A	2	7
20050215	98912M201	ZAP	147	ZAPZ	0633A	2	2
20050215	98912M201	ZAP	151500	ZAPZ	5065A	2	52
20050215	98935F100	ZENEX INTL INC	1351	ZENX	0623A	2	357
20050215	98935F100	ZENEX INTL INC	38	ZENX	0633A	2	119
20050215	98935F100	ZENEX INTL INC	10000	ZENX	0785A	2	1
20050215	989414107	ZENIX INCOME FUND INC	376	ZIF	0407A	0	4
20050215	989414107	ZENIX INCOME FUND INC	12134	ZIF	0443A	0	16
20050215	98950P108	ZHONE TECH INC NEW	14650	ZHNE	0355A	2	2
20050215	98950P108	ZHONE TECH INC NEW	35778	ZHNE	0573A	2	4
20050215	989513205	ZILA INC	834	ZILA	0005A	2	1
20050215	989513205	ZILA INC	8642	ZILA	0355A	2	2
20050215	989513205	ZILA INC	229	ZILA	0501A	2	1
20050215	989513205	ZILA INC	11	ZILA	0633A	2	4
20050215	989513205	ZILA INC	107556	ZILA	0773A	2	3
20050215	989513205	ZILA INC	68500	ZILA	5099A	2	7
20050215	98974P100	ZIX CORPORATION	150	ZIXI	0013A	2	1
20050215	98974P100	ZIX CORPORATION	7477	ZIXI	0074A	2	2
20050215	98974P100	ZIX CORPORATION	7203	ZIXI	0501A	2	2
20050215	98974P100	ZIX CORPORATION	2768	ZIXI	0549A	2	39
20050215	98974P100	ZIX CORPORATION	921	ZIXI	0569A	2	1
20050215	98974P100	ZIX CORPORATION	16169	ZIXI	0642A	2	4
20050215	98974P100	ZIX CORPORATION	2650	ZIXI	0690A	2	1
20050215	98974Y101	ZKID NETWORK COMPAN	110	ZKID	0015A	2	6

20050215	98974Y101	ZKID NETWORK COMPAN'	2752	ZKID	0157A	2	1
20050215	98974Y101	ZKID NETWORK COMPAN'	7342	ZKID	0501A	2	5
20050215	989834106	ZWEIG FUND INC	11300	ZF	0005A	0	27
20050215	989834106	ZWEIG FUND INC	4885	ZF	0690A	0	8
20050215	989834106	ZWEIG FUND INC	1	ZF	0727A	0	11
20050215	D1668R123	DAIMLERCHRYSLER AG O	12187	DCX	0074A	0	1
20050215	D1668R123	DAIMLERCHRYSLER AG O	5000	DCX	0213A	0	3
20050215	D1668R123	DAIMLERCHRYSLER AG O	95	DCX	0221A	0	2
20050215	D1668R123	DAIMLERCHRYSLER AG O	100	DCX	0271A	0	10
20050215	D1668R123	DAIMLERCHRYSLER AG O	1707	DCX	0418A	0	1
20050215	D1668R123	DAIMLERCHRYSLER AG O	161721	DCX	0437A	0	18
20050215	D1668R123	DAIMLERCHRYSLER AG O	31416	DCX	0501A	0	3
20050215	D1668R123	DAIMLERCHRYSLER AG O	500	DCX	0549A	0	4
20050215	D1668R123	DAIMLERCHRYSLER AG O	279	DCX	0571A	0	2
20050215	D1668R123	DAIMLERCHRYSLER AG O	100	DCX	0784A	0	1
20050215	D18190898	DEUTSCHE BANK AG NAM	952	DB	0030A	0	55
20050215	D18190898	DEUTSCHE BANK AG NAM	969	DB	0074A	0	1
20050215	D18190898	DEUTSCHE BANK AG NAM	8673	DB	0221A	0	58
20050215	D18190898	DEUTSCHE BANK AG NAM	194	DB	0234A	0	2
20050215	D18190898	DEUTSCHE BANK AG NAM	8204	DB	0352A	0	1
20050215	G02995101	AMERICAN SAFETY INSUF	27570	ASI	0005A	0	1
20050215	G03910109	ANNUITY & LIFE RE HLDG	2314	ANNRF	0019A	2	23
20050215	G03910109	ANNUITY & LIFE RE HLDG	10995	ANNRF	0044A	2	4
20050215	G03910109	ANNUITY & LIFE RE HLDG	191	ANNRF	0164A	2	3
20050215	G20045202	CENTRAL EUROPEAN MEI	32346	CETV	0443A	2	2
20050215	G20045202	CENTRAL EUROPEAN MEI	8700	CETV	0573A	2	1
20050215	G2108N109	CHINADOTCOM CORP.	11921	CHINA	0549A	2	3
20050215	G2108N109	CHINADOTCOM CORP.	37128	CHINA	0642A	2	1
20050215	G2108N109	CHINADOTCOM CORP.	5884	CHINA	0756A	2	3
20050215	G2108N109	CHINADOTCOM CORP.	1000	CHINA	5099A	2	1
20050215	G2110R106	CHIPMOS TECHNOLOGIES	1645	IMOS	0158A	2	2
20050215	G2110R106	CHIPMOS TECHNOLOGIES	28615	IMOS	0161A	2	4
20050215	G2110R106	CHIPMOS TECHNOLOGIES	21387	IMOS	0188A	2	5
20050215	G2110R106	CHIPMOS TECHNOLOGIES	10	IMOS	0283A	2	282
20050215	G2110R106	CHIPMOS TECHNOLOGIES	12196	IMOS	0437A	2	3
20050215	G2110R106	CHIPMOS TECHNOLOGIES	2300	IMOS	0549A	2	14
20050215	G2110R106	CHIPMOS TECHNOLOGIES	43343	IMOS	0573A	2	3
20050215	G2110R106	CHIPMOS TECHNOLOGIES	5	IMOS	0633A	2	7
20050215	G2110R106	CHIPMOS TECHNOLOGIES	21058	IMOS	0671A	2	32
20050215	G2110R106	CHIPMOS TECHNOLOGIES	9303	IMOS	0690A	2	6
20050215	G2110R106	CHIPMOS TECHNOLOGIES	89200	IMOS	0773A	2	4
20050215	G3156P103	ASA BERMUDA LIMITED	26300	ASA	0019A	0	3
20050215	G3156P103	ASA BERMUDA LIMITED	6796	ASA	0501A	0	1
20050215	G3156P103	ASA BERMUDA LIMITED	35643	ASA	0642A	0	1
20050215	G31611109	XCELERA INC	1870	XLACF	0141A	2	5
20050215	G31611109	XCELERA INC	6467	XLACF	0164A	2	5
20050215	G31611109	XCELERA INC	23389	XLACF	0188A	2	5
20050215	G31611109	XCELERA INC	47910	XLACF	0352A	2	63
20050215	G31611109	XCELERA INC	19493	XLACF	0705A	2	47
20050215	G31611109	XCELERA INC	50	XLACF	3851A	2	62
20050215	G36535113	FOSTER WHEELER WTS (	313198	FWHWF	0005A	2	21
20050215	G36535113	FOSTER WHEELER WTS (	13006	FWHWF	0141A	2	2
20050215	G36535113	FOSTER WHEELER WTS (	25144	FWHWF	0188A	2	4
20050215	G36535113	FOSTER WHEELER WTS (	2999	FWHWF	0234A	2	1
20050215	G36535113	FOSTER WHEELER WTS (	43098	FWHWF	0385A	2	15
20050215	G36535113	FOSTER WHEELER WTS (	91603	FWHWF	0443A	2	2
20050215	G36535113	FOSTER WHEELER WTS (	18371	FWHWF	0633A	2	3
20050215	G36738105	FRESH DEL MONTE PROD	6093	FDP	0005A	0	1
20050215	G36738105	FRESH DEL MONTE PROD	10968	FDP	0437A	0	32
20050215	G36738105	FRESH DEL MONTE PROD	300	FDP	0549A	0	34
20050215	G36738105	FRESH DEL MONTE PROD	38230	FDP	0642A	0	1
20050215	G36738105	FRESH DEL MONTE PROD	1142	FDP	3675A	0	1
20050215	G3682E127	FRONTLINE LTD	23002	FRO	0155A	0	1
20050215	G3682E127	FRONTLINE LTD	15200	FRO	0161A	0	1
20050215	G3682E127	FRONTLINE LTD	268	FRO	0188A	0	1
20050215	G3682E127	FRONTLINE LTD	5216	FRO	0234A	0	1
20050215	G3682E127	FRONTLINE LTD	29900	FRO	0646A	0	4
20050215	G3682E127	FRONTLINE LTD	8340	FRO	0690A	0	2
20050215	G37260109	GARMIN LTD	23	GRMN	0060A	2	1
20050215	G37260109	GARMIN LTD	27485	GRMN	0126A	2	1

20050215	G37260109	GARMIN LTD	35430	GRMN	0437A	2	79
20050215	G37260109	GARMIN LTD	353	GRMN	0438A	2	3
20050215	G37260109	GARMIN LTD	11597	GRMN	0501A	2	2
20050215	G37260109	GARMIN LTD	19532	GRMN	0549A	2	80
20050215	G37260109	GARMIN LTD	234537	GRMN	0551A	2	83
20050215	G37260109	GARMIN LTD	29680	GRMN	0573A	2	2
20050215	G37260109	GARMIN LTD	65018	GRMN	0642A	2	1
20050215	G37260109	GARMIN LTD	2920	GRMN	0647A	2	3
20050215	G37260109	GARMIN LTD	29226	GRMN	0671A	2	51
20050215	G37260109	GARMIN LTD	125634	GRMN	0690A	2	16
20050215	G3921A175	GLOBAL CROSSING LTD N	226728	GLBC	0005A	2	18
20050215	G3921A175	GLOBAL CROSSING LTD N	3177	GLBC	0052A	2	6
20050215	G3921A175	GLOBAL CROSSING LTD N	61883	GLBC	0161A	2	37
20050215	G3921A175	GLOBAL CROSSING LTD N	10684	GLBC	0234A	2	7
20050215	G3921A175	GLOBAL CROSSING LTD N	1649	GLBC	0235A	2	21
20050215	G3921A175	GLOBAL CROSSING LTD N	648	GLBC	0443A	2	23
20050215	G3921A175	GLOBAL CROSSING LTD N	146175	GLBC	0671A	2	25
20050215	G3921A175	GLOBAL CROSSING LTD N	1294922	GLBC	0690A	2	35
20050215	G3921A175	GLOBAL CROSSING LTD N	79100	GLBC	5118A	2	14
20050215	G3930E101	GLOBALSANTAFE CORP	54810	GSF	0385A	0	1
20050215	G3930E101	GLOBALSANTAFE CORP	167	GSF	0688A	0	1
20050215	G3930H104	GLOBALSTAR TELECOMM	21035	GSTRF	0141A	2	272
20050215	G3930H104	GLOBALSTAR TELECOMM	63257	GSTRF	0158A	2	419
20050215	G3930H104	GLOBALSTAR TELECOMM	464727	GSTRF	0352A	2	999
20050215	G3930H104	GLOBALSTAR TELECOMM	7600	GSTRF	5099A	2	548
20050215	G4776G101	INGERSOLL-RAND CO. LTI	1	IR	0030A	0	1
20050215	G4776G101	INGERSOLL-RAND CO. LTI	200	IR	0265A	0	1
20050215	G4776G101	INGERSOLL-RAND CO. LTI	18617	IR	0501A	0	1
20050215	G4776G101	INGERSOLL-RAND CO. LTI	29	IR	0688A	0	1
20050215	G5299G106	KNIGHTSBRIDGE TANKER	100	VLCCF	0064A	2	1
20050215	G5299G106	KNIGHTSBRIDGE TANKER	100	VLCCF	0103A	2	1
20050215	G5299G106	KNIGHTSBRIDGE TANKER	2002	VLCCF	0188A	2	1
20050215	G5299G106	KNIGHTSBRIDGE TANKER	4034	VLCCF	0501A	2	1
20050215	G5299G106	KNIGHTSBRIDGE TANKER	29381	VLCCF	0551A	2	42
20050215	G5299G106	KNIGHTSBRIDGE TANKER	52	VLCCF	0569A	2	4
20050215	G5299G106	KNIGHTSBRIDGE TANKER	71204	VLCCF	0671A	2	12
20050215	G5299G106	KNIGHTSBRIDGE TANKER	44046	VLCCF	0690A	2	12
20050215	G56462149	LORAL SPACE&COMMUNI	29407	LORBQ	0005A	2	230
20050215	G56462149	LORAL SPACE&COMMUNI	25050	LORBQ	0418A	2	322
20050215	G56462149	LORAL SPACE&COMMUNI	4500	LORBQ	0501A	2	3
20050215	G56462149	LORAL SPACE&COMMUNI	5000	LORBQ	0623A	2	3
20050215	G56462198	LORAL SPACE & COMMUN	245475	LRLSQ	0005A	2	35
20050215	G56462198	LORAL SPACE & COMMUN	9230	LRLSQ	0226A	2	10
20050215	G56462198	LORAL SPACE & COMMUN	598691	LRLSQ	0352A	2	119
20050215	G5876H105	MARVELL TECH GROUP LT	1400	MRVL	0019A	2	1
20050215	G5876H105	MARVELL TECH GROUP LT	11122	MRVL	0690A	2	1
20050215	G5876H105	MARVELL TECH GROUP LT	548	MRVL	0749A	2	2
20050215	G5876H105	MARVELL TECH GROUP LT	18	MRVL	0799A	2	1
20050215	G6052F103	MAX RE CAPITAL LTD	25100	MXRE	0188A	2	2
20050215	G6359F103	NABORS INDS LTD (NEW)	39403	NBR	0005A	1	1
20050215	G6359F103	NABORS INDS LTD (NEW)	6	NBR	0010A	1	5
20050215	G6359F103	NABORS INDS LTD (NEW)	7944	NBR	0551A	1	3
20050215	G64180105	NELSON RESOURCES LTD	17500	NLRRF	0010A	2	5
20050215	G65773106	NORDIC AMERICAN TANK	15000	NAT	0019A	0	3
20050215	G65773106	NORDIC AMERICAN TANK	100590	NAT	0050A	0	40
20050215	G65773106	NORDIC AMERICAN TANK	34201	NAT	0161A	0	15
20050215	G65773106	NORDIC AMERICAN TANK	791	NAT	0188A	0	7
20050215	G65773106	NORDIC AMERICAN TANK	850	NAT	0271A	0	2
20050215	G65773106	NORDIC AMERICAN TANK	2097	NAT	0418A	0	1
20050215	G65773106	NORDIC AMERICAN TANK	600	NAT	0671A	0	1
20050215	G7303A109	QIAO XING UNIV TELEPHC	39355	XING	0050A	2	19
20050215	G7303A109	QIAO XING UNIV TELEPHC	146	XING	0074A	2	9
20050215	G7303A109	QIAO XING UNIV TELEPHC	1445	XING	0226A	2	2
20050215	G7303A109	QIAO XING UNIV TELEPHC	17792	XING	0352A	2	17
20050215	G7303A109	QIAO XING UNIV TELEPHC	3270	XING	0437A	2	18
20050215	G7303A109	QIAO XING UNIV TELEPHC	16000	XING	0573A	2	2
20050215	G7303A109	QIAO XING UNIV TELEPHC	1035	XING	0651A	2	4
20050215	G7303A109	QIAO XING UNIV TELEPHC	14887	XING	0671A	2	121
20050215	G7303A109	QIAO XING UNIV TELEPHC	6261	XING	0690A	2	4
20050215	G75300106	RESOURCE FINANCE&INV	400	RFIVF	0019A	2	107

20050215	G75300106	RESOURCE FINANCE&INV	20867	RFIVF	0161A	2	24
20050215	G75300106	RESOURCE FINANCE&INV	2000	RFIVF	0221A	2	7
20050215	G75300106	RESOURCE FINANCE&INV	5000	RFIVF	0501A	2	5
20050215	G75300106	RESOURCE FINANCE&INV	2975	RFIVF	0623A	2	24
20050215	G75300106	RESOURCE FINANCE&INV	15	RFIVF	0750A	2	124
20050215	G75300106	RESOURCE FINANCE&INV	20000	RFIVF	5099A	2	8
20050215	G7945J104	SEAGATE TECHNOLOGY	258241	STX	0005A	0	1
20050215	G7945J104	SEAGATE TECHNOLOGY	2900	STX	0690A	0	1
20050215	G7945J104	SEAGATE TECHNOLOGY	23	STX	0749A	0	10
20050215	G7945J104	SEAGATE TECHNOLOGY	100	STX	3550A	0	1
20050215	G81075106	SHIP FINANCE INTERNATI	24414	SFL	0019A	0	5
20050215	G81075106	SHIP FINANCE INTERNATI	78405	SFL	0031A	0	2
20050215	G81075106	SHIP FINANCE INTERNATI	16875	SFL	0044A	0	2
20050215	G81075106	SHIP FINANCE INTERNATI	20602	SFL	0100A	0	2
20050215	G81075106	SHIP FINANCE INTERNATI	4621	SFL	0103A	0	3
20050215	G81075106	SHIP FINANCE INTERNATI	30000	SFL	0215A	0	1
20050215	G81075106	SHIP FINANCE INTERNATI	3726	SFL	0425A	0	3
20050215	G81075106	SHIP FINANCE INTERNATI	4100	SFL	0437A	0	2
20050215	G81075106	SHIP FINANCE INTERNATI	111940	SFL	0642A	0	1
20050215	G81075106	SHIP FINANCE INTERNATI	34	SFL	0646A	0	1
20050215	G81075106	SHIP FINANCE INTERNATI	1328	SFL	0690A	0	1
20050215	G81477104	SINA CORPORATION	9100	SINA	0018A	2	3
20050215	G81477104	SINA CORPORATION	46200	SINA	0100A	2	3
20050215	G81477104	SINA CORPORATION	87686	SINA	0161A	2	3
20050215	G81477104	SINA CORPORATION	89400	SINA	0213A	2	3
20050215	G81477104	SINA CORPORATION	1970	SINA	0309A	2	1
20050215	G81477104	SINA CORPORATION	69480	SINA	0311A	2	3
20050215	G81477104	SINA CORPORATION	155491	SINA	0501A	2	3
20050215	G81477104	SINA CORPORATION	507136	SINA	0573A	2	4
20050215	G81477104	SINA CORPORATION	30539	SINA	0642A	2	2
20050215	G81477104	SINA CORPORATION	53751	SINA	0690A	2	3
20050215	G81477104	SINA CORPORATION	3235	SINA	5048A	2	1
20050215	G84385106	CHINA TECHNOLOGY GLC	14556	CTGLF	0633A	2	2
20050215	G84385106	CHINA TECHNOLOGY GLC	100	CTGLF	0690A	2	4
20050215	G90078109	TRANSOCEAN INC	600	RIG	0067A	0	1
20050215	G90078109	TRANSOCEAN INC	5700	RIG	0116A	0	15
20050215	G90078109	TRANSOCEAN INC	1	RIG	0385A	0	1
20050215	G90078109	TRANSOCEAN INC	14652	RIG	0551A	0	3
20050215	G90078109	TRANSOCEAN INC	2956	RIG	0642A	0	2
20050215	G90078109	TRANSOCEAN INC	8961	RIG	0688A	0	1
20050215	G90078109	TRANSOCEAN INC	1	RIG	0816A	0	5
20050215	G9032C109	TRENWICK GROUP (HOLD	379	TWKGQ	0157A	2	132
20050215	G9032C109	TRENWICK GROUP (HOLD	39487	TWKGQ	0633A	2	34
20050215	G9456A100	GOLAR LNG LTD (BERMUI	100	GLNG	0064A	2	1
20050215	G9456A100	GOLAR LNG LTD (BERMUI	13825	GLNG	0221A	2	4
20050215	G9456A100	GOLAR LNG LTD (BERMUI	45600	GLNG	0646A	2	1
20050215	G9456A100	GOLAR LNG LTD (BERMUI	570	GLNG	5008A	2	1
20050215	G9825R107	XOMA LTD (BERMUDA)	18473	XOMA	0551A	2	1
20050215	H8920M855	UBS AG ORD SHS (NEW)	235	UBS	0012A	0	5
20050215	H8920M855	UBS AG ORD SHS (NEW)	4245	UBS	0030A	0	54
20050215	H8920M855	UBS AG ORD SHS (NEW)	100	UBS	0271A	0	2
20050215	H8920M855	UBS AG ORD SHS (NEW)	37	UBS	0311A	0	1
20050215	H8920M855	UBS AG ORD SHS (NEW)	10376	UBS	0437A	0	2
20050215	H8920M855	UBS AG ORD SHS (NEW)	24	UBS	0571A	0	1
20050215	L6388F110	MILLICOM INTL CELLULAR	1343	MICC	0188A	2	1
20050215	L6388F110	MILLICOM INTL CELLULAR	3187	MICC	0437A	2	1
20050215	L6388F110	MILLICOM INTL CELLULAR	1204	MICC	0438A	2	2
20050215	L6388F110	MILLICOM INTL CELLULAR	3263	MICC	0551A	2	42
20050215	L6388F110	MILLICOM INTL CELLULAR	19205	MICC	0690A	2	3
20050215	L6388F110	MILLICOM INTL CELLULAR	7500	MICC	5065A	2	12
20050215	L6388F110	MILLICOM INTL CELLULAR	7500	MICC	5099A	2	13
20050215	M01764105	A C L N LTD	1100	ACLNF	0074A	2	786
20050215	M01764105	A C L N LTD	980	ACLNF	0141A	2	104
20050215	M01764105	A C L N LTD	82018	ACLNF	0352A	2	641
20050215	M01764105	A C L N LTD	27249	ACLNF	0690A	2	678
20050215	M1500S107	ARYT INDUSTRIES LTD-OI	10000	ARYTF	0571A	2	1
20050215	M15332105	ATTUNITY LTD	2000	ATTU	0234A	2	1
20050215	M15332105	ATTUNITY LTD	275298	ATTU	0773A	2	23
20050215	M22465104	CHECK POINT SOFTWR T	53471	CHKP	0126A	2	1
20050215	M25596103	COMMTOUCH SOFTWARE	2376	CTCHC	0044A	2	1

20050215	M25596103	COMMTOUCH SOFTWARE	7868	CTCHC	0188A	2	1
20050215	M25596103	COMMTOUCH SOFTWARE	19174	CTCHC	0221A	2	1
20050215	M25596103	COMMTOUCH SOFTWARE	83	CTCHC	0501A	2	2
20050215	M25596103	COMMTOUCH SOFTWARE	17	CTCHC	0690A	2	4
20050215	M37576101	ELBIT VISION SYSTEMS L	100	EVSNF	0157A	2	2
20050215	M37576101	ELBIT VISION SYSTEMS L	3600	EVSNF	0164A	2	3
20050215	M37576101	ELBIT VISION SYSTEMS L	2000	EVSNF	0438A	2	32
20050215	M37576101	ELBIT VISION SYSTEMS L	29688	EVSNF	0632A	2	18
20050215	M37605108	ELBIT MEDICAL IMAGING I	283	EMITF	0044A	2	1
20050215	M37605108	ELBIT MEDICAL IMAGING I	15313	EMITF	0161A	2	3
20050215	M37605108	ELBIT MEDICAL IMAGING I	3011	EMITF	0501A	2	3
20050215	M37605108	ELBIT MEDICAL IMAGING I	1793	EMITF	0571A	2	1
20050215	M40990109	E-SIM LTD	15157	ESIMF	0443A	2	13
20050215	M40990109	E-SIM LTD	47	ESIMF	0633A	2	2
20050215	M41415106	POWERDSINE LTD (ISRAE	1300	PDSN	0074A	2	1
20050215	M41415106	POWERDSINE LTD (ISRAE	18002	PDSN	0352A	2	1
20050215	M41415106	POWERDSINE LTD (ISRAE	27105	PDSN	0642A	2	5
20050215	M41415106	POWERDSINE LTD (ISRAE	850	PDSN	0705A	2	1
20050215	M41415106	POWERDSINE LTD (ISRAE	3800	PDSN	2424A	2	2
20050215	M52020100	GIVEN IMAGING LTD	86	GIVN	0235A	2	1
20050215	M52020100	GIVEN IMAGING LTD	471	GIVN	0437A	2	2
20050215	M52020100	GIVEN IMAGING LTD	5834	GIVN	0438A	2	2
20050215	M52020100	GIVEN IMAGING LTD	30029	GIVN	0501A	2	3
20050215	M52020100	GIVEN IMAGING LTD	2600	GIVN	0569A	2	1
20050215	M52020100	GIVEN IMAGING LTD	15866	GIVN	0642A	2	2
20050215	M52020100	GIVEN IMAGING LTD	137300	GIVN	0671A	2	82
20050215	M52020100	GIVEN IMAGING LTD	1128743	GIVN	0690A	2	443
20050215	M56595107	INTERNET GOLD-GOLDEN	434	IGLD	0283A	2	22
20050215	M56595107	INTERNET GOLD-GOLDEN	4673	IGLD	0705A	2	27
20050215	M56595107	INTERNET GOLD-GOLDEN	12250	IGLD	5099A	2	507
20050215	M6706C103	LANOPTICS LTD -ORD-	16100	LNOP	0050A	2	17
20050215	M6706C103	LANOPTICS LTD -ORD-	155	LNOP	0201A	2	1
20050215	M6706C103	LANOPTICS LTD -ORD-	1346	LNOP	0234A	2	2
20050215	M6706C103	LANOPTICS LTD -ORD-	21580	LNOP	0279A	2	7
20050215	M6706C103	LANOPTICS LTD -ORD-	1657	LNOP	0385A	2	3
20050215	M6706C103	LANOPTICS LTD -ORD-	25686	LNOP	0573A	2	15
20050215	M6786D104	MAGAL SECURITY SYSTEI	500	MAGS	0067A	2	6
20050215	M6786D104	MAGAL SECURITY SYSTEI	8916	MAGS	0355A	2	3
20050215	M6786D104	MAGAL SECURITY SYSTEI	5729	MAGS	0573A	2	24
20050215	M74919149	NEXUS TELOCATION SYS	2567	NXUSF	0164A	2	2
20050215	M74919149	NEXUS TELOCATION SYS	497641	NXUSF	0438A	2	4
20050215	M7524R108	OPTIBASE LTD	179591	OBAS	0642A	2	1
20050215	M7524R108	OPTIBASE LTD	37	OBAS	0690A	2	5
20050215	M81863108	RADA ELECTRONICS INDS	5000	RADI	0221A	2	4
20050215	M81863108	RADA ELECTRONICS INDS	200	RADI	0355A	2	1
20050215	M81863108	RADA ELECTRONICS INDS	21797	RADI	0501A	2	69
20050215	M81863108	RADA ELECTRONICS INDS	32	RADI	0690A	2	52
20050215	M81865103	RADCOM LTD	47826	RDCM	0438A	2	4
20050215	M81865103	RADCOM LTD	44	RDCM	0623A	2	63
20050215	M81867109	RADVIEW SOFTWARE LTD	500	RDVWF	0157A	2	7
20050215	M81867109	RADVIEW SOFTWARE LTD	15264	RDVWF	0161A	2	2
20050215	M8405Q102	SHOPPING.COM LTD	31326	SHOP	0005A	2	1
20050215	M8405Q102	SHOPPING.COM LTD	488	SHOP	0355A	2	1
20050215	M8405Q102	SHOPPING.COM LTD	2378	SHOP	0438A	2	4
20050215	M8405Q102	SHOPPING.COM LTD	33143	SHOP	0443A	2	5
20050215	M8405Q102	SHOPPING.COM LTD	19	SHOP	0646A	2	1
20050215	M8708Y109	SUPERCOM LTD (ISRAEL)	18686	SPCBF	0012A	2	37
20050215	M8708Y109	SUPERCOM LTD (ISRAEL)	10000	SPCBF	0031A	2	38
20050215	M8708Y109	SUPERCOM LTD (ISRAEL)	192900	SPCBF	0309A	2	35
20050215	M8708Y109	SUPERCOM LTD (ISRAEL)	40000	SPCBF	0725A	2	18
20050215	M8708Y109	SUPERCOM LTD (ISRAEL)	854	SPCBF	0750A	2	1
20050215	M87245102	SYNERON MEDICAL LTD C	134790	ELOS	0005A	2	52
20050215	M87245102	SYNERON MEDICAL LTD C	1919	ELOS	0044A	2	3
20050215	M87245102	SYNERON MEDICAL LTD C	9400	ELOS	0050A	2	1
20050215	M87245102	SYNERON MEDICAL LTD C	22600	ELOS	0074A	2	6
20050215	M87245102	SYNERON MEDICAL LTD C	5926	ELOS	0164A	2	2
20050215	M87245102	SYNERON MEDICAL LTD C	5790	ELOS	0188A	2	3
20050215	M87245102	SYNERON MEDICAL LTD C	3056	ELOS	0234A	2	4
20050215	M87245102	SYNERON MEDICAL LTD C	1650	ELOS	0271A	2	4
20050215	M87245102	SYNERON MEDICAL LTD C	19450	ELOS	0352A	2	1

20050215	M87245102	SYNERON MEDICAL LTD C	542	ELOS	0418A	2	1
20050215	M87245102	SYNERON MEDICAL LTD C	12778	ELOS	0690A	2	9
20050215	M87896102	TOP IMAGE SYS LTD	4900	TISA	0005A	2	2
20050215	M87896102	TOP IMAGE SYS LTD	1255	TISA	0044A	2	1
20050215	M87896102	TOP IMAGE SYS LTD	3959	TISA	0188A	2	1
20050215	M87896102	TOP IMAGE SYS LTD	18778	TISA	0226A	2	1
20050215	M87896102	TOP IMAGE SYS LTD	3824	TISA	0234A	2	2
20050215	M87896102	TOP IMAGE SYS LTD	23672	TISA	0418A	2	3
20050215	M87896102	TOP IMAGE SYS LTD	8635	TISA	0438A	2	4
20050215	M8791A109	ON TRACK INNOVATIONS	2470	OTIV	0050A	2	4
20050215	M8791A109	ON TRACK INNOVATIONS	700	OTIV	0074A	2	1
20050215	M8791A109	ON TRACK INNOVATIONS	4788	OTIV	0226A	2	5
20050215	M8791A109	ON TRACK INNOVATIONS	8799	OTIV	0438A	2	4
20050215	M8791A109	ON TRACK INNOVATIONS	900	OTIV	0551A	2	43
20050215	M8791A109	ON TRACK INNOVATIONS	15903	OTIV	0632A	2	6
20050215	M8791A109	ON TRACK INNOVATIONS	232	OTIV	0690A	2	1
20050215	M97601104	VOCALTEC COMMUNICAT	500	VOCL	0074A	2	7
20050215	M97601104	VOCALTEC COMMUNICAT	20320	VOCL	0352A	2	7
20050215	M97601104	VOCALTEC COMMUNICAT	200	VOCL	0573A	2	7
20050215	M97601104	VOCALTEC COMMUNICAT	57	VOCL	0633A	2	7
20050215	N07045102	ASM INTERNATL N.V	57100	ASMI	0050A	2	1
20050215	N07045102	ASM INTERNATL N.V	28603	ASMI	0573A	2	2
20050215	N07059111	ASML HOLDING NV NY RE	22779	ASML	0221A	2	4
20050215	N07059111	ASML HOLDING NV NY RE	100	ASML	0312A	2	1
20050215	N43837108	ICTS INTERNATIONAL NV	1500	ICTS	0067A	2	4
20050215	N43837108	ICTS INTERNATIONAL NV	4775	ICTS	0234A	2	4
20050215	N43837108	ICTS INTERNATIONAL NV	13650	ICTS	0534A	2	6
20050215	N43837108	ICTS INTERNATIONAL NV	31000	ICTS	5099A	2	6
20050215	N72482107	QIAGEN NV	2501	QGENF	0355A	2	2
20050215	N72482107	QIAGEN NV	22228	QGENF	0501A	2	11
20050215	N72482107	QIAGEN NV	108461	QGENF	0573A	2	12
20050215	N72482107	QIAGEN NV	2911	QGENF	0642A	2	3
20050215	N72482107	QIAGEN NV	76510	QGENF	0690A	2	11
20050215	N8715N103	TOOLEX INTL N.V. ORD	13500	TLXFQ	0221A	2	264
20050215	P16875109	BIOMETRIC SIGNALING IN	8	BTLGF	0234A	2	5
20050215	P16875109	BIOMETRIC SIGNALING IN	696	BTLGF	0352A	2	2
20050215	P16875109	BIOMETRIC SIGNALING IN	7228	BTLGF	0501A	2	18
20050215	P16875109	BIOMETRIC SIGNALING IN	1500	BTLGF	0623A	2	2
20050215	P16875109	BIOMETRIC SIGNALING IN	66216	BTLGF	5118A	2	23
20050215	P8696W104	SINOVAC BIOTECH LTD	3120	SVA	0188A	1	1
20050215	P8696W104	SINOVAC BIOTECH LTD	6840	SVA	0437A	1	18
20050215	P8696W104	SINOVAC BIOTECH LTD	6400	SVA	0443A	1	1
20050215	P8696W104	SINOVAC BIOTECH LTD	11000	SVA	0671A	1	28
20050215	P8696W104	SINOVAC BIOTECH LTD	40	SVA	0750A	1	46
20050215	P8696W104	SINOVAC BIOTECH LTD	1400	SVA	5099A	1	11
20050215	Y1775U107	CREATIVE TECHNOLOGY	3163	CREAF	0501A	2	2
20050215	Y1775U107	CREATIVE TECHNOLOGY	125382	CREAF	0642A	2	4
20050215	Y2109Q101	DRYSHIPS INC.	50000	DRYS	0043A	2	4
20050215	Y2109Q101	DRYSHIPS INC.	666	DRYS	0044A	2	1
20050215	Y2109Q101	DRYSHIPS INC.	1300	DRYS	0074A	2	1
20050215	Y2109Q101	DRYSHIPS INC.	500	DRYS	0284A	2	6
20050215	Y2109Q101	DRYSHIPS INC.	51232	DRYS	0571A	2	3
20050215	Y2692M103	GENERAL MARITIME COR	23500	GMR	0155A	0	5
20050215	Y6476W104	OMI CORPORATION(NEW)	12325	OMM	0005A	0	1
20050215	Y6476W104	OMI CORPORATION(NEW)	2289	OMM	0437A	0	1
20050215	Y8897Y107	TOP TANKERS INC	9925	TOPT	0005A	2	1
20050215	Y8897Y107	TOP TANKERS INC	5431	TOPT	0573A	2	1
20050215	Y8897Y107	TOP TANKERS INC	1301	TOPT	0690A	2	1

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Date	cusip	Ticker	ClearingID	fails	age
20050701	037032109	AGEN	0355A	3941	2
20050701	131347106	CPN	0355A	1016708	2
20050701	29264A206	ENWV	0355A	7842	9
20050701	639208107	NAVR	0355A	41783	9
20050701	87651B104	TASR	0355A	27144	1
20050701	895735108	TIV	0355A	144823	3
20050701	900006206	OVEN	0355A	162100	3
20050705	037032109	AGEN	0355A	8869	3
20050705	29264A206	ENWV	0355A	6339	10
20050705	87651B104	TASR	0355A	74266	2
20050705	895735108	TIV	0355A	128831	4
20050705	900006206	OVEN	0355A	143913	4
20050706	29264A206	ENWV	0355A	6311	11
20050706	87651B104	TASR	0355A	52711	3
20050706	895735108	TIV	0355A	119431	5
20050706	900006206	OVEN	0355A	117452	5
20050706	900006206	OVEN	0355A	22100	5
20050707	29264A206	ENWV	0355A	6258	12
20050707	895735108	TIV	0355A	138931	6
20050707	900006206	OVEN	0355A	138757	6
20050708	29264A206	ENWV	0355A	6118	13
20050708	895735108	TIV	0355A	134218	7
20050708	900006206	OVEN	0355A	131155	7
20050711	29264A206	ENWV	0355A	4611	14
20050711	900006206	OVEN	0355A	126854	8
20050712	131347106	CPN	0355A	56408	1
20050712	29264A206	ENWV	0355A	3236	15
20050712	573083102	MSO	0355A	25268	1
20050712	900006206	OVEN	0355A	121672	9
20050713	131347106	CPN	0355A	651700	2
20050713	29264A206	ENWV	0355A	829	16
20050713	900006206	OVEN	0355A	99305	10
20050714	29264A206	ENWV	0355A	14054	17
20050715	29264A206	ENWV	0355A	2137	18
20050718	131347106	CPN	0355A	141408	1
20050718	29264A206	ENWV	0355A	1693	19
20050719	131347106	CPN	0355A	223131	2
20050719	29264A206	ENWV	0355A	1193	20
20050719	895735108	TIV	0355A	7577	1
20050720	131347106	CPN	0355A	195771	3
20050722	690370101	OSTK	0355A	69	1
20050725	131347106	CPN	0355A	181760	1
20050726	131347106	CPN	0355A	297905	2
20050726	895735108	TIV	0355A	12248	1
20050727	131347106	CPN	0355A	204751	3
20050802	131347106	CPN	0355A	933073	1
20050803	131347106	CPN	0355A	1220973	2
20050804	690370101	OSTK	0355A	1079	1
20050805	690370101	OSTK	0355A	18231	2
20050808	131347106	CPN	0355A	330500	1

20050808	690370101	OSTK	0355A	63370	3
20050810	131347106	CPN	0355A	54643	1
20050811	056752108	BIDU	0355A	82599	1
20050812	056752108	BIDU	0355A	6127	2
20050818	639208107	NAVR	0355A	4706	1
20050818	87651B104	TASR	0355A	6364	1
20050819	056752108	BIDU	0355A	113607	1
20050819	131347106	CPN	0355A	51758	1
20050819	639208107	NAVR	0355A	14539	2
20050822	056752108	BIDU	0355A	10911	2
20050822	639208107	NAVR	0355A	22418	3
20050823	131347106	CPN	0355A	80653	1
20050823	639208107	NAVR	0355A	20034	4
20050823	64110L106	NFLX	0355A	4655	1
20050823	895735108	TIV	0355A	7323	1
20050824	131347106	CPN	0355A	9014	2
20050824	639208107	NAVR	0355A	32570	5
20050824	900006206	OVEN	0355A	7138	1
20050825	900006206	OVEN	0355A	33022	2
20050826	131347106	CPN	0355A	56054	1
20050826	895735108	TIV	0355A	1994	1
20050826	900006206	OVEN	0355A	29013	3
20050829	131347106	CPN	0355A	90822	2
20050829	29264A206	ENWV	0355A	54	1
20050829	900006206	OVEN	0355A	5300	4
20050829	900006206	OVEN	0355A	29417	4
20050830	29264A206	ENWV	0355A	54	2
20050830	900006206	OVEN	0355A	37917	5
20050831	131347106	CPN	0355A	144429	1
20050831	87651B104	TASR	0355A	25753	1
20050831	895735108	TIV	0355A	2939	1
20050831	900006206	OVEN	0355A	15186	6
20050901	131347106	CPN	0355A	79728	2
20050901	900006206	OVEN	0355A	15186	7
20050902	131347106	CPN	0355A	166369	3
20050902	895735108	TIV	0355A	1131	1
20050902	900006206	OVEN	0355A	16202	8
20050906	900006206	OVEN	0355A	14653	9
20050912	131347106	CPN	0355A	931914	1
20050912	64110L106	NFLX	0355A	50896	1
20050913	131347106	CPN	0355A	1128218	2
20050913	64110L106	NFLX	0355A	145178	2
20050914	131347106	CPN	0355A	58294	3
20050914	64110L106	NFLX	0355A	49026	3
20050916	29264A206	ENWV	0355A	13058	1
20050919	900006206	OVEN	0355A	14970	1
20050920	895735108	TIV	0355A	302	1
20050923	639208107	NAVR	0355A	7085	1
20050926	639208107	NAVR	0355A	12992	2
20050926	64110L106	NFLX	0355A	6238	1
20050928	639208107	NAVR	0355A	6942	1
20050929	639208107	NAVR	0355A	13502	2

20050929	90000620(	OVEN	0355A	3906	1
20050930	639208107	NAVR	0355A	5678	3
20050930	690370101	OSTK	0355A	2537	1
20050930	895735108	TIV	0355A	912	1
20051003	639208107	NAVR	0355A	8120	4
20051003	64110L106	NFLX	0355A	13091	1
20051003	895735108	TIV	0355A	4312	2
20051004	639208107	NAVR	0355A	10319	5
20051005	639208107	NAVR	0355A	19544	6
20051006	639208107	NAVR	0355A	12457	7
20051007	639208107	NAVR	0355A	2837	8
20051011	895735108	TIV	0355A	3384	1
20051012	895735108	TIV	0355A	1013	2
20051013	895735108	TIV	0355A	16676	3
20051014	895735108	TIV	0355A	26054	4
20051017	037032109	AGEN	0355A	7618	1
20051017	573083102	MSO	0355A	14366	1
20051017	895735108	TIV	0355A	25454	5
20051018	037032109	AGEN	0355A	10327	2
20051018	501014104	KKD	0355A	10062	1
20051018	895735108	TIV	0355A	28054	6
20051019	501014104	KKD	0355A	15296	2
20051019	895735108	TIV	0355A	51754	7
20051020	895735108	TIV	0355A	69254	8
20051021	895735108	TIV	0355A	69054	9
20051024	895735108	TIV	0355A	80154	10
20051025	037032109	AGEN	0355A	718	1
20051025	895735108	TIV	0355A	80654	11
20051026	037032109	AGEN	0355A	9895	2
20051026	29264A20(	ENWV	0355A	1051	1
20051026	895735108	TIV	0355A	80254	12
20051027	037032109	AGEN	0355A	5927	3
20051027	29264A20(	ENWV	0355A	2523	2
20051027	895735108	TIV	0355A	75454	13
20051028	895735108	TIV	0355A	75154	14
20051031	501014104	KKD	0355A	12116	1
20051031	895735108	TIV	0355A	75154	15
20051101	895735108	TIV	0355A	74854	16
20051102	037032109	AGEN	0355A	1876	1
20051102	895735108	TIV	0355A	73654	17
20051103	895735108	TIV	0355A	78687	18
20051103	90000620(	OVEN	0355A	3398	1
20051104	037032109	AGEN	0355A	28243	1
20051104	573083102	MSO	0355A	70480	1
20051104	895735108	TIV	0355A	78587	19
20051107	037032109	AGEN	0355A	10869	2
20051107	573083102	MSO	0355A	318586	2
20051107	895735108	TIV	0355A	65069	20
20051108	573083102	MSO	0355A	321352	3
20051108	895735108	TIV	0355A	52515	21
20051109	573083102	MSO	0355A	323952	4
20051109	895735108	TIV	0355A	32615	22

20051110	573083102	MSO	0355A	316452	5
20051110	895735108	TIV	0355A	27015	23
20051114	573083102	MSO	0355A	326252	6
20051114	895735108	TIV	0355A	26915	24
20051115	573083102	MSO	0355A	316792	7
20051115	639208107	NAVR	0355A	3403	1
20051115	64110L106	NFLX	0355A	28264	1
20051115	87651B104	TASR	0355A	41666	1
20051115	895735108	TIV	0355A	17735	25
20051116	573083102	MSO	0355A	305422	8
20051116	895735108	TIV	0355A	2922	26
20051117	056752108	BIDU	0355A	1900	1
20051117	573083102	MSO	0355A	302972	9
20051117	895735108	TIV	0355A	2222	27
20051118	056752108	BIDU	0355A	700	2
20051118	573083102	MSO	0355A	205372	10
20051121	573083102	MSO	0355A	203672	11
20051121	895735108	TIV	0355A	793	1
20051122	573083102	MSO	0355A	17092	12
20051123	573083102	MSO	0355A	17892	13
20051125	573083102	MSO	0355A	70692	14
20051128	573083102	MSO	0355A	69032	15
20051128	690370101	OSTK	0355A	23225	1
20051128	900006206	OVEN	0355A	24803	1
20051129	056752108	BIDU	0355A	4368	1
20051129	573083102	MSO	0355A	76432	16
20051129	690370101	OSTK	0355A	21045	2
20051129	900006206	OVEN	0355A	22629	2
20051130	690370101	OSTK	0355A	22105	3
20051130	900006206	OVEN	0355A	18802	3

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Date	cusip	Ticker	ClearingID	fails	age
20050913	64110L106	NFLX	0647A	2500	1
20050914	131347106	CPN	0647A	47300	1
20050915	131347106	CPN	0647A	47360	2
20050916	131347106	CPN	0647A	47360	3
20050921	037032109	AGEN	0647A	79800	1
20050921	87651B104	TASR	0647A	100000	1
20050922	037032109	AGEN	0647A	79800	2
20050922	87651B104	TASR	0647A	100000	2
20050923	87651B104	TASR	0647A	100000	3
20050926	87651B104	TASR	0647A	100000	4
20050928	131347106	CPN	0647A	94300	1
20051026	690370101	OSTK	0647A	78600	1

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Date	cusip	CNS_Name	Failed_Am	Ticker	ClearingID	Position_Age_in_Days
20070323	24823Q107	DENDREON CORPORATION	113776	DNDN	0005A	1
20070326	24823Q107	DENDREON CORPORATION	174876	DNDN	0005A	2
20070327	24823Q107	DENDREON CORPORATION	178869	DNDN	0005A	3
20070328	24823Q107	DENDREON CORPORATION	235118	DNDN	0005A	4
20070329	24823Q107	DENDREON CORPORATION	272412	DNDN	0005A	5
20070412	24823Q107	DENDREON CORPORATION	75236	DNDN	0005A	1
20070425	24823Q107	DENDREON CORPORATION	180356	DNDN	0005A	1
20070426	24823Q107	DENDREON CORPORATION	190124	DNDN	0005A	2
20070508	24823Q107	DENDREON CORPORATION	83042	DNDN	0005A	1
20070510	24823Q107	DENDREON CORPORATION	96642	DNDN	0005A	1
20070205	24823Q107	DENDREON CORPORATION	1700	DNDN	0015A	1
20070207	24823Q107	DENDREON CORPORATION	1000	DNDN	0015A	1
20070404	24823Q107	DENDREON CORPORATION	107778	DNDN	0015A	1
20070405	24823Q107	DENDREON CORPORATION	154157	DNDN	0015A	2
20070409	24823Q107	DENDREON CORPORATION	165524	DNDN	0015A	3
20070410	24823Q107	DENDREON CORPORATION	181664	DNDN	0015A	4
20070412	24823Q107	DENDREON CORPORATION	70139	DNDN	0015A	1
20070413	24823Q107	DENDREON CORPORATION	107775	DNDN	0015A	2
20070416	24823Q107	DENDREON CORPORATION	147792	DNDN	0015A	3
20070417	24823Q107	DENDREON CORPORATION	148928	DNDN	0015A	4
20070418	24823Q107	DENDREON CORPORATION	181049	DNDN	0015A	5
20070329	24823Q107	DENDREON CORPORATION	87440	DNDN	0019A	1
20070330	24823Q107	DENDREON CORPORATION	75000	DNDN	0019A	2
20070402	24823Q107	DENDREON CORPORATION	83685	DNDN	0019A	3
20070403	24823Q107	DENDREON CORPORATION	82025	DNDN	0019A	4
20070404	24823Q107	DENDREON CORPORATION	161626	DNDN	0019A	5
20070405	24823Q107	DENDREON CORPORATION	168749	DNDN	0019A	6
20070409	24823Q107	DENDREON CORPORATION	167055	DNDN	0019A	7
20070410	24823Q107	DENDREON CORPORATION	152335	DNDN	0019A	8
20070411	24823Q107	DENDREON CORPORATION	288071	DNDN	0019A	9
20070412	24823Q107	DENDREON CORPORATION	432686	DNDN	0019A	10
20070413	24823Q107	DENDREON CORPORATION	249474	DNDN	0019A	11
20070416	24823Q107	DENDREON CORPORATION	16312	DNDN	0019A	12
20070502	24823Q107	DENDREON CORPORATION	18809	DNDN	0019A	1
20070503	24823Q107	DENDREON CORPORATION	10200	DNDN	0019A	2
20070504	24823Q107	DENDREON CORPORATION	11200	DNDN	0019A	3
20070201	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	252
20070205	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	254
20070206	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	255
20070207	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	256
20070208	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	257
20070209	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	258
20070212	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	259
20070213	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	260
20070214	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	261
20070215	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	262
20070216	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	263
20070220	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	264
20070221	24823Q107	DENDREON CORPORATION	500	DNDN	0031A	265
20070502	24823Q107	DENDREON CORPORATION	10000	DNDN	0031A	1
20070503	24823Q107	DENDREON CORPORATION	10000	DNDN	0031A	2
20070409	24823Q107	DENDREON CORPORATION	246	DNDN	0039A	1
20070223	24823Q107	DENDREON CORPORATION	100	DNDN	0045A	1
20070409	24823Q107	DENDREON CORPORATION	29700	DNDN	0045A	1
20070508	24823Q107	DENDREON CORPORATION	125	DNDN	0045A	1
20070306	24823Q107	DENDREON CORPORATION	73	DNDN	0049A	1
20070328	24823Q107	DENDREON CORPORATION	25647	DNDN	0049A	1
20070329	24823Q107	DENDREON CORPORATION	25183	DNDN	0049A	2
20070330	24823Q107	DENDREON CORPORATION	28866	DNDN	0049A	3
20070402	24823Q107	DENDREON CORPORATION	53848	DNDN	0049A	4
20070403	24823Q107	DENDREON CORPORATION	53848	DNDN	0049A	5
20070404	24823Q107	DENDREON CORPORATION	127443	DNDN	0049A	6
20070405	24823Q107	DENDREON CORPORATION	257490	DNDN	0049A	7
20070409	24823Q107	DENDREON CORPORATION	191811	DNDN	0049A	8
20070410	24823Q107	DENDREON CORPORATION	85461	DNDN	0049A	9
20070411	24823Q107	DENDREON CORPORATION	99517	DNDN	0049A	10
20070412	24823Q107	DENDREON CORPORATION	161861	DNDN	0049A	11
20070413	24823Q107	DENDREON CORPORATION	86485	DNDN	0049A	12
20070416	24823Q107	DENDREON CORPORATION	10548	DNDN	0049A	13
20070216	24823Q107	DENDREON CORPORATION	70372	DNDN	0050A	1
20070220	24823Q107	DENDREON CORPORATION	86399	DNDN	0050A	2
20070314	24823Q107	DENDREON CORPORATION	38638	DNDN	0050A	1
20070315	24823Q107	DENDREON CORPORATION	262399	DNDN	0050A	2
20070316	24823Q107	DENDREON CORPORATION	169055	DNDN	0050A	3
20070319	24823Q107	DENDREON CORPORATION	251650	DNDN	0050A	4
20070320	24823Q107	DENDREON CORPORATION	182297	DNDN	0050A	5
20070321	24823Q107	DENDREON CORPORATION	336938	DNDN	0050A	6
20070322	24823Q107	DENDREON CORPORATION	338742	DNDN	0050A	7
20070323	24823Q107	DENDREON CORPORATION	476105	DNDN	0050A	8
20070326	24823Q107	DENDREON CORPORATION	234699	DNDN	0050A	9
20070327	24823Q107	DENDREON CORPORATION	559052	DNDN	0050A	10
20070328	24823Q107	DENDREON CORPORATION	883194	DNDN	0050A	11
20070329	24823Q107	DENDREON CORPORATION	598046	DNDN	0050A	12
20070330	24823Q107	DENDREON CORPORATION	250165	DNDN	0050A	13
20070402	24823Q107	DENDREON CORPORATION	216978	DNDN	0050A	14
20070403	24823Q107	DENDREON CORPORATION	217178	DNDN	0050A	15
20070405	24823Q107	DENDREON CORPORATION	141192	DNDN	0050A	1
20070411	24823Q107	DENDREON CORPORATION	630162	DNDN	0050A	1
20070425	24823Q107	DENDREON CORPORATION	1296114	DNDN	0050A	1
20070426	24823Q107	DENDREON CORPORATION	1285661	DNDN	0050A	2
20070427	24823Q107	DENDREON CORPORATION	1701419	DNDN	0050A	3
20070430	24823Q107	DENDREON CORPORATION	1568951	DNDN	0050A	4
20070501	24823Q107	DENDREON CORPORATION	1059385	DNDN	0050A	5
20070502	24823Q107	DENDREON CORPORATION	1484589	DNDN	0050A	6
20070503	24823Q107	DENDREON CORPORATION	1998709	DNDN	0050A	7
20070504	24823Q107	DENDREON CORPORATION	1545190	DNDN	0050A	8
20070507	24823Q107	DENDREON CORPORATION	1444367	DNDN	0050A	9
20070508	24823Q107	DENDREON CORPORATION	1184644	DNDN	0050A	10
20070509	24823Q107	DENDREON CORPORATION	1557217	DNDN	0050A	11
20070510	24823Q107	DENDREON CORPORATION	865750	DNDN	0050A	12
20070511	24823Q107	DENDREON CORPORATION	1006730	DNDN	0050A	13
20070313	24823Q107	DENDREON CORPORATION	60	DNDN	0060A	1
20070314	24823Q107	DENDREON CORPORATION	60	DNDN	0060A	2
20070315	24823Q107	DENDREON CORPORATION	60	DNDN	0060A	3
20070316	24823Q107	DENDREON CORPORATION	60	DNDN	0060A	4
20070319	24823Q107	DENDREON CORPORATION	60	DNDN	0060A	5
20070320	24823Q107	DENDREON CORPORATION	60	DNDN	0060A	6
20070321	24823Q107	DENDREON CORPORATION	60	DNDN	0060A	7
20070322	24823Q107	DENDREON CORPORATION	160	DNDN	0060A	8
20070323	24823Q107	DENDREON CORPORATION	60	DNDN	0060A	9
20070405	24823Q107	DENDREON CORPORATION	790	DNDN	0060A	1
20070411	24823Q107	DENDREON CORPORATION	9690	DNDN	0060A	1
20070412	24823Q107	DENDREON CORPORATION	2953	DNDN	0060A	2
20070416	24823Q107	DENDREON CORPORATION	753	DNDN	0060A	1
20070509	24823Q107	DENDREON CORPORATION	78	DNDN	0060A	1
20070510	24823Q107	DENDREON CORPORATION	178	DNDN	0060A	2
20070511	24823Q107	DENDREON CORPORATION	178	DNDN	0060A	3
20070515	24823Q107	DENDREON CORPORATION	25690	DNDN	0060A	1
20070201	24823Q107	DENDREON CORPORATION	100	DNDN	0064A	2
20070213	24823Q107	DENDREON CORPORATION	300	DNDN	0064A	1
20070214	24823Q107	DENDREON CORPORATION	124	DNDN	0064A	2
20070215	24823Q107	DENDREON CORPORATION	600	DNDN	0064A	3
20070216	24823Q107	DENDREON CORPORATION	600	DNDN	0064A	4
20070220	24823Q107	DENDREON CORPORATION	100	DNDN	0064A	5
20070306	24823Q107	DENDREON CORPORATION	800	DNDN	0064A	1
20070307	24823Q107	DENDREON CORPORATION	3900	DNDN	0067A	1
20070308	24823Q107	DENDREON CORPORATION	3080	DNDN	0067A	2
20070413	24823Q107	DENDREON CORPORATION	2621	DNDN	0067A	1
20070417	24823Q107	DENDREON CORPORATION	9810	DNDN	0067A	1
20070418	24823Q107	DENDREON CORPORATION	3110	DNDN	0067A	2
20070419	24823Q107	DENDREON CORPORATION	11064	DNDN	0067A	3
20070420	24823Q107	DENDREON CORPORATION	5144	DNDN	0067A	4
20070507	24823Q107	DENDREON CORPORATION	18717	DNDN	0067A	1
20070508	24823Q107	DENDREON CORPORATION	54309	DNDN	0067A	2
20070509	24823Q107	DENDREON CORPORATION	92575	DNDN	0067A	3
20070510	24823Q107	DENDREON CORPORATION	91625	DNDN	0067A	4
20070511	24823Q107	DENDREON CORPORATION	24488	DNDN	0067A	5
20070201	24823Q107	DENDREON CORPORATION	11673	DNDN	0074A	2
20070214	24823Q107	DENDREON CORPORATION	156989	DNDN	0074A	1
20070215	24823Q107	DENDREON CORPORATION	150458	DNDN	0074A	2
20070216	24823Q107	DENDREON CORPORATION	123905	DNDN	0074A	3
20070220	24823Q107	DENDREON CORPORATION	136532	DNDN	0074A	4
20070223	24823Q107	DENDREON CORPORATION	5946	DNDN	0074A	1

20070302	24823Q107	DENDREON CORPORATION	45261	DNDN	0074A	1
20070509	24823Q107	DENDREON CORPORATION	7093	DNDN	0074A	1
20070515	24823Q107	DENDREON CORPORATION	776694	DNDN	0074A	1
20070507	24823Q107	DENDREON CORPORATION	25000	DNDN	0099A	1
20070508	24823Q107	DENDREON CORPORATION	47900	DNDN	0099A	2
20070509	24823Q107	DENDREON CORPORATION	97900	DNDN	0099A	3
20070510	24823Q107	DENDREON CORPORATION	97800	DNDN	0099A	4
20070511	24823Q107	DENDREON CORPORATION	97800	DNDN	0099A	5
20070330	24823Q107	DENDREON CORPORATION	5600	DNDN	0100A	1
20070402	24823Q107	DENDREON CORPORATION	39700	DNDN	0100A	2
20070403	24823Q107	DENDREON CORPORATION	39700	DNDN	0100A	3
20070404	24823Q107	DENDREON CORPORATION	68325	DNDN	0100A	4
20070405	24823Q107	DENDREON CORPORATION	78600	DNDN	0100A	5
20070409	24823Q107	DENDREON CORPORATION	78600	DNDN	0100A	6
20070410	24823Q107	DENDREON CORPORATION	63800	DNDN	0100A	7
20070411	24823Q107	DENDREON CORPORATION	51400	DNDN	0100A	8
20070412	24823Q107	DENDREON CORPORATION	93000	DNDN	0100A	9
20070413	24823Q107	DENDREON CORPORATION	65135	DNDN	0100A	10
20070416	24823Q107	DENDREON CORPORATION	28700	DNDN	0100A	11
20070417	24823Q107	DENDREON CORPORATION	19000	DNDN	0100A	12
20070424	24823Q107	DENDREON CORPORATION	1700	DNDN	0100A	1
20070212	24823Q107	DENDREON CORPORATION	88	DNDN	0103A	1
20070302	24823Q107	DENDREON CORPORATION	100	DNDN	0103A	1
20070413	24823Q107	DENDREON CORPORATION	60100	DNDN	0103A	1
20070416	24823Q107	DENDREON CORPORATION	8049	DNDN	0103A	2
20070417	24823Q107	DENDREON CORPORATION	178	DNDN	0103A	3
20070514	24823Q107	DENDREON CORPORATION	3625	DNDN	0103A	1
20070509	24823Q107	DENDREON CORPORATION	1570	DNDN	0136A	1
20070515	24823Q107	DENDREON CORPORATION	79469	DNDN	0136A	1
20070410	24823Q107	DENDREON CORPORATION	61092	DNDN	0141A	1
20070413	24823Q107	DENDREON CORPORATION	31933	DNDN	0141A	1
20070419	24823Q107	DENDREON CORPORATION	5083	DNDN	0141A	1
20070201	24823Q107	DENDREON CORPORATION	1587	DNDN	0157A	2
20070205	24823Q107	DENDREON CORPORATION	299	DNDN	0157A	4
20070206	24823Q107	DENDREON CORPORATION	1774	DNDN	0157A	5
20070209	24823Q107	DENDREON CORPORATION	345	DNDN	0157A	1
20070215	24823Q107	DENDREON CORPORATION	593	DNDN	0157A	1
20070308	24823Q107	DENDREON CORPORATION	767	DNDN	0157A	1
20070309	24823Q107	DENDREON CORPORATION	1768	DNDN	0157A	2
20070312	24823Q107	DENDREON CORPORATION	7490	DNDN	0157A	3
20070313	24823Q107	DENDREON CORPORATION	1750	DNDN	0157A	4
20070316	24823Q107	DENDREON CORPORATION	717	DNDN	0157A	1
20070319	24823Q107	DENDREON CORPORATION	1796	DNDN	0157A	2
20070320	24823Q107	DENDREON CORPORATION	5691	DNDN	0157A	3
20070321	24823Q107	DENDREON CORPORATION	138	DNDN	0157A	4
20070322	24823Q107	DENDREON CORPORATION	548	DNDN	0157A	5
20070328	24823Q107	DENDREON CORPORATION	1000	DNDN	0157A	1
20070329	24823Q107	DENDREON CORPORATION	62	DNDN	0157A	2
20070402	24823Q107	DENDREON CORPORATION	1313	DNDN	0157A	1
20070403	24823Q107	DENDREON CORPORATION	1313	DNDN	0157A	2
20070405	24823Q107	DENDREON CORPORATION	480	DNDN	0157A	1
20070410	24823Q107	DENDREON CORPORATION	1080	DNDN	0157A	1
20070411	24823Q107	DENDREON CORPORATION	1200	DNDN	0157A	2
20070412	24823Q107	DENDREON CORPORATION	1800	DNDN	0157A	3
20070425	24823Q107	DENDREON CORPORATION	5	DNDN	0157A	1
20070426	24823Q107	DENDREON CORPORATION	1805	DNDN	0157A	2
20070427	24823Q107	DENDREON CORPORATION	1264	DNDN	0157A	3
20070430	24823Q107	DENDREON CORPORATION	1305	DNDN	0157A	4
20070501	24823Q107	DENDREON CORPORATION	1705	DNDN	0157A	5
20070502	24823Q107	DENDREON CORPORATION	630	DNDN	0157A	6
20070503	24823Q107	DENDREON CORPORATION	625	DNDN	0157A	7
20070504	24823Q107	DENDREON CORPORATION	5	DNDN	0157A	8
20070507	24823Q107	DENDREON CORPORATION	5	DNDN	0157A	9
20070329	24823Q107	DENDREON CORPORATION	59459	DNDN	0158A	1
20070402	24823Q107	DENDREON CORPORATION	19145	DNDN	0158A	1
20070403	24823Q107	DENDREON CORPORATION	59	DNDN	0158A	2
20070411	24823Q107	DENDREON CORPORATION	16174	DNDN	0158A	1
20070205	24823Q107	DENDREON CORPORATION	9946	DNDN	0161A	1
20070206	24823Q107	DENDREON CORPORATION	28586	DNDN	0161A	2
20070207	24823Q107	DENDREON CORPORATION	6171	DNDN	0161A	3
20070212	24823Q107	DENDREON CORPORATION	105245	DNDN	0161A	1
20070216	24823Q107	DENDREON CORPORATION	16079	DNDN	0161A	1
20070220	24823Q107	DENDREON CORPORATION	74774	DNDN	0161A	2
20070221	24823Q107	DENDREON CORPORATION	107578	DNDN	0161A	3
20070226	24823Q107	DENDREON CORPORATION	514348	DNDN	0161A	1
20070302	24823Q107	DENDREON CORPORATION	12298	DNDN	0161A	2
20070309	24823Q107	DENDREON CORPORATION	1665	DNDN	0161A	1
20070319	24823Q107	DENDREON CORPORATION	87152	DNDN	0161A	1
20070320	24823Q107	DENDREON CORPORATION	11366	DNDN	0161A	2
20070328	24823Q107	DENDREON CORPORATION	283626	DNDN	0161A	1
20070329	24823Q107	DENDREON CORPORATION	538789	DNDN	0161A	2
20070330	24823Q107	DENDREON CORPORATION	700021	DNDN	0161A	3
20070402	24823Q107	DENDREON CORPORATION	1782557	DNDN	0161A	4
20070403	24823Q107	DENDREON CORPORATION	1779240	DNDN	0161A	5
20070404	24823Q107	DENDREON CORPORATION	1132749	DNDN	0161A	6
20070405	24823Q107	DENDREON CORPORATION	1838304	DNDN	0161A	7
20070409	24823Q107	DENDREON CORPORATION	1709774	DNDN	0161A	8
20070410	24823Q107	DENDREON CORPORATION	1886802	DNDN	0161A	9
20070411	24823Q107	DENDREON CORPORATION	1446569	DNDN	0161A	10
20070412	24823Q107	DENDREON CORPORATION	1539983	DNDN	0161A	11
20070413	24823Q107	DENDREON CORPORATION	1267927	DNDN	0161A	12
20070416	24823Q107	DENDREON CORPORATION	1079565	DNDN	0161A	13
20070423	24823Q107	DENDREON CORPORATION	130869	DNDN	0161A	1
20070424	24823Q107	DENDREON CORPORATION	439439	DNDN	0161A	2
20070425	24823Q107	DENDREON CORPORATION	1465670	DNDN	0161A	3
20070426	24823Q107	DENDREON CORPORATION	1466537	DNDN	0161A	4
20070427	24823Q107	DENDREON CORPORATION	1070853	DNDN	0161A	5
20070430	24823Q107	DENDREON CORPORATION	959295	DNDN	0161A	6
20070212	24823Q107	DENDREON CORPORATION	4152	DNDN	0164A	1
20070514	24823Q107	DENDREON CORPORATION	58156	DNDN	0216A	1
20070515	24823Q107	DENDREON CORPORATION	214	DNDN	0216A	2
20070207	24823Q107	DENDREON CORPORATION	815	DNDN	0221A	1
20070212	24823Q107	DENDREON CORPORATION	250	DNDN	0221A	1
20070214	24823Q107	DENDREON CORPORATION	200	DNDN	0221A	1
20070221	24823Q107	DENDREON CORPORATION	167	DNDN	0221A	1
20070323	24823Q107	DENDREON CORPORATION	14186	DNDN	0221A	1
20070418	24823Q107	DENDREON CORPORATION	17365	DNDN	0221A	1
20070425	24823Q107	DENDREON CORPORATION	44424	DNDN	0221A	1
20070302	24823Q107	DENDREON CORPORATION	600	DNDN	0234A	1
20070322	24823Q107	DENDREON CORPORATION	49574	DNDN	0234A	1
20070323	24823Q107	DENDREON CORPORATION	102274	DNDN	0234A	2
20070326	24823Q107	DENDREON CORPORATION	191064	DNDN	0234A	3
20070327	24823Q107	DENDREON CORPORATION	148407	DNDN	0234A	4
20070328	24823Q107	DENDREON CORPORATION	133302	DNDN	0234A	5
20070329	24823Q107	DENDREON CORPORATION	29696	DNDN	0234A	6
20070330	24823Q107	DENDREON CORPORATION	163034	DNDN	0234A	7
20070402	24823Q107	DENDREON CORPORATION	81598	DNDN	0234A	8
20070403	24823Q107	DENDREON CORPORATION	38659	DNDN	0234A	9
20070411	24823Q107	DENDREON CORPORATION	7307	DNDN	0234A	1
20070213	24823Q107	DENDREON CORPORATION	18205	DNDN	0235A	1
20070404	24823Q107	DENDREON CORPORATION	344293	DNDN	0235A	1
20070405	24823Q107	DENDREON CORPORATION	340749	DNDN	0235A	2
20070409	24823Q107	DENDREON CORPORATION	342719	DNDN	0235A	3
20070410	24823Q107	DENDREON CORPORATION	349304	DNDN	0235A	4
20070411	24823Q107	DENDREON CORPORATION	366024	DNDN	0235A	5
20070412	24823Q107	DENDREON CORPORATION	455505	DNDN	0235A	6
20070413	24823Q107	DENDREON CORPORATION	283530	DNDN	0235A	7
20070227	24823Q107	DENDREON CORPORATION	100	DNDN	0238A	1
20070307	24823Q107	DENDREON CORPORATION	200	DNDN	0238A	1
20070313	24823Q107	DENDREON CORPORATION	100	DNDN	0238A	1
20070515	24823Q107	DENDREON CORPORATION	200	DNDN	0238A	1
20070205	24823Q107	DENDREON CORPORATION	129	DNDN	0286A	1
20070206	24823Q107	DENDREON CORPORATION	5159	DNDN	0286A	2
20070223	24823Q107	DENDREON CORPORATION	11469	DNDN	0286A	1
20070411	24823Q107	DENDREON CORPORATION	4685	DNDN	0286A	1
20070412	24823Q107	DENDREON CORPORATION	10938	DNDN	0286A	2
20070416	24823Q107	DENDREON CORPORATION	4409	DNDN	0286A	1
20070503	24823Q107	DENDREON CORPORATION	4997	DNDN	0286A	1
20070507	24823Q107	DENDREON CORPORATION	2425	DNDN	0286A	1
20070508	24823Q107	DENDREON CORPORATION	4225	DNDN	0286A	2
20070510	24823Q107	DENDREON CORPORATION	10420	DNDN	0286A	1
20070405	24823Q107	DENDREON CORPORATION	397300	DNDN	0311A	1
20070409	24823Q107	DENDREON CORPORATION	397300	DNDN	0311A	2
20070410	24823Q107	DENDREON CORPORATION	397300	DNDN	0311A	3
20070411	24823Q107	DENDREON CORPORATION	397300	DNDN	0311A	4

20070412	24823Q107	DENDREON CORPORATION	336800	DNDN	0311A	5
20070413	24823Q107	DENDREON CORPORATION	274600	DNDN	0311A	6
20070416	24823Q107	DENDREON CORPORATION	274600	DNDN	0311A	7
20070417	24823Q107	DENDREON CORPORATION	30000	DNDN	0311A	8
20070418	24823Q107	DENDREON CORPORATION	10000	DNDN	0311A	9
20070419	24823Q107	DENDREON CORPORATION	10000	DNDN	0311A	10
20070420	24823Q107	DENDREON CORPORATION	10000	DNDN	0311A	11
20070423	24823Q107	DENDREON CORPORATION	10000	DNDN	0311A	12
20070424	24823Q107	DENDREON CORPORATION	10000	DNDN	0311A	13
20070425	24823Q107	DENDREON CORPORATION	10000	DNDN	0311A	14
20070426	24823Q107	DENDREON CORPORATION	10000	DNDN	0311A	15
20070419	24823Q107	DENDREON CORPORATION	44671	DNDN	0338A	1
20070420	24823Q107	DENDREON CORPORATION	44578	DNDN	0338A	2
20070423	24823Q107	DENDREON CORPORATION	39757	DNDN	0338A	3
20070424	24823Q107	DENDREON CORPORATION	21689	DNDN	0338A	4
20070425	24823Q107	DENDREON CORPORATION	25511	DNDN	0338A	5
20070207	24823Q107	DENDREON CORPORATION	10115	DNDN	0352A	1
20070208	24823Q107	DENDREON CORPORATION	7321	DNDN	0352A	2
20070209	24823Q107	DENDREON CORPORATION	2221	DNDN	0352A	3
20070215	24823Q107	DENDREON CORPORATION	5344	DNDN	0352A	1
20070216	24823Q107	DENDREON CORPORATION	59869	DNDN	0352A	2
20070220	24823Q107	DENDREON CORPORATION	103205	DNDN	0352A	3
20070226	24823Q107	DENDREON CORPORATION	17245	DNDN	0352A	1
20070227	24823Q107	DENDREON CORPORATION	60183	DNDN	0352A	2
20070313	24823Q107	DENDREON CORPORATION	19593	DNDN	0352A	1
20070323	24823Q107	DENDREON CORPORATION	66678	DNDN	0352A	1
20070326	24823Q107	DENDREON CORPORATION	4614	DNDN	0352A	2
20070327	24823Q107	DENDREON CORPORATION	51819	DNDN	0352A	3
20070329	24823Q107	DENDREON CORPORATION	315090	DNDN	0352A	1
20070330	24823Q107	DENDREON CORPORATION	177338	DNDN	0352A	2
20070402	24823Q107	DENDREON CORPORATION	35895	DNDN	0352A	3
20070404	24823Q107	DENDREON CORPORATION	2254825	DNDN	0352A	1
20070405	24823Q107	DENDREON CORPORATION	214985	DNDN	0352A	2
20070409	24823Q107	DENDREON CORPORATION	249009	DNDN	0352A	3
20070410	24823Q107	DENDREON CORPORATION	583083	DNDN	0352A	4
20070411	24823Q107	DENDREON CORPORATION	361411	DNDN	0352A	5
20070424	24823Q107	DENDREON CORPORATION	199369	DNDN	0352A	1
20070425	24823Q107	DENDREON CORPORATION	135904	DNDN	0352A	2
20070426	24823Q107	DENDREON CORPORATION	103089	DNDN	0352A	3
20070427	24823Q107	DENDREON CORPORATION	71116	DNDN	0352A	4
20070430	24823Q107	DENDREON CORPORATION	8450	DNDN	0352A	5
20070501	24823Q107	DENDREON CORPORATION	10644	DNDN	0352A	6
20070502	24823Q107	DENDREON CORPORATION	49174	DNDN	0352A	7
20070504	24823Q107	DENDREON CORPORATION	21205	DNDN	0352A	1
20070206	24823Q107	DENDREON CORPORATION	8313	DNDN	0355A	1
20070207	24823Q107	DENDREON CORPORATION	25274	DNDN	0355A	2
20070208	24823Q107	DENDREON CORPORATION	16078	DNDN	0355A	3
20070209	24823Q107	DENDREON CORPORATION	29779	DNDN	0355A	4
20070212	24823Q107	DENDREON CORPORATION	45352	DNDN	0355A	5
20070215	24823Q107	DENDREON CORPORATION	46283	DNDN	0355A	1
20070216	24823Q107	DENDREON CORPORATION	54991	DNDN	0355A	2
20070220	24823Q107	DENDREON CORPORATION	9879	DNDN	0355A	3
20070302	24823Q107	DENDREON CORPORATION	4758	DNDN	0355A	1
20070307	24823Q107	DENDREON CORPORATION	14367	DNDN	0355A	1
20070308	24823Q107	DENDREON CORPORATION	21135	DNDN	0355A	2
20070309	24823Q107	DENDREON CORPORATION	65000	DNDN	0355A	3
20070312	24823Q107	DENDREON CORPORATION	80832	DNDN	0355A	4
20070313	24823Q107	DENDREON CORPORATION	36868	DNDN	0355A	5
20070316	24823Q107	DENDREON CORPORATION	3574	DNDN	0355A	1
20070319	24823Q107	DENDREON CORPORATION	84155	DNDN	0355A	2
20070320	24823Q107	DENDREON CORPORATION	192122	DNDN	0355A	3
20070321	24823Q107	DENDREON CORPORATION	154199	DNDN	0355A	4
20070322	24823Q107	DENDREON CORPORATION	60336	DNDN	0355A	5
20070323	24823Q107	DENDREON CORPORATION	71763	DNDN	0355A	6
20070326	24823Q107	DENDREON CORPORATION	46671	DNDN	0355A	7
20070327	24823Q107	DENDREON CORPORATION	46148	DNDN	0355A	8
20070328	24823Q107	DENDREON CORPORATION	29046	DNDN	0355A	9
20070329	24823Q107	DENDREON CORPORATION	122235	DNDN	0355A	10
20070330	24823Q107	DENDREON CORPORATION	171962	DNDN	0355A	11
20070402	24823Q107	DENDREON CORPORATION	169081	DNDN	0355A	12
20070403	24823Q107	DENDREON CORPORATION	117864	DNDN	0355A	13
20070423	24823Q107	DENDREON CORPORATION	316107	DNDN	0355A	1
20070424	24823Q107	DENDREON CORPORATION	630515	DNDN	0355A	2
20070425	24823Q107	DENDREON CORPORATION	963145	DNDN	0355A	3
20070426	24823Q107	DENDREON CORPORATION	884509	DNDN	0355A	4
20070427	24823Q107	DENDREON CORPORATION	609600	DNDN	0355A	5
20070430	24823Q107	DENDREON CORPORATION	599325	DNDN	0355A	6
20070501	24823Q107	DENDREON CORPORATION	629013	DNDN	0355A	7
20070502	24823Q107	DENDREON CORPORATION	557648	DNDN	0355A	8
20070503	24823Q107	DENDREON CORPORATION	596248	DNDN	0355A	9
20070504	24823Q107	DENDREON CORPORATION	471187	DNDN	0355A	10
20070507	24823Q107	DENDREON CORPORATION	444379	DNDN	0355A	11
20070508	24823Q107	DENDREON CORPORATION	325148	DNDN	0355A	12
20070509	24823Q107	DENDREON CORPORATION	88140	DNDN	0355A	13
20070510	24823Q107	DENDREON CORPORATION	107441	DNDN	0355A	14
20070306	24823Q107	DENDREON CORPORATION	5877	DNDN	0364A	1
20070322	24823Q107	DENDREON CORPORATION	5276	DNDN	0364A	1
20070323	24823Q107	DENDREON CORPORATION	7976	DNDN	0364A	2
20070326	24823Q107	DENDREON CORPORATION	8600	DNDN	0364A	3
20070327	24823Q107	DENDREON CORPORATION	8100	DNDN	0364A	4
20070413	24823Q107	DENDREON CORPORATION	15504	DNDN	0364A	1
20070208	24823Q107	DENDREON CORPORATION	19813	DNDN	0385A	1
20070326	24823Q107	DENDREON CORPORATION	2239	DNDN	0385A	1
20070412	24823Q107	DENDREON CORPORATION	313007	DNDN	0385A	1
20070413	24823Q107	DENDREON CORPORATION	335499	DNDN	0385A	2
20070416	24823Q107	DENDREON CORPORATION	471312	DNDN	0385A	3
20070417	24823Q107	DENDREON CORPORATION	184227	DNDN	0385A	4
20070418	24823Q107	DENDREON CORPORATION	97222	DNDN	0385A	5
20070419	24823Q107	DENDREON CORPORATION	249670	DNDN	0385A	6
20070420	24823Q107	DENDREON CORPORATION	144070	DNDN	0385A	7
20070423	24823Q107	DENDREON CORPORATION	66111	DNDN	0385A	8
20070208	24823Q107	DENDREON CORPORATION	17	DNDN	0407A	1
20070209	24823Q107	DENDREON CORPORATION	17	DNDN	0407A	2
20070212	24823Q107	DENDREON CORPORATION	6	DNDN	0407A	3
20070213	24823Q107	DENDREON CORPORATION	6	DNDN	0407A	4
20070306	24823Q107	DENDREON CORPORATION	67	DNDN	0407A	1
20070307	24823Q107	DENDREON CORPORATION	67	DNDN	0407A	2
20070308	24823Q107	DENDREON CORPORATION	67	DNDN	0407A	3
20070309	24823Q107	DENDREON CORPORATION	67	DNDN	0407A	4
20070312	24823Q107	DENDREON CORPORATION	67	DNDN	0407A	5
20070313	24823Q107	DENDREON CORPORATION	67	DNDN	0407A	6
20070314	24823Q107	DENDREON CORPORATION	67	DNDN	0407A	7
20070315	24823Q107	DENDREON CORPORATION	67	DNDN	0407A	8
20070316	24823Q107	DENDREON CORPORATION	67	DNDN	0407A	9
20070319	24823Q107	DENDREON CORPORATION	60	DNDN	0407A	10
20070320	24823Q107	DENDREON CORPORATION	3	DNDN	0407A	11
20070321	24823Q107	DENDREON CORPORATION	1	DNDN	0407A	12
20070322	24823Q107	DENDREON CORPORATION	1	DNDN	0407A	13
20070323	24823Q107	DENDREON CORPORATION	1	DNDN	0407A	14
20070326	24823Q107	DENDREON CORPORATION	1	DNDN	0407A	15
20070327	24823Q107	DENDREON CORPORATION	1	DNDN	0407A	16
20070430	24823Q107	DENDREON CORPORATION	15	DNDN	0407A	1
20070501	24823Q107	DENDREON CORPORATION	7	DNDN	0407A	2
20070502	24823Q107	DENDREON CORPORATION	15	DNDN	0407A	3
20070503	24823Q107	DENDREON CORPORATION	15	DNDN	0407A	4
20070316	24823Q107	DENDREON CORPORATION	314180	DNDN	0418A	1
20070319	24823Q107	DENDREON CORPORATION	232041	DNDN	0418A	2
20070320	24823Q107	DENDREON CORPORATION	134741	DNDN	0418A	3
20070321	24823Q107	DENDREON CORPORATION	91271	DNDN	0418A	4
20070322	24823Q107	DENDREON CORPORATION	104123	DNDN	0418A	5
20070323	24823Q107	DENDREON CORPORATION	44051	DNDN	0418A	6
20070326	24823Q107	DENDREON CORPORATION	5543	DNDN	0418A	7
20070327	24823Q107	DENDREON CORPORATION	5901	DNDN	0418A	8
20070402	24823Q107	DENDREON CORPORATION	205023	DNDN	0418A	1
20070403	24823Q107	DENDREON CORPORATION	10806	DNDN	0418A	2
20070423	24823Q107	DENDREON CORPORATION	19812	DNDN	0418A	1
20070424	24823Q107	DENDREON CORPORATION	117712	DNDN	0418A	2
20070425	24823Q107	DENDREON CORPORATION	233168	DNDN	0418A	3
20070426	24823Q107	DENDREON CORPORATION	728647	DNDN	0418A	4
20070427	24823Q107	DENDREON CORPORATION	474575	DNDN	0418A	5
20070430	24823Q107	DENDREON CORPORATION	339212	DNDN	0418A	6
20070501	24823Q107	DENDREON CORPORATION	943746	DNDN	0418A	7
20070502	24823Q107	DENDREON CORPORATION	1149386	DNDN	0418A	8
20070503	24823Q107	DENDREON CORPORATION	1154357	DNDN	0418A	9
20070504	24823Q107	DENDREON CORPORATION	1118245	DNDN	0418A	10

20070507	24823Q107	DENDREON CORPORATION	1176266	DNDN	0418A	11									
20070508	24823Q107	DENDREON CORPORATION	1012548	DNDN	0418A	12									
20070509	24823Q107	DENDREON CORPORATION	865738	DNDN	0418A	13									
20070510	24823Q107	DENDREON CORPORATION	643420	DNDN	0418A	14									
20070209	24823Q107	DENDREON CORPORATION	6385	DNDN	0437A	1									
20070212	24823Q107	DENDREON CORPORATION	7918	DNDN	0437A	2									
20070307	24823Q107	DENDREON CORPORATION	20818	DNDN	0437A	1									
20070308	24823Q107	DENDREON CORPORATION	32464	DNDN	0437A	2									
20070309	24823Q107	DENDREON CORPORATION	31321	DNDN	0437A	3									
20070312	24823Q107	DENDREON CORPORATION	34561	DNDN	0437A	4									
20070313	24823Q107	DENDREON CORPORATION	29159	DNDN	0437A	5									
20070314	24823Q107	DENDREON CORPORATION	286	DNDN	0437A	6									
20070315	24823Q107	DENDREON CORPORATION	17531	DNDN	0437A	7									
20070316	24823Q107	DENDREON CORPORATION	19048	DNDN	0437A	8									
20070319	24823Q107	DENDREON CORPORATION	19048	DNDN	0437A	9									
20070320	24823Q107	DENDREON CORPORATION	12638	DNDN	0437A	10									
20070326	24823Q107	DENDREON CORPORATION	2851	DNDN	0437A	1									
20070220	24823Q107	DENDREON CORPORATION	560	DNDN	0438A	1									
20070307	24823Q107	DENDREON CORPORATION	4260	DNDN	0438A	1									
20070313	24823Q107	DENDREON CORPORATION	4000	DNDN	0438A	1									
20070328	24823Q107	DENDREON CORPORATION	500	DNDN	0438A	1									
20070412	24823Q107	DENDREON CORPORATION	62699	DNDN	0438A	1									
20070413	24823Q107	DENDREON CORPORATION	40499	DNDN	0438A	2									
20070312	24823Q107	DENDREON CORPORATION	263261	DNDN	0443A	1									
20070411	24823Q107	DENDREON CORPORATION	105368	DNDN	0443A	1									
20070322	24823Q107	DENDREON CORPORATION	43632	DNDN	0501A	1									
20070323	24823Q107	DENDREON CORPORATION	46808	DNDN	0501A	2	Daily Change in Fails	Net change 1	Net change 2	Net change 3	Close-out Requirement	Description			
20070328	24823Q107	DENDREON CORPORATION	336052	DNDN	0501A	1	336052				0				
20070329	24823Q107	DENDREON CORPORATION	865177	DNDN	0501A	2	529125				0				
20070330	24823Q107	DENDREON CORPORATION	863625	DNDN	0501A	3	-1552				0				
20070402	24823Q107	DENDREON CORPORATION	996707	DNDN	0501A	4	133082				0				
20070403	24823Q107	DENDREON CORPORATION	996707	DNDN	0501A	5	0				0				
20070404	24823Q107	DENDREON CORPORATION	1283523	DNDN	0501A	6	286816				0				
20070405	24823Q107	DENDREON CORPORATION	1604953	DNDN	0501A	7	321430				0				
20070409	24823Q107	DENDREON CORPORATION	1764872	DNDN	0501A	8	159919				0				
20070410	24823Q107	DENDREON CORPORATION	1715956	DNDN	0501A	9	-48916				0				
20070411	24823Q107	DENDREON CORPORATION	1780952	DNDN	0501A	10	64996				0				
20070412	24823Q107	DENDREON CORPORATION	2134187	DNDN	0501A	11	353235				0				
20070413	24823Q107	DENDREON CORPORATION	1813839	DNDN	0501A	12	-320348				0				
20070416	24823Q107	DENDREON CORPORATION	1518053	DNDN	0501A	13	-295786	1182001			336052	Change in fails from Day 2 to Day 13 = 1,182,001, no offset of close-out requirement			
20070417	24823Q107	DENDREON CORPORATION	1205908	DNDN	0501A	14	-312145	869856	340731		527573	Change in fails from Day 3 to Day 14 = 340,731, no offset of close-out requirement			
20070418	24823Q107	DENDREON CORPORATION	1145807	DNDN	0501A	15	-60081	809775	280650	149120	0	Close-out obligation on first position satisfied.			
20070419	24823Q107	DENDREON CORPORATION	1053518	DNDN	0501A	16	-92289	717486	188341	56811	15777	No offset of close-out requirement. At least -336,052 change on this date needs to occur.			
20070420	24823Q107	DENDREON CORPORATION	879402	DNDN	0501A	17	-174116	543350	14225	-117305	0	No offset of close-out requirement. At least -527,573 change on this date needs to occur.			
20070423	24823Q107	DENDREON CORPORATION	945460	DNDN	0501A	18	66058			-51247	0				
20070424	24823Q107	DENDREON CORPORATION	847822	DNDN	0501A	19	-97638			-148885	0	15,777 close-out obligation is satisfied.			
							-847822				0	Eventually, the close-out requirements are satisfied (tardily).			
20070511	24823Q107	DENDREON CORPORATION	25633	DNDN	0501A	1									
20070514	24823Q107	DENDREON CORPORATION	267096	DNDN	0501A	2									
20070515	24823Q107	DENDREON CORPORATION	256246	DNDN	0501A	3									
20070413	24823Q107	DENDREON CORPORATION	1300	DNDN	0512A	1									
20070514	24823Q107	DENDREON CORPORATION	4750	DNDN	0512A	1									
20070214	24823Q107	DENDREON CORPORATION	14850	DNDN	0534A	1									
20070215	24823Q107	DENDREON CORPORATION	20270	DNDN	0534A	2									
20070216	24823Q107	DENDREON CORPORATION	5455	DNDN	0534A	3									
20070309	24823Q107	DENDREON CORPORATION	45382	DNDN	0534A	1									
20070312	24823Q107	DENDREON CORPORATION	36752	DNDN	0534A	2									
20070313	24823Q107	DENDREON CORPORATION	58852	DNDN	0534A	3									
20070314	24823Q107	DENDREON CORPORATION	72769	DNDN	0534A	4									
20070315	24823Q107	DENDREON CORPORATION	47245	DNDN	0534A	5									
20070316	24823Q107	DENDREON CORPORATION	32497	DNDN	0534A	6									
20070319	24823Q107	DENDREON CORPORATION	34066	DNDN	0534A	7									
20070320	24823Q107	DENDREON CORPORATION	12730	DNDN	0534A	8									
20070321	24823Q107	DENDREON CORPORATION	3928	DNDN	0534A	9									
20070322	24823Q107	DENDREON CORPORATION	17411	DNDN	0534A	10									
20070323	24823Q107	DENDREON CORPORATION	8971	DNDN	0534A	11									
20070326	24823Q107	DENDREON CORPORATION	961	DNDN	0534A	12									
20070329	24823Q107	DENDREON CORPORATION	23764	DNDN	0534A	1									
20070330	24823Q107	DENDREON CORPORATION	34716	DNDN	0534A	2									
20070402	24823Q107	DENDREON CORPORATION	245	DNDN	0534A	3									
20070409	24823Q107	DENDREON CORPORATION	86774	DNDN	0534A	1									
20070410	24823Q107	DENDREON CORPORATION	59860	DNDN	0534A	2									
20070411	24823Q107	DENDREON CORPORATION	50824	DNDN	0534A	3									
20070412	24823Q107	DENDREON CORPORATION	83769	DNDN	0534A	4									
20070413	24823Q107	DENDREON CORPORATION	61425	DNDN	0534A	5									
20070416	24823Q107	DENDREON CORPORATION	19876	DNDN	0534A	6									
20070417	24823Q107	DENDREON CORPORATION	61237	DNDN	0534A	7									
20070418	24823Q107	DENDREON CORPORATION	8465	DNDN	0534A	8									
20070420	24823Q107	DENDREON CORPORATION	300	DNDN	0547A	1									
20070328	24823Q107	DENDREON CORPORATION	47679	DNDN	0549A	1									
20070511	24823Q107	DENDREON CORPORATION	40138	DNDN	0549A	1									
20070402	24823Q107	DENDREON CORPORATION	1780	DNDN	0551A	1	Daily Change in Fails	Net change 1	Net change 2	Net change 3	Close Out Requirement	Description			
20070404	24823Q107	DENDREON CORPORATION	2000	DNDN	0551A	1	2000				0				
20070405	24823Q107	DENDREON CORPORATION	442341	DNDN	0551A	2	440341				0				
20070409	24823Q107	DENDREON CORPORATION	637654	DNDN	0551A	3	195313				0				
20070410	24823Q107	DENDREON CORPORATION	833246	DNDN	0551A	4	195592				0				
20070411	24823Q107	DENDREON CORPORATION	1507330	DNDN	0551A	5	674084				0				
20070412	24823Q107	DENDREON CORPORATION	2650302	DNDN	0551A	6	1142972				0				
20070413	24823Q107	DENDREON CORPORATION	2983901	DNDN	0551A	7	333599				0				
20070416	24823Q107	DENDREON CORPORATION	2966529	DNDN	0551A	8	-17372				0				
20070417	24823Q107	DENDREON CORPORATION	2890631	DNDN	0551A	9	-75898				0				
20070418	24823Q107	DENDREON CORPORATION	3227497	DNDN	0551A	10	336866				0				
20070419	24823Q107	DENDREON CORPORATION	4288326	DNDN	0551A	11	1060829				0				
20070420	24823Q107	DENDREON CORPORATION	4137851	DNDN	0551A	12	-150475				0				
20070423	24823Q107	DENDREON CORPORATION	3200982	DNDN	0551A	13	-936869	3198982			2000	Change in fails from Day 3 to Day 14 = 3,198,982 no offset of close-out requirement	3198982		
20070424	24823Q107	DENDREON CORPORATION	2759112	DNDN	0551A	14	-441870	2757112	2316771		440341	Change in fails from Day 3 to Day 14 = 2,316,771 no offset of close-out requirement	2316771		
20070425	24823Q107	DENDREON CORPORATION	214964	DNDN	0551A	15	-2544148	212964	-227377		195313		-422690		
20070426	24823Q107	DENDREON CORPORATION	510770	DNDN	0551A	16	295806	508770	68429		195592	Should see a -2,000 shares in fails closed out on this day. We don't see it.			
20070427	24823Q107	DENDREON CORPORATION	751748	DNDN	0551A	17	240978	749748	309407		674084	Should see a -440,341 shares in fails closed out on this day. We don't see it.			
20070430	24823Q107	DENDREON CORPORATION	927423	DNDN	0551A	18	175675	925423	485082		1142972				
20070501	24823Q107	DENDREON CORPORATION	1527006	DNDN	0551A	19	599583	1525006	1084665		333599				
20070502	24823Q107	DENDREON CORPORATION	2184994	DNDN	0551A	20	657988	2182994	1742653						
20070503	24823Q107	DENDREON CORPORATION	1788040	DNDN	0551A	21	-396954	1786040	1345699						
20070504	24823Q107	DENDREON CORPORATION	2019646	DNDN	0551A	22	231606	2017646	1577305						
20070507	24823Q107	DENDREON CORPORATION	2096361	DNDN	0551A	23	76715	2094361	1654020						
20070508	24823Q107	DENDREON CORPORATION	2485851	DNDN	0551A	24	389490	2483851	2043510						
20070509	24823Q107	DENDREON CORPORATION	2347293	DNDN	0551A	25	-138558	2345293	1904952						
20070510	24823Q107	DENDREON CORPORATION	3005640	DNDN	0551A	26	658347	3003640	2563299						
20070511	24823Q107	DENDREON CORPORATION	3336895	DNDN	0551A	27	331255	3334895	2894554						
20070514	24823Q107	DENDREON CORPORATION	5341123	DNDN	0551A	28	2004228	5339123	4898782						
20070515	24823Q107	DENDREON CORPORATION	5508903	DNDN	0551A	29	167780	5506903	5066562			Need more data			
20070221	24823Q107	DENDREON CORPORATION	11925	DNDN	0569A	1									
20070423	24823Q107	DENDREON CORPORATION	6131	DNDN	0569A	1									
20070424	24823Q107	DENDREON CORPORATION	2632	DNDN	0569A	2									
20070209	24823Q107	DENDREON CORPORATION	494	DNDN	0571A	1									
20070306	24823Q107	DENDREON CORPORATION	2149	DNDN	0571A	1									
20070307	24823Q107	DENDREON CORPORATION	6085	DNDN	0571A	2									
20070308	24823Q107	DENDREON CORPORATION	6485	DNDN	0571A	3									
20070309	24823Q107	DENDREON CORPORATION	5496	DNDN	0571A	4									
20070312	24823Q107	DENDREON CORPORATION	11369	DNDN	0571A	5									
20070313	24823Q107	DENDREON CORPORATION	16010	DNDN	0571A	6									
20070314	24823Q107	DENDREON CORPORATION	7702	DNDN	0571A	7									
20070315	24823Q107	DENDREON CORPORATION	5804	DNDN	0571A	8									
20070316	24823Q107	DENDREON CORPORATION	801	DNDN	0571A	9									
20070328	24823Q107	DENDREON CORPORATION	392849	DNDN	0571A	1									
20070329	24823Q107	DENDREON CORPORATION	360267	DNDN	0571A	2									
20070330	24823Q107	DENDREON CORPORATION	220681	DNDN	0571A	3									
20070402	24823Q107	DENDREON CORPORATION	178524	DNDN	0571A	4									
20070403	24823Q107	DENDREON CORPORATION	178524	DNDN	0571A	5									
20070404	24823Q107	DENDREON CORPORATION	131245	DNDN	0571A	6									
20070405	24823Q107	DENDREON CORPORATION	71725	DNDN	0571A	7									
20070409	24823Q107	DENDREON CORPORATION	33999	DNDN	0571A	8									
20070410	24823Q107	DENDREON CORPORATION	33141	DNDN	0571A	9									
20070430	24823Q107	DENDREON CORPORATION	499	DNDN	0571A	1									
20070501	24823Q107	DENDREON CORPORATION	10271	DNDN	0571A	2									
20070502	24823Q107	DENDREON CORPORATION	7869	DNDN	0571A	3									
20070503	24823Q107	DENDREON CORPORATION	3594	DNDN	0571A	4									
20070515	24823Q107	DENDREON CORPORATION	6114	DNDN	0571A	1									
20070206	24823Q107	DENDREON CORPORATION	23226	DNDN	0573A	1									
20070207	24823Q107	DENDREON CORPORATION	17188	DNDN	0573A	2									
20070208	24823Q107	DENDREON CORPORATION	46045	DNDN	0573A	3									
20070209	24823Q107	DENDREON CORPORATION	64604	DNDN	0573A	4									
20070212	24823Q107	DENDREON CORPORATION	66521	DNDN	0573A	5									
20070213	24823Q107	DENDREON CORPORATION	40114	DNDN	0573A	6									
20070214	24823Q107	DENDREON CORPORATION	53022	DNDN	0573A	7									

20070215	24823Q107	DENDREON CORPORATION	110076	DNDN	0573A	8
20070216	24823Q107	DENDREON CORPORATION	124381	DNDN	0573A	9
20070220	24823Q107	DENDREON CORPORATION	140145	DNDN	0573A	10
20070221	24823Q107	DENDREON CORPORATION	19844	DNDN	0573A	11
20070315	24823Q107	DENDREON CORPORATION	48876	DNDN	0573A	1
20070316	24823Q107	DENDREON CORPORATION	21588	DNDN	0573A	2
20070328	24823Q107	DENDREON CORPORATION	125120	DNDN	0573A	1
20070329	24823Q107	DENDREON CORPORATION	193298	DNDN	0573A	2
20070330	24823Q107	DENDREON CORPORATION	213098	DNDN	0573A	3
20070402	24823Q107	DENDREON CORPORATION	219817	DNDN	0573A	4
20070403	24823Q107	DENDREON CORPORATION	214817	DNDN	0573A	5
20070425	24823Q107	DENDREON CORPORATION	49845	DNDN	0608A	1
20070213	24823Q107	DENDREON CORPORATION	22	DNDN	0633A	1
20070214	24823Q107	DENDREON CORPORATION	22	DNDN	0633A	2
20070215	24823Q107	DENDREON CORPORATION	22	DNDN	0633A	3
20070216	24823Q107	DENDREON CORPORATION	22	DNDN	0633A	4
20070220	24823Q107	DENDREON CORPORATION	22	DNDN	0633A	5
20070221	24823Q107	DENDREON CORPORATION	22	DNDN	0633A	6
20070306	24823Q107	DENDREON CORPORATION	46	DNDN	0633A	1
20070307	24823Q107	DENDREON CORPORATION	46	DNDN	0633A	2
20070308	24823Q107	DENDREON CORPORATION	46	DNDN	0633A	3
20070309	24823Q107	DENDREON CORPORATION	46	DNDN	0633A	4
20070312	24823Q107	DENDREON CORPORATION	46	DNDN	0633A	5
20070313	24823Q107	DENDREON CORPORATION	46	DNDN	0633A	6
20070314	24823Q107	DENDREON CORPORATION	46	DNDN	0633A	7
20070315	24823Q107	DENDREON CORPORATION	35	DNDN	0633A	8
20070316	24823Q107	DENDREON CORPORATION	35	DNDN	0633A	9
20070319	24823Q107	DENDREON CORPORATION	35	DNDN	0633A	10
20070327	24823Q107	DENDREON CORPORATION	44	DNDN	0633A	1
20070328	24823Q107	DENDREON CORPORATION	24	DNDN	0633A	2
20070423	24823Q107	DENDREON CORPORATION	34	DNDN	0633A	1
20070201	24823Q107	DENDREON CORPORATION	10002	DNDN	0642A	2
20070206	24823Q107	DENDREON CORPORATION	8523	DNDN	0642A	1
20070207	24823Q107	DENDREON CORPORATION	22239	DNDN	0642A	2
20070208	24823Q107	DENDREON CORPORATION	15490	DNDN	0642A	3
20070223	24823Q107	DENDREON CORPORATION	5736	DNDN	0642A	1
20070306	24823Q107	DENDREON CORPORATION	57517	DNDN	0642A	1
20070307	24823Q107	DENDREON CORPORATION	46066	DNDN	0642A	2
20070323	24823Q107	DENDREON CORPORATION	2600	DNDN	0642A	1
20070326	24823Q107	DENDREON CORPORATION	12672	DNDN	0642A	2
20070402	24823Q107	DENDREON CORPORATION	303653	DNDN	0642A	1
20070403	24823Q107	DENDREON CORPORATION	273703	DNDN	0642A	2
20070209	24823Q107	DENDREON CORPORATION	587	DNDN	0646A	1
20070213	24823Q107	DENDREON CORPORATION	3193	DNDN	0646A	1
20070215	24823Q107	DENDREON CORPORATION	2531	DNDN	0646A	1
20070221	24823Q107	DENDREON CORPORATION	2711	DNDN	0646A	1
20070223	24823Q107	DENDREON CORPORATION	3426	DNDN	0646A	1
20070227	24823Q107	DENDREON CORPORATION	3064	DNDN	0646A	1
20070308	24823Q107	DENDREON CORPORATION	2383	DNDN	0646A	1
20070404	24823Q107	DENDREON CORPORATION	734	DNDN	0646A	1
20070409	24823Q107	DENDREON CORPORATION	2218	DNDN	0646A	1
20070411	24823Q107	DENDREON CORPORATION	2572	DNDN	0646A	1
20070412	24823Q107	DENDREON CORPORATION	6509	DNDN	0646A	2
20070413	24823Q107	DENDREON CORPORATION	4847	DNDN	0646A	3
20070416	24823Q107	DENDREON CORPORATION	19097	DNDN	0646A	4
20070417	24823Q107	DENDREON CORPORATION	18641	DNDN	0646A	5
20070418	24823Q107	DENDREON CORPORATION	30777	DNDN	0646A	6
20070419	24823Q107	DENDREON CORPORATION	27233	DNDN	0646A	7
20070420	24823Q107	DENDREON CORPORATION	29523	DNDN	0646A	8
20070423	24823Q107	DENDREON CORPORATION	27977	DNDN	0646A	9
20070424	24823Q107	DENDREON CORPORATION	27982	DNDN	0646A	10
20070419	24823Q107	DENDREON CORPORATION	30000	DNDN	0647A	1
20070423	24823Q107	DENDREON CORPORATION	50000	DNDN	0647A	1
20070424	24823Q107	DENDREON CORPORATION	50000	DNDN	0647A	2
20070425	24823Q107	DENDREON CORPORATION	50000	DNDN	0647A	3
20070426	24823Q107	DENDREON CORPORATION	22000	DNDN	0647A	4
20070427	24823Q107	DENDREON CORPORATION	22000	DNDN	0647A	5
20070430	24823Q107	DENDREON CORPORATION	800	DNDN	0647A	6
20070329	24823Q107	DENDREON CORPORATION	600	DNDN	0650A	1
20070306	24823Q107	DENDREON CORPORATION	3930	DNDN	0671A	1
20070307	24823Q107	DENDREON CORPORATION	3930	DNDN	0671A	2
20070308	24823Q107	DENDREON CORPORATION	3207	DNDN	0671A	3
20070309	24823Q107	DENDREON CORPORATION	2541	DNDN	0671A	4
20070312	24823Q107	DENDREON CORPORATION	41	DNDN	0671A	5
20070313	24823Q107	DENDREON CORPORATION	10517	DNDN	0671A	6
20070314	24823Q107	DENDREON CORPORATION	10634	DNDN	0671A	7
20070315	24823Q107	DENDREON CORPORATION	310671	DNDN	0671A	8
20070316	24823Q107	DENDREON CORPORATION	315700	DNDN	0671A	9
20070319	24823Q107	DENDREON CORPORATION	364700	DNDN	0671A	10
20070320	24823Q107	DENDREON CORPORATION	364700	DNDN	0671A	11
20070321	24823Q107	DENDREON CORPORATION	365295	DNDN	0671A	12
20070322	24823Q107	DENDREON CORPORATION	367795	DNDN	0671A	13
20070323	24823Q107	DENDREON CORPORATION	437652	DNDN	0671A	14
20070326	24823Q107	DENDREON CORPORATION	920652	DNDN	0671A	15
20070327	24823Q107	DENDREON CORPORATION	1138171	DNDN	0671A	16
20070328	24823Q107	DENDREON CORPORATION	1399171	DNDN	0671A	17
20070329	24823Q107	DENDREON CORPORATION	2931368	DNDN	0671A	18
20070330	24823Q107	DENDREON CORPORATION	3642184	DNDN	0671A	19
20070402	24823Q107	DENDREON CORPORATION	4114872	DNDN	0671A	20
20070403	24823Q107	DENDREON CORPORATION	4114872	DNDN	0671A	21
20070404	24823Q107	DENDREON CORPORATION	2412519	DNDN	0671A	22
20070405	24823Q107	DENDREON CORPORATION	2305070	DNDN	0671A	23
20070409	24823Q107	DENDREON CORPORATION	2352700	DNDN	0671A	24
20070410	24823Q107	DENDREON CORPORATION	2337300	DNDN	0671A	25
20070411	24823Q107	DENDREON CORPORATION	2183950	DNDN	0671A	26
20070412	24823Q107	DENDREON CORPORATION	1515917	DNDN	0671A	27
20070413	24823Q107	DENDREON CORPORATION	1622454	DNDN	0671A	28
20070416	24823Q107	DENDREON CORPORATION	1384833	DNDN	0671A	29
20070417	24823Q107	DENDREON CORPORATION	753706	DNDN	0671A	30
20070418	24823Q107	DENDREON CORPORATION	2389698	DNDN	0671A	31
20070419	24823Q107	DENDREON CORPORATION	1393966	DNDN	0671A	32
20070420	24823Q107	DENDREON CORPORATION	1751024	DNDN	0671A	33
20070423	24823Q107	DENDREON CORPORATION	1663787	DNDN	0671A	34
20070424	24823Q107	DENDREON CORPORATION	1160664	DNDN	0671A	35
20070425	24823Q107	DENDREON CORPORATION	417768	DNDN	0671A	36
20070426	24823Q107	DENDREON CORPORATION	669936	DNDN	0671A	37
20070427	24823Q107	DENDREON CORPORATION	712146	DNDN	0671A	38
20070430	24823Q107	DENDREON CORPORATION	682342	DNDN	0671A	39
20070501	24823Q107	DENDREON CORPORATION	1451244	DNDN	0671A	40
20070502	24823Q107	DENDREON CORPORATION	788006	DNDN	0671A	41
20070503	24823Q107	DENDREON CORPORATION	1487710	DNDN	0671A	42
20070504	24823Q107	DENDREON CORPORATION	1641384	DNDN	0671A	43
20070507	24823Q107	DENDREON CORPORATION	1714004	DNDN	0671A	44
20070508	24823Q107	DENDREON CORPORATION	3962630	DNDN	0671A	45
20070509	24823Q107	DENDREON CORPORATION	1862793	DNDN	0671A	46
20070510	24823Q107	DENDREON CORPORATION	3238551	DNDN	0671A	47
20070511	24823Q107	DENDREON CORPORATION	2951202	DNDN	0671A	48
20070514	24823Q107	DENDREON CORPORATION	3867100	DNDN	0671A	49
20070515	24823Q107	DENDREON CORPORATION	4542636	DNDN	0671A	50
20070313	24823Q107	DENDREON CORPORATION	53910	DNDN	0690A	1
20070314	24823Q107	DENDREON CORPORATION	47636	DNDN	0690A	2
20070315	24823Q107	DENDREON CORPORATION	189956	DNDN	0690A	3
20070316	24823Q107	DENDREON CORPORATION	196554	DNDN	0690A	4
20070319	24823Q107	DENDREON CORPORATION	175855	DNDN	0690A	5
20070320	24823Q107	DENDREON CORPORATION	110216	DNDN	0690A	6
20070321	24823Q107	DENDREON CORPORATION	52680	DNDN	0690A	7
20070322	24823Q107	DENDREON CORPORATION	77636	DNDN	0690A	8
20070323	24823Q107	DENDREON CORPORATION	86336	DNDN	0690A	9
20070326	24823Q107	DENDREON CORPORATION	107983	DNDN	0690A	10
20070327	24823Q107	DENDREON CORPORATION	67954	DNDN	0690A	11
20070328	24823Q107	DENDREON CORPORATION	219092	DNDN	0690A	12
20070329	24823Q107	DENDREON CORPORATION	331189	DNDN	0690A	13
20070330	24823Q107	DENDREON CORPORATION	398287	DNDN	0690A	14
20070402	24823Q107	DENDREON CORPORATION	498552	DNDN	0690A	15
20070403	24823Q107	DENDREON CORPORATION	498552	DNDN	0690A	16
20070404	24823Q107	DENDREON CORPORATION	510564	DNDN	0690A	17
20070405	24823Q107	DENDREON CORPORATION	606655	DNDN	0690A	18
20070409	24823Q107	DENDREON CORPORATION	600269	DNDN	0690A	19
20070410	24823Q107	DENDREON CORPORATION	275989	DNDN	0690A	20
20070412	24823Q107	DENDREON CORPORATION	156132	DNDN	0690A	1
20070418	24823Q107	DENDREON CORPORATION	68574	DNDN	0690A	1
20070420	24823Q107	DENDREON CORPORATION	59919	DNDN	0690A	1
20070502	24823Q107	DENDREON CORPORATION	25501	DNDN	0690A	1
20070504	24823Q107	DENDREON CORPORATION	91754	DNDN	0690A	1
20070507	24823Q107	DENDREON CORPORATION	191928	DNDN	0690A	2

Daily Change in Fails	Net change 1	Net change 2	Net change 3	Close Out Requirement	Description
3930	3,930 position	10,476 position	300,037	0	
0					
-723					
-666					
-2500	-3889				Nearly everything of original 3,930 is closed out. 41 shares remain.
10476					
117					
300037					
5029					
49000					
0					
595					
2500				41	Still need to close out 41 shares from original position.
69857					
483000					
217519					
261000					We don't see a -41 share close-out.
1532197		2920851		10476	No offset of 10,476 close-out obligation is apparent from the data.
710816		3631667			
472688		4104355	3804201	300,037	No offset since fails increased over the interim.
0		4104355	3804201		We don't see -10,476 close-out. Maybe it didn't take place.
-1702353			2101848		We do see a big decline in fails on this day, one day late.
-107449			1994399		We don't see a -300,037 close-out.
47630					
-15400					
-153350					
-668033					
106537					
-237621					
-631127					
1635992					
-995732					
357058					
-87237					
-503123					
-742896					
252168					
42210					
-29804					
768902					
-663238					
699704					
153674					
72620					
2248626					
-2099837					
1375758					
-287349					
915898					
675536					

20070508	24823Q107	DENDREON CORPORATION	279661	DNDN	0690A	3
20070509	24823Q107	DENDREON CORPORATION	466823	DNDN	0690A	4
20070510	24823Q107	DENDREON CORPORATION	470079	DNDN	0690A	5
20070511	24823Q107	DENDREON CORPORATION	617514	DNDN	0690A	6
20070514	24823Q107	DENDREON CORPORATION	2293123	DNDN	0690A	7
20070515	24823Q107	DENDREON CORPORATION	2200958	DNDN	0690A	8
20070330	24823Q107	DENDREON CORPORATION	4400	DNDN	0695A	1
20070402	24823Q107	DENDREON CORPORATION	15900	DNDN	0695A	2
20070403	24823Q107	DENDREON CORPORATION	15900	DNDN	0695A	3
20070425	24823Q107	DENDREON CORPORATION	967721	DNDN	0695A	1
20070426	24823Q107	DENDREON CORPORATION	1052421	DNDN	0695A	2
20070427	24823Q107	DENDREON CORPORATION	1240921	DNDN	0695A	3
20070430	24823Q107	DENDREON CORPORATION	1303421	DNDN	0695A	4
20070501	24823Q107	DENDREON CORPORATION	1677321	DNDN	0695A	5
20070502	24823Q107	DENDREON CORPORATION	2028696	DNDN	0695A	6
20070503	24823Q107	DENDREON CORPORATION	1695327	DNDN	0695A	7
20070504	24823Q107	DENDREON CORPORATION	1785327	DNDN	0695A	8
20070507	24823Q107	DENDREON CORPORATION	1822527	DNDN	0695A	9
20070509	24823Q107	DENDREON CORPORATION	1997227	DNDN	0695A	1
20070510	24823Q107	DENDREON CORPORATION	3214427	DNDN	0695A	2
20070511	24823Q107	DENDREON CORPORATION	4010227	DNDN	0695A	3
20070514	24823Q107	DENDREON CORPORATION	4207709	DNDN	0695A	4
20070515	24823Q107	DENDREON CORPORATION	3836009	DNDN	0695A	5
20070404	24823Q107	DENDREON CORPORATION	15000	DNDN	0696A	1
20070405	24823Q107	DENDREON CORPORATION	15000	DNDN	0696A	2
20070409	24823Q107	DENDREON CORPORATION	15000	DNDN	0696A	3
20070410	24823Q107	DENDREON CORPORATION	15000	DNDN	0696A	4
20070201	24823Q107	DENDREON CORPORATION	300	DNDN	0749A	2
20070209	24823Q107	DENDREON CORPORATION	400	DNDN	0749A	1
20070212	24823Q107	DENDREON CORPORATION	500	DNDN	0749A	2
20070213	24823Q107	DENDREON CORPORATION	500	DNDN	0749A	3
20070216	24823Q107	DENDREON CORPORATION	650	DNDN	0749A	1
20070223	24823Q107	DENDREON CORPORATION	1900	DNDN	0749A	2
20070226	24823Q107	DENDREON CORPORATION	2400	DNDN	0749A	3
20070227	24823Q107	DENDREON CORPORATION	4300	DNDN	0749A	4
20070307	24823Q107	DENDREON CORPORATION	1075	DNDN	0749A	1
20070308	24823Q107	DENDREON CORPORATION	6000	DNDN	0749A	2
20070309	24823Q107	DENDREON CORPORATION	3800	DNDN	0749A	3
20070312	24823Q107	DENDREON CORPORATION	3400	DNDN	0749A	4
20070313	24823Q107	DENDREON CORPORATION	4100	DNDN	0749A	5
20070314	24823Q107	DENDREON CORPORATION	5100	DNDN	0749A	6
20070315	24823Q107	DENDREON CORPORATION	5200	DNDN	0749A	7
20070319	24823Q107	DENDREON CORPORATION	1100	DNDN	0749A	1
20070320	24823Q107	DENDREON CORPORATION	1500	DNDN	0749A	2
20070321	24823Q107	DENDREON CORPORATION	3800	DNDN	0749A	3
20070322	24823Q107	DENDREON CORPORATION	3000	DNDN	0749A	4
20070323	24823Q107	DENDREON CORPORATION	2600	DNDN	0749A	5
20070326	24823Q107	DENDREON CORPORATION	3600	DNDN	0749A	6
20070327	24823Q107	DENDREON CORPORATION	3300	DNDN	0749A	7
20070328	24823Q107	DENDREON CORPORATION	5000	DNDN	0749A	8
20070329	24823Q107	DENDREON CORPORATION	4300	DNDN	0749A	9
20070402	24823Q107	DENDREON CORPORATION	1300	DNDN	0749A	1
20070403	24823Q107	DENDREON CORPORATION	1300	DNDN	0749A	2
20070404	24823Q107	DENDREON CORPORATION	2700	DNDN	0749A	3
20070405	24823Q107	DENDREON CORPORATION	625	DNDN	0749A	4
20070409	24823Q107	DENDREON CORPORATION	400	DNDN	0749A	5
20070410	24823Q107	DENDREON CORPORATION	1200	DNDN	0749A	6
20070411	24823Q107	DENDREON CORPORATION	1600	DNDN	0749A	7
20070412	24823Q107	DENDREON CORPORATION	1800	DNDN	0749A	8
20070413	24823Q107	DENDREON CORPORATION	4900	DNDN	0749A	9
20070424	24823Q107	DENDREON CORPORATION	1100	DNDN	0749A	1
20070425	24823Q107	DENDREON CORPORATION	1100	DNDN	0749A	2
20070426	24823Q107	DENDREON CORPORATION	1500	DNDN	0749A	3
20070502	24823Q107	DENDREON CORPORATION	350	DNDN	0749A	1
20070503	24823Q107	DENDREON CORPORATION	8500	DNDN	0749A	2
20070509	24823Q107	DENDREON CORPORATION	400	DNDN	0749A	1
20070510	24823Q107	DENDREON CORPORATION	900	DNDN	0749A	2
20070511	24823Q107	DENDREON CORPORATION	3700	DNDN	0749A	3
20070514	24823Q107	DENDREON CORPORATION	4700	DNDN	0749A	4
20070515	24823Q107	DENDREON CORPORATION	700	DNDN	0749A	5
20070308	24823Q107	DENDREON CORPORATION	310	DNDN	0750A	1
20070309	24823Q107	DENDREON CORPORATION	310	DNDN	0750A	2
20070402	24823Q107	DENDREON CORPORATION	14133	DNDN	0750A	1
20070403	24823Q107	DENDREON CORPORATION	14133	DNDN	0750A	2
20070404	24823Q107	DENDREON CORPORATION	24371	DNDN	0750A	3
20070405	24823Q107	DENDREON CORPORATION	7352	DNDN	0750A	4
20070409	24823Q107	DENDREON CORPORATION	10427	DNDN	0750A	5
20070410	24823Q107	DENDREON CORPORATION	9379	DNDN	0750A	6
20070412	24823Q107	DENDREON CORPORATION	2110	DNDN	0750A	1
20070417	24823Q107	DENDREON CORPORATION	2083	DNDN	0750A	1
20070405	24823Q107	DENDREON CORPORATION	8569	DNDN	0756A	1
20070409	24823Q107	DENDREON CORPORATION	5641	DNDN	0756A	2
20070410	24823Q107	DENDREON CORPORATION	4366	DNDN	0756A	3
20070411	24823Q107	DENDREON CORPORATION	17336	DNDN	0756A	4
20070412	24823Q107	DENDREON CORPORATION	9678	DNDN	0756A	5
20070416	24823Q107	DENDREON CORPORATION	3374	DNDN	0756A	1
20070417	24823Q107	DENDREON CORPORATION	5299	DNDN	0756A	2
20070514	24823Q107	DENDREON CORPORATION	18260	DNDN	0771A	1
20070402	24823Q107	DENDREON CORPORATION	189534	DNDN	0773A	1
20070403	24823Q107	DENDREON CORPORATION	94741	DNDN	0773A	2
20070404	24823Q107	DENDREON CORPORATION	196572	DNDN	0773A	3
20070405	24823Q107	DENDREON CORPORATION	770439	DNDN	0773A	4
20070409	24823Q107	DENDREON CORPORATION	401849	DNDN	0773A	5
20070410	24823Q107	DENDREON CORPORATION	127529	DNDN	0773A	6
20070501	24823Q107	DENDREON CORPORATION	25623	DNDN	0773A	1
20070502	24823Q107	DENDREON CORPORATION	34423	DNDN	0773A	2
20070508	24823Q107	DENDREON CORPORATION	110403	DNDN	0773A	1
20070510	24823Q107	DENDREON CORPORATION	216325	DNDN	0773A	1
20070206	24823Q107	DENDREON CORPORATION	4278	DNDN	0775A	1
20070212	24823Q107	DENDREON CORPORATION	48974	DNDN	0775A	1
20070319	24823Q107	DENDREON CORPORATION	22458	DNDN	0775A	1
20070404	24823Q107	DENDREON CORPORATION	67091	DNDN	0775A	1
20070405	24823Q107	DENDREON CORPORATION	65730	DNDN	0775A	2
20070409	24823Q107	DENDREON CORPORATION	103087	DNDN	0775A	3
20070410	24823Q107	DENDREON CORPORATION	128846	DNDN	0775A	4
20070411	24823Q107	DENDREON CORPORATION	140181	DNDN	0775A	5
20070412	24823Q107	DENDREON CORPORATION	20925	DNDN	0775A	6
20070413	24823Q107	DENDREON CORPORATION	993	DNDN	0775A	7
20070416	24823Q107	DENDREON CORPORATION	3225	DNDN	0775A	8
20070509	24823Q107	DENDREON CORPORATION	7966	DNDN	0775A	1
20070510	24823Q107	DENDREON CORPORATION	26043	DNDN	0775A	2
20070511	24823Q107	DENDREON CORPORATION	29324	DNDN	0775A	3
20070514	24823Q107	DENDREON CORPORATION	59153	DNDN	0775A	4
20070515	24823Q107	DENDREON CORPORATION	19698	DNDN	0775A	5
20070330	24823Q107	DENDREON CORPORATION	1000	DNDN	0784A	1
20070514	24823Q107	DENDREON CORPORATION	100	DNDN	0784A	1
20070426	24823Q107	DENDREON CORPORATION	17	DNDN	0816A	1
20070403	24823Q107	DENDREON CORPORATION	39929	DNDN	2767A	1
20070404	24823Q107	DENDREON CORPORATION	143221	DNDN	2767A	2
20070405	24823Q107	DENDREON CORPORATION	65184	DNDN	2767A	3
20070413	24823Q107	DENDREON CORPORATION	10435	DNDN	2767A	1
20070511	24823Q107	DENDREON CORPORATION	4230	DNDN	2767A	1
20070511	24823Q107	DENDREON CORPORATION	100	DNDN	3626A	1
20070508	24823Q107	DENDREON CORPORATION	2490	DNDN	5008A	1
20070508	24823Q107	DENDREON CORPORATION	28860	DNDN	5063A	1
20070410	24823Q107	DENDREON CORPORATION	1000	DNDN	5075A	1
20070411	24823Q107	DENDREON CORPORATION	1000	DNDN	5075A	2
20070223	24823Q107	DENDREON CORPORATION	5605	DNDN	5101A	1
20070402	24823Q107	DENDREON CORPORATION	19515	DNDN	5101A	1
20070403	24823Q107	DENDREON CORPORATION	19515	DNDN	5101A	2
20070423	24823Q107	DENDREON CORPORATION	19515	DNDN	5101A	1

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Date	cusip	CNS_Name	Failed_Amount_in_Shares
20070323	24823Q107	DENDREON CORPORATION	113776
20070326	24823Q107	DENDREON CORPORATION	174876
20070327	24823Q107	DENDREON CORPORATION	178869
20070328	24823Q107	DENDREON CORPORATION	235118
20070329	24823Q107	DENDREON CORPORATION	272412
20070412	24823Q107	DENDREON CORPORATION	75236
20070205	24823Q107	DENDREON CORPORATION	1700
20070207	24823Q107	DENDREON CORPORATION	1000
20070404	24823Q107	DENDREON CORPORATION	107778
20070405	24823Q107	DENDREON CORPORATION	154157
20070409	24823Q107	DENDREON CORPORATION	165524
20070410	24823Q107	DENDREON CORPORATION	181664
20070412	24823Q107	DENDREON CORPORATION	70139
20070413	24823Q107	DENDREON CORPORATION	107775
20070416	24823Q107	DENDREON CORPORATION	147792
20070417	24823Q107	DENDREON CORPORATION	148928
20070418	24823Q107	DENDREON CORPORATION	181049
20070329	24823Q107	DENDREON CORPORATION	87440
20070330	24823Q107	DENDREON CORPORATION	75000
20070402	24823Q107	DENDREON CORPORATION	83685
20070403	24823Q107	DENDREON CORPORATION	82025
20070404	24823Q107	DENDREON CORPORATION	161626
20070405	24823Q107	DENDREON CORPORATION	168749
20070409	24823Q107	DENDREON CORPORATION	167055
20070410	24823Q107	DENDREON CORPORATION	152335
20070411	24823Q107	DENDREON CORPORATION	288071
20070412	24823Q107	DENDREON CORPORATION	432686
20070413	24823Q107	DENDREON CORPORATION	249474
20070416	24823Q107	DENDREON CORPORATION	16312
20070201	24823Q107	DENDREON CORPORATION	500
20070205	24823Q107	DENDREON CORPORATION	500
20070206	24823Q107	DENDREON CORPORATION	500
20070207	24823Q107	DENDREON CORPORATION	500
20070208	24823Q107	DENDREON CORPORATION	500
20070209	24823Q107	DENDREON CORPORATION	500
20070212	24823Q107	DENDREON CORPORATION	500
20070213	24823Q107	DENDREON CORPORATION	500
20070214	24823Q107	DENDREON CORPORATION	500
20070215	24823Q107	DENDREON CORPORATION	500
20070216	24823Q107	DENDREON CORPORATION	500
20070220	24823Q107	DENDREON CORPORATION	500
20070221	24823Q107	DENDREON CORPORATION	500
20070409	24823Q107	DENDREON CORPORATION	246
20070223	24823Q107	DENDREON CORPORATION	100
20070409	24823Q107	DENDREON CORPORATION	29700
20070306	24823Q107	DENDREON CORPORATION	73
20070328	24823Q107	DENDREON CORPORATION	25647
20070329	24823Q107	DENDREON CORPORATION	25183
20070330	24823Q107	DENDREON CORPORATION	28866
20070402	24823Q107	DENDREON CORPORATION	53848

20070403	24823Q107	DENDREON CORPORATION	53848
20070404	24823Q107	DENDREON CORPORATION	127443
20070405	24823Q107	DENDREON CORPORATION	257490
20070409	24823Q107	DENDREON CORPORATION	191811
20070410	24823Q107	DENDREON CORPORATION	85461
20070411	24823Q107	DENDREON CORPORATION	99517
20070412	24823Q107	DENDREON CORPORATION	161861
20070413	24823Q107	DENDREON CORPORATION	86485
20070416	24823Q107	DENDREON CORPORATION	10548
20070216	24823Q107	DENDREON CORPORATION	70372
20070220	24823Q107	DENDREON CORPORATION	86399
20070314	24823Q107	DENDREON CORPORATION	38638
20070315	24823Q107	DENDREON CORPORATION	262399
20070316	24823Q107	DENDREON CORPORATION	169055
20070319	24823Q107	DENDREON CORPORATION	251650
20070320	24823Q107	DENDREON CORPORATION	182297
20070321	24823Q107	DENDREON CORPORATION	336938
20070322	24823Q107	DENDREON CORPORATION	338742
20070323	24823Q107	DENDREON CORPORATION	476105
20070326	24823Q107	DENDREON CORPORATION	234699
20070327	24823Q107	DENDREON CORPORATION	559052
20070328	24823Q107	DENDREON CORPORATION	883194
20070329	24823Q107	DENDREON CORPORATION	598046
20070330	24823Q107	DENDREON CORPORATION	250165
20070402	24823Q107	DENDREON CORPORATION	216978
20070403	24823Q107	DENDREON CORPORATION	217178
20070405	24823Q107	DENDREON CORPORATION	141192
20070411	24823Q107	DENDREON CORPORATION	630162
20070313	24823Q107	DENDREON CORPORATION	60
20070314	24823Q107	DENDREON CORPORATION	60
20070315	24823Q107	DENDREON CORPORATION	60
20070316	24823Q107	DENDREON CORPORATION	60
20070319	24823Q107	DENDREON CORPORATION	60
20070320	24823Q107	DENDREON CORPORATION	60
20070321	24823Q107	DENDREON CORPORATION	60
20070322	24823Q107	DENDREON CORPORATION	160
20070323	24823Q107	DENDREON CORPORATION	60
20070405	24823Q107	DENDREON CORPORATION	790
20070411	24823Q107	DENDREON CORPORATION	9690
20070412	24823Q107	DENDREON CORPORATION	2953
20070416	24823Q107	DENDREON CORPORATION	753
20070201	24823Q107	DENDREON CORPORATION	100
20070213	24823Q107	DENDREON CORPORATION	300
20070214	24823Q107	DENDREON CORPORATION	124
20070215	24823Q107	DENDREON CORPORATION	600
20070216	24823Q107	DENDREON CORPORATION	600
20070220	24823Q107	DENDREON CORPORATION	100
20070306	24823Q107	DENDREON CORPORATION	800
20070307	24823Q107	DENDREON CORPORATION	3900
20070308	24823Q107	DENDREON CORPORATION	3080
20070413	24823Q107	DENDREON CORPORATION	2621
20070417	24823Q107	DENDREON CORPORATION	9810

20070418	24823Q107	DENDREON CORPORATION	3110
20070419	24823Q107	DENDREON CORPORATION	11064
20070420	24823Q107	DENDREON CORPORATION	5144
20070201	24823Q107	DENDREON CORPORATION	11673
20070214	24823Q107	DENDREON CORPORATION	156989
20070215	24823Q107	DENDREON CORPORATION	150458
20070216	24823Q107	DENDREON CORPORATION	123905
20070220	24823Q107	DENDREON CORPORATION	136532
20070223	24823Q107	DENDREON CORPORATION	5946
20070302	24823Q107	DENDREON CORPORATION	45261
20070330	24823Q107	DENDREON CORPORATION	5600
20070402	24823Q107	DENDREON CORPORATION	39700
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20070404	24823Q107	DENDREON CORPORATION	68325
20070405	24823Q107	DENDREON CORPORATION	78600
20070409	24823Q107	DENDREON CORPORATION	78600
20070410	24823Q107	DENDREON CORPORATION	63800
20070411	24823Q107	DENDREON CORPORATION	51400
20070412	24823Q107	DENDREON CORPORATION	93000
20070413	24823Q107	DENDREON CORPORATION	65135
20070416	24823Q107	DENDREON CORPORATION	28700
20070417	24823Q107	DENDREON CORPORATION	19000
20070424	24823Q107	DENDREON CORPORATION	1700
20070212	24823Q107	DENDREON CORPORATION	88
20070302	24823Q107	DENDREON CORPORATION	100
20070413	24823Q107	DENDREON CORPORATION	60100
20070416	24823Q107	DENDREON CORPORATION	8049
20070417	24823Q107	DENDREON CORPORATION	178
20070410	24823Q107	DENDREON CORPORATION	61092
20070413	24823Q107	DENDREON CORPORATION	31933
20070419	24823Q107	DENDREON CORPORATION	5083
20070201	24823Q107	DENDREON CORPORATION	1587
20070205	24823Q107	DENDREON CORPORATION	299
20070206	24823Q107	DENDREON CORPORATION	1774
20070209	24823Q107	DENDREON CORPORATION	345
20070215	24823Q107	DENDREON CORPORATION	593
20070308	24823Q107	DENDREON CORPORATION	767
20070309	24823Q107	DENDREON CORPORATION	1768
20070312	24823Q107	DENDREON CORPORATION	7490
20070313	24823Q107	DENDREON CORPORATION	1750
20070316	24823Q107	DENDREON CORPORATION	717
20070319	24823Q107	DENDREON CORPORATION	1796
20070320	24823Q107	DENDREON CORPORATION	5691
20070321	24823Q107	DENDREON CORPORATION	138
20070322	24823Q107	DENDREON CORPORATION	548
20070328	24823Q107	DENDREON CORPORATION	1000
20070329	24823Q107	DENDREON CORPORATION	62
20070402	24823Q107	DENDREON CORPORATION	1313
20070403	24823Q107	DENDREON CORPORATION	1313
20070405	24823Q107	DENDREON CORPORATION	480
20070410	24823Q107	DENDREON CORPORATION	1080
20070411	24823Q107	DENDREON CORPORATION	1200

20070412	24823Q107	DENDREON CORPORATION	1800
20070329	24823Q107	DENDREON CORPORATION	59459
20070402	24823Q107	DENDREON CORPORATION	19145
20070403	24823Q107	DENDREON CORPORATION	59
20070411	24823Q107	DENDREON CORPORATION	16174
20070205	24823Q107	DENDREON CORPORATION	9946
20070206	24823Q107	DENDREON CORPORATION	28586
20070207	24823Q107	DENDREON CORPORATION	6171
20070212	24823Q107	DENDREON CORPORATION	105245
20070216	24823Q107	DENDREON CORPORATION	16079
20070220	24823Q107	DENDREON CORPORATION	74774
20070221	24823Q107	DENDREON CORPORATION	107578
20070226	24823Q107	DENDREON CORPORATION	514348
20070302	24823Q107	DENDREON CORPORATION	12298
20070309	24823Q107	DENDREON CORPORATION	1665
20070319	24823Q107	DENDREON CORPORATION	87152
20070320	24823Q107	DENDREON CORPORATION	11366
20070328	24823Q107	DENDREON CORPORATION	283626
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20070330	24823Q107	DENDREON CORPORATION	700021
20070402	24823Q107	DENDREON CORPORATION	1782557
20070403	24823Q107	DENDREON CORPORATION	1779240
20070404	24823Q107	DENDREON CORPORATION	1132749
20070405	24823Q107	DENDREON CORPORATION	1838304
20070409	24823Q107	DENDREON CORPORATION	1709774
20070410	24823Q107	DENDREON CORPORATION	1886802
20070411	24823Q107	DENDREON CORPORATION	1446569
20070412	24823Q107	DENDREON CORPORATION	1539983
20070413	24823Q107	DENDREON CORPORATION	1267927
20070416	24823Q107	DENDREON CORPORATION	1079565
20070423	24823Q107	DENDREON CORPORATION	130869
20070424	24823Q107	DENDREON CORPORATION	439439
20070212	24823Q107	DENDREON CORPORATION	4152
20070207	24823Q107	DENDREON CORPORATION	815
20070212	24823Q107	DENDREON CORPORATION	250
20070214	24823Q107	DENDREON CORPORATION	200
20070221	24823Q107	DENDREON CORPORATION	167
20070323	24823Q107	DENDREON CORPORATION	14186
20070418	24823Q107	DENDREON CORPORATION	17365
20070302	24823Q107	DENDREON CORPORATION	600
20070322	24823Q107	DENDREON CORPORATION	49574
20070323	24823Q107	DENDREON CORPORATION	102274
20070326	24823Q107	DENDREON CORPORATION	191064
20070327	24823Q107	DENDREON CORPORATION	148407
20070328	24823Q107	DENDREON CORPORATION	133302
20070329	24823Q107	DENDREON CORPORATION	29696
20070330	24823Q107	DENDREON CORPORATION	163034
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20070403	24823Q107	DENDREON CORPORATION	38659
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20070213	24823Q107	DENDREON CORPORATION	18205
20070404	24823Q107	DENDREON CORPORATION	344293

20070405	24823Q107	DENDREON CORPORATION	340749
20070409	24823Q107	DENDREON CORPORATION	342719
20070410	24823Q107	DENDREON CORPORATION	349304
20070411	24823Q107	DENDREON CORPORATION	366024
20070412	24823Q107	DENDREON CORPORATION	455505
20070413	24823Q107	DENDREON CORPORATION	283530
20070227	24823Q107	DENDREON CORPORATION	100
20070307	24823Q107	DENDREON CORPORATION	200
20070313	24823Q107	DENDREON CORPORATION	100
20070205	24823Q107	DENDREON CORPORATION	129
20070206	24823Q107	DENDREON CORPORATION	5159
20070223	24823Q107	DENDREON CORPORATION	11469
20070411	24823Q107	DENDREON CORPORATION	4685
20070412	24823Q107	DENDREON CORPORATION	10938
20070416	24823Q107	DENDREON CORPORATION	4409
20070405	24823Q107	DENDREON CORPORATION	397300
20070409	24823Q107	DENDREON CORPORATION	397300
20070410	24823Q107	DENDREON CORPORATION	397300
20070411	24823Q107	DENDREON CORPORATION	397300
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20070413	24823Q107	DENDREON CORPORATION	274600
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20070418	24823Q107	DENDREON CORPORATION	10000
20070419	24823Q107	DENDREON CORPORATION	10000
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20070419	24823Q107	DENDREON CORPORATION	44671
20070420	24823Q107	DENDREON CORPORATION	44578
20070423	24823Q107	DENDREON CORPORATION	39757
20070424	24823Q107	DENDREON CORPORATION	21689
20070207	24823Q107	DENDREON CORPORATION	10115
20070208	24823Q107	DENDREON CORPORATION	7321
20070209	24823Q107	DENDREON CORPORATION	2221
20070215	24823Q107	DENDREON CORPORATION	5344
20070216	24823Q107	DENDREON CORPORATION	59869
20070220	24823Q107	DENDREON CORPORATION	103205
20070226	24823Q107	DENDREON CORPORATION	17245
20070227	24823Q107	DENDREON CORPORATION	60183
20070313	24823Q107	DENDREON CORPORATION	19593
20070323	24823Q107	DENDREON CORPORATION	66678
20070326	24823Q107	DENDREON CORPORATION	4614
20070327	24823Q107	DENDREON CORPORATION	51819
20070329	24823Q107	DENDREON CORPORATION	315090
20070330	24823Q107	DENDREON CORPORATION	177338
20070402	24823Q107	DENDREON CORPORATION	35895
20070404	24823Q107	DENDREON CORPORATION	2254825
20070405	24823Q107	DENDREON CORPORATION	214985
20070409	24823Q107	DENDREON CORPORATION	249009
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20070424	24823Q107	DENDREON CORPORATION	199369
20070206	24823Q107	DENDREON CORPORATION	8313
20070207	24823Q107	DENDREON CORPORATION	25274
20070208	24823Q107	DENDREON CORPORATION	16078
20070209	24823Q107	DENDREON CORPORATION	29779
20070212	24823Q107	DENDREON CORPORATION	45352
20070215	24823Q107	DENDREON CORPORATION	46283
20070216	24823Q107	DENDREON CORPORATION	54991
20070220	24823Q107	DENDREON CORPORATION	9879
20070302	24823Q107	DENDREON CORPORATION	4758
20070307	24823Q107	DENDREON CORPORATION	14367
20070308	24823Q107	DENDREON CORPORATION	21135
20070309	24823Q107	DENDREON CORPORATION	65000
20070312	24823Q107	DENDREON CORPORATION	80832
20070313	24823Q107	DENDREON CORPORATION	36868
20070316	24823Q107	DENDREON CORPORATION	3574
20070319	24823Q107	DENDREON CORPORATION	84155
20070320	24823Q107	DENDREON CORPORATION	192122
20070321	24823Q107	DENDREON CORPORATION	154199
20070322	24823Q107	DENDREON CORPORATION	60336
20070323	24823Q107	DENDREON CORPORATION	71763
20070326	24823Q107	DENDREON CORPORATION	46671
20070327	24823Q107	DENDREON CORPORATION	46148
20070328	24823Q107	DENDREON CORPORATION	29046
20070329	24823Q107	DENDREON CORPORATION	122235
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20070402	24823Q107	DENDREON CORPORATION	169081
20070403	24823Q107	DENDREON CORPORATION	117864
20070423	24823Q107	DENDREON CORPORATION	316107
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20070306	24823Q107	DENDREON CORPORATION	5877
20070322	24823Q107	DENDREON CORPORATION	5276
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20070327	24823Q107	DENDREON CORPORATION	8100
20070413	24823Q107	DENDREON CORPORATION	15504
20070208	24823Q107	DENDREON CORPORATION	19813
20070326	24823Q107	DENDREON CORPORATION	2239
20070412	24823Q107	DENDREON CORPORATION	313007
20070413	24823Q107	DENDREON CORPORATION	335499
20070416	24823Q107	DENDREON CORPORATION	471312
20070417	24823Q107	DENDREON CORPORATION	184227
20070418	24823Q107	DENDREON CORPORATION	97222
20070419	24823Q107	DENDREON CORPORATION	249670
20070420	24823Q107	DENDREON CORPORATION	144070
20070423	24823Q107	DENDREON CORPORATION	66111
20070208	24823Q107	DENDREON CORPORATION	17
20070209	24823Q107	DENDREON CORPORATION	17
20070212	24823Q107	DENDREON CORPORATION	6
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20070319	24823Q107	DENDREON CORPORATION	232041
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20070320	24823Q107	DENDREON CORPORATION	12638
20070326	24823Q107	DENDREON CORPORATION	2851
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20070307	24823Q107	DENDREON CORPORATION	4260
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Privileged and Confidential

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20050331	269437109	EAG	0551A	656	68
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20050401	269437109	EAG	0133A	8500	1
20050401	269437109	EAG	0157A	2572	1
20050401	269437109	EAG	0355A	164733	3
20050401	269437109	EAG	0437A	324615	98
20050401	269437109	EAG	0549A	31156	100
20050401	269437109	EAG	0551A	656	69
20050401	269437109	EAG	0642A	1363058	7
20050401	269437109	EAG	0646A	1666	1
20050404	269437109	EAG	0133A	2500	2
20050404	269437109	EAG	0355A	220133	4
20050404	269437109	EAG	0437A	324615	99
20050404	269437109	EAG	0549A	31156	101
20050404	269437109	EAG	0551A	656	70
20050404	269437109	EAG	0642A	1353058	8

20050405	269437109	EAG	0100A	83000	1
20050405	269437109	EAG	0161A	26435	1
20050405	269437109	EAG	0210A	8552	1
20050405	269437109	EAG	0355A	240757	5
20050405	269437109	EAG	0437A	324615	100
20050405	269437109	EAG	0549A	31156	102
20050405	269437109	EAG	0551A	656	71
20050405	269437109	EAG	0642A	1363231	9
20050405	269437109	EAG	0646A	1333	1
20050406	269437109	EAG	0100A	83000	2
20050406	269437109	EAG	0161A	30327	2
20050406	269437109	EAG	0355A	477665	6
20050406	269437109	EAG	0437A	324615	101
20050406	269437109	EAG	0549A	31156	103
20050406	269437109	EAG	0551A	656	72
20050406	269437109	EAG	0642A	1340731	10
20050407	269437109	EAG	0100A	83000	3
20050407	269437109	EAG	0161A	33366	3
20050407	269437109	EAG	0437A	324615	102
20050407	269437109	EAG	0549A	31156	104
20050407	269437109	EAG	0551A	656	73
20050407	269437109	EAG	0573A	2123	1
20050407	269437109	EAG	0642A	1340731	11
20050408	269437109	EAG	0044A	8092	1
20050408	269437109	EAG	0100A	78600	4
20050408	269437109	EAG	0161A	61194	4
20050408	269437109	EAG	0437A	324615	103
20050408	269437109	EAG	0549A	31156	105
20050408	269437109	EAG	0551A	656	74
20050408	269437109	EAG	0642A	1340731	12
20050411	269437109	EAG	0100A	67900	5
20050411	269437109	EAG	0437A	324615	104
20050411	269437109	EAG	0549A	31156	106
20050411	269437109	EAG	0551A	656	75
20050411	269437109	EAG	0642A	1340731	13
20050412	269437109	EAG	0100A	212800	6
20050412	269437109	EAG	0437A	323615	105
20050412	269437109	EAG	0549A	31156	107
20050412	269437109	EAG	0551A	656	76
20050412	269437109	EAG	0642A	1040731	14
20050413	269437109	EAG	0100A	192000	7
20050413	269437109	EAG	0161A	11880	1
20050413	269437109	EAG	0437A	324615	106
20050413	269437109	EAG	0549A	31156	108
20050413	269437109	EAG	0551A	656	77
20050413	269437109	EAG	0642A	1040731	15
20050414	269437109	EAG	0100A	166200	8
20050414	269437109	EAG	0210A	877	1
20050414	269437109	EAG	0265A	5000	1
20050414	269437109	EAG	0437A	324615	107
20050414	269437109	EAG	0549A	31156	109
20050414	269437109	EAG	0551A	656	78

20050414	269437109	EAG	0573A	3323	1
20050414	269437109	EAG	0642A	1063231	16
20050414	269437109	EAG	0773A	370	1
20050415	269437109	EAG	0100A	166200	9
20050415	269437109	EAG	0210A	979	2
20050415	269437109	EAG	0437A	324615	108
20050415	269437109	EAG	0549A	31156	110
20050415	269437109	EAG	0551A	656	79
20050415	269437109	EAG	0642A	1063231	17
20050415	269437109	EAG	0773A	370	2
20050415	269437109	EAG	3720A	574	1
20050418	269437109	EAG	0100A	131200	10
20050418	269437109	EAG	0210A	1043	3
20050418	269437109	EAG	0437A	324615	109
20050418	269437109	EAG	0549A	31156	111
20050418	269437109	EAG	0551A	656	80
20050418	269437109	EAG	0642A	1063231	18
20050418	269437109	EAG	0646A	280	1
20050418	269437109	EAG	0773A	370	3
20050418	269437109	EAG	3720A	111	2
20050419	269437109	EAG	0100A	133200	11
20050419	269437109	EAG	0210A	1901	4
20050419	269437109	EAG	0437A	324615	110
20050419	269437109	EAG	0549A	31156	112
20050419	269437109	EAG	0551A	656	81
20050419	269437109	EAG	0642A	1063231	19
20050419	269437109	EAG	3720A	542	3
20050419	269437109	EAG	5048A	63000	1
20050420	269437109	EAG	0157A	74	1
20050420	269437109	EAG	0265A	17000	1
20050420	269437109	EAG	0437A	324615	111
20050420	269437109	EAG	0501A	33793	1
20050420	269437109	EAG	0549A	31156	113
20050420	269437109	EAG	0551A	656	82
20050420	269437109	EAG	0568A	4000	1
20050420	269437109	EAG	5048A	63000	2
20050421	269437109	EAG	0100A	26700	1
20050421	269437109	EAG	0265A	10500	2
20050421	269437109	EAG	0437A	324615	112
20050421	269437109	EAG	0501A	47993	2
20050421	269437109	EAG	0549A	31156	114
20050421	269437109	EAG	0551A	656	83
20050421	269437109	EAG	3720A	4652	1
20050422	269437109	EAG	0100A	6700	2
20050422	269437109	EAG	0437A	324615	113
20050422	269437109	EAG	0501A	51593	3
20050422	269437109	EAG	0549A	28556	115
20050422	269437109	EAG	0551A	656	84
20050425	269437109	EAG	0437A	324615	114
20050425	269437109	EAG	0549A	28556	116
20050425	269437109	EAG	0551A	656	85
20050425	269437109	EAG	0642A	5051	1

20050425	269437109	EAG	0646A	104	1
20050426	269437109	EAG	0437A	323615	115
20050426	269437109	EAG	0549A	28556	117
20050426	269437109	EAG	0551A	656	86
20050426	269437109	EAG	0642A	20006	2
20050427	269437109	EAG	0437A	324615	116
20050427	269437109	EAG	0549A	28556	118
20050427	269437109	EAG	0551A	656	87
20050427	269437109	EAG	0642A	14931	3
20050428	269437109	EAG	0157A	339	1
20050428	269437109	EAG	0265A	2500	0
20050428	269437109	EAG	0437A	324615	117
20050428	269437109	EAG	0549A	28556	119
20050428	269437109	EAG	0551A	656	88
20050428	269437109	EAG	0642A	14931	4
20050429	269437109	EAG	0180A	1710	1
20050429	269437109	EAG	0265A	500	1
20050429	269437109	EAG	0437A	324615	118
20050429	269437109	EAG	0549A	28556	120
20050429	269437109	EAG	0551A	656	89
20050429	269437109	EAG	0573A	28023	1
20050429	269437109	EAG	0642A	13976	5
20050502	269437109	EAG	0180A	811	2
20050502	269437109	EAG	0437A	324615	119
20050502	269437109	EAG	0549A	28556	121
20050502	269437109	EAG	0551A	656	90
20050502	269437109	EAG	0573A	21423	2
20050502	269437109	EAG	0642A	13976	6

Symbol	SecurityNa	MarketCate	RegSHOTh	Date
EAG	Eagle Broa	Amex	Y	20050107
EAG	Eagle Broa	Amex	Y	20050110
EAG	Eagle Broa	Amex	Y	20050111
EAG	Eagle Broa	Amex	Y	20050112
EAG	Eagle Broa	Amex	Y	20050113
EAG	Eagle Broa	Amex	Y	20050114
EAG	Eagle Broa	Amex	Y	20050118
EAG	Eagle Broa	Amex	Y	20050119
EAG	Eagle Broa	Amex	Y	20050120
EAG	Eagle Broa	Amex	Y	20050121
EAG	Eagle Broa	Amex	Y	20050124
EAG	Eagle Broa	Amex	Y	20050125
EAG	Eagle Broa	Amex	Y	20050126
EAG	Eagle Broa	Amex	Y	20050401
EAG	Eagle Broa	Amex	Y	20050404
EAG	Eagle Broa	Amex	Y	20050405
EAG	Eagle Broa	Amex	Y	20050406
EAG	Eagle Broa	Amex	Y	20050407
EAG	Eagle Broa	Amex	Y	20050408
EAG	Eagle Broa	Amex	Y	20050411
EAG	Eagle Broa	Amex	Y	20050412
EAG	Eagle Broa	Amex	Y	20050413
EAG	Eagle Broa	Amex	Y	20050414
EAG	Eagle Broa	Amex	Y	20050415
EAG	Eagle Broa	Amex	Y	20050418
EAG	Eagle Broa	Amex	Y	20050419
EAG	Eagle Broa	Amex	Y	20050420
EAG	Eagle Broa	Amex	Y	20050421
EAG	Eagle Broa	Amex	Y	20050422
EAG	Eagle Broa	Amex	Y	20050425

Threshold Stocks

ClearingID	NumberOfNewPositions	NewPositionShares	PositionsLasting14Days	PositionsLasting17Days
0161A	2341	71093466	46	36
0690A	1264	37111056	31	20
0671A	663	8063341	22	17
5099A	432	6574845	19	12
0549A	458	4876210	16	9
0226A	781	33721395	15	8
0501A	1909	52298557	14	5
0418A	899	45319217	14	5
0573A	796	18113606	14	5
0005A	703	54659195	13	8
0050A	800	67768306	12	6
0443A	766	113365516	11	4
0632A	647	46193869	11	5
5058A	91	6774676	10	9
0385A	732	11649718	9	4
0633A	488	2342285	9	2
0352A	1059	39397422	8	4
0647A	84	8252454	7	2
0221A	621	13123801	6	4
0052A	103	1487046	6	3
5065A	21	453308	6	6
0642A	632	15121600	5	1
0705A	434	10300160	5	3
0534A	175	350751	5	2
0188A	1185	17393807	4	1
0355A	595	12040606	4	2
0019A	532	11692117	4	1
0126A	30	731950	4	3
0141A	571	106073310	3	1
0074A	538	13915455	3	3
0437A	491	3176372	3	2
0235A	360	17266735	3	2
0015A	300	6816793	3	1
0773A	249	9680648	3	0
2767A	249	4634225	3	2
0067A	189	3500185	3	1
0311A	131	500070	3	1
0309A	120	1221311	3	2
0201A	117	656670	3	3
0234A	942	13292806	2	1
0164A	644	6160976	2	0
0286A	226	2095717	2	2
0100A	180	2438403	2	1
0265A	152	9416724	2	1
0740A	85	472732	2	1
0180A	71	733163	2	2
5025A	39	1426698	2	1
5028A	36	1785629	2	2
5118A	16	430708	2	2
0044A	526	2958191	1	1
0279A	249	8663809	1	1

Threshold Stocks

0064A	242	2582296	1	0
0407A	213	961771	1	1
0438A	175	1891090	1	1
0103A	168	1712440	1	1
0020A	130	314427	1	0
5043A	126	925977	1	0
0725A	120	51100098	1	0
0696A	119	1598913	1	1
5030A	106	1628684	1	0
0012A	99	1993402	1	1
0551A	79	1266682	1	1
0695A	78	273600	1	1
0283A	74	3004565	1	1
5008A	73	1920265	1	0
0133A	59	491007	1	1
0364A	54	355540	1	0
0010A	49	407446	1	0
0039A	49	57574	1	0
0215A	45	3393070	1	1
8072A	34	336019	1	1
0574A	28	25967	1	1
0045A	26	203453	1	1
0793A	26	44802	1	0
3511A	23	8396	1	0
0701A	21	15299	1	1
0816A	21	58464	1	0
0031A	20	146844	1	1
0013A	19	391782	1	1
0727A	19	37337	1	0
2424A	19	419609	1	1
0702A	17	184267	1	1
0361A	16	133213	1	1
0771A	16	50614	1	1
0308A	5	713680	1	0
0157A	1150	14181261	0	0
0571A	369	8822163	0	0
5063A	323	3387700	0	0
0750A	312	8054017	0	0
0158A	261	1166826	0	0
0060A	167	4619008	0	0
0756A	140	604001	0	0
0646A	129	203115	0	0
0688A	105	94593	0	0
0155A	104	2487660	0	0
0210A	99	600930	0	0
0569A	89	4380631	0	0
0775A	84	996502	0	0
0049A	80	647480	0	0
0749A	79	4409897	0	0
0780A	75	1349475	0	0
5048A	73	219432	0	0
0057A	68	70942	0	0

Threshold Stocks

0442A	68	396571	0	0
3720A	68	44495	0	0
0055A	65	456083	0	0
0374A	56	171248	0	0
0271A	54	26301	0	0
0733A	54	595325	0	0
0799A	46	121182	0	0
5036A	44	510443	0	0
0623A	42	254012	0	0
0216A	39	144341	0	0
0238A	38	130460	0	0
0250A	37	1449354	0	0
0075A	35	54850	0	0
0651A	35	713072	0	0
3550A	35	27641	0	0
0547A	34	482899	0	0
5029A	34	1249251	0	0
5011A	33	302488	0	0
0785A	32	98168	0	0
0784A	29	61054	0	0
0371A	28	251296	0	0
3780A	25	9000	0	0
3735A	24	19078	0	0
5039A	24	95838	0	0
3502A	21	29337	0	0
3650A	21	2817	0	0
0030A	19	75755	0	0
0274A	19	5192849	0	0
0608A	19	25409	0	0
0796A	19	10792	0	0
3675A	19	10935	0	0
3851A	19	1012	0	0
0116A	18	72433	0	0
0512A	18	128233	0	0
0018A	17	1166790	0	0
0312A	17	107619	0	0
0288A	16	9063	0	0
0213A	14	13561	0	0
5046A	14	543746	0	0
5101A	14	102823	0	0
0568A	13	26404	0	0
0294A	12	209800	0	0
0768A	12	5293	0	0
5002A	12	61149	0	0
5177A	12	549877	0	0
0703A	11	8067	0	0
2357A	11	21895	0	0
3750A	11	3070	0	0
0152A	9	558308	0	0
0541A	9	2440	0	0
0650A	9	6128	0	0
3653A	9	27785	0	0

Threshold Stocks

0436A	8	11931	0	0
3895A	8	21936	0	0
0297A	5	22175	0	0
0314A	5	13095	0	0
0419A	5	21800	0	0
0367A	4	2399	0	0
0380A	4	15738	0	0
8144A	4	7501	0	0
0124A	3	6070	0	0
0284A	3	102500	0	0
0425A	3	5981	0	0
0887A	3	8	0	0
8006A	3	7800	0	0
8086A	3	400	0	0
0078A	2	2200	0	0
0096A	2	80771	0	0
0173A	2	4100	0	0
0280A	2	9006	0	0
0445A	2	3200	0	0
0446A	2	386114	0	0
0494A	2	2352	0	0
0536A	2	4875	0	0
0728A	2	4057	0	0
0732A	2	12	0	0
0743A	2	2229	0	0
0746A	2	6200	0	0
5022A	2	2940	0	0
5027A	2	100000	0	0
7311A	2	12500	0	0
0017A	1	5000	0	0
0022A	1	7300	0	0
0043A	1	700	0	0
0136A	1	521	0	0
0148A	1	20800	0	0
0269A	1	2400	0	0
0370A	1	1000	0	0
0439A	1	5200	0	0
0491A	1	37800	0	0
0493A	1	1374	0	0
0581A	1	500	0	0
0627A	1	1700	0	0
0655A	1	5000	0	0
0712A	1	6000	0	0
0715A	1	1	0	0
3501A	1	50	0	0
5016A	1	1000	0	0
5017A	1	24090	0	0
7031A	1	500	0	0
7253A	1	7000	0	0
7607A	1	500	0	0
8065A	1	2000	0	0
8082A	1	700	0	0

Threshold Stocks

8105A	1	1000	0	0
8192A	1	1680	0	0
0025A	0	0	0	0
0306A	0	0	0	0
0476A	0	0	0	0
0613A	0	0	0	0
0624A	0	0	0	0

Threshold Stocks

PositionsLasting20Days
22
14
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Threshold Stocks

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Threshold Stocks

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Privileged and Confidential

Date	cusip	CNS Name	Failed Amount in Shares	Ticker	ClearingID	Exchange Code	Position Age in Days
20060501	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	32383	FFH	0005A	0	1
20060501	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2044	FFH	0188A	0	1
20060501	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	103883	FFH	0671A	0	171
20060501	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	59473	FFH	0690A	0	10
20060501	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	900	FFH	0695A	0	16
20060501	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	17	FFH	0775A	0	4
20060502	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1505	FFH	0188A	0	2
20060502	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	728	FFH	0210A	0	1
20060502	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	647	FFH	0234A	0	1
20060502	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	106683	FFH	0671A	0	172
20060502	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	56973	FFH	0690A	0	11
20060502	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0695A	0	17
20060503	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	647	FFH	0234A	0	2
20060503	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10861	FFH	0352A	0	1
20060503	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1115	FFH	0418A	0	1
20060503	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2400	FFH	0551A	0	1
20060503	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	104983	FFH	0671A	0	173
20060503	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	57473	FFH	0690A	0	12
20060503	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1100	FFH	0695A	0	18
20060503	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1300	FFH	2424A	0	1
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	0141A	0	1
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	647	FFH	0234A	0	3
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0286A	0	1
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13435	FFH	0352A	0	2
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2400	FFH	0437A	0	1
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20300	FFH	0551A	0	2
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	105183	FFH	0671A	0	174
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	57473	FFH	0690A	0	13
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0695A	0	19
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	610	FFH	0775A	0	1
20060504	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2500	FFH	2424A	0	2
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	139	FFH	0005A	0	1
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	307	FFH	0210A	0	1
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	647	FFH	0234A	0	4
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11435	FFH	0352A	0	3
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20800	FFH	0551A	0	3
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	105883	FFH	0671A	0	175
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	51573	FFH	0690A	0	14
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	710	FFH	0775A	0	2
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3400	FFH	2424A	0	3
20060505	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5700	FFH	5063A	0	1
20060508	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	632	FFH	0234A	0	5
20060508	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6335	FFH	0352A	0	4
20060508	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16189	FFH	0551A	0	4
20060508	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100083	FFH	0671A	0	176
20060508	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	51473	FFH	0690A	0	15
20060508	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1060	FFH	0775A	0	3
20060508	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4200	FFH	2424A	0	4
20060508	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3961	FFH	5063A	0	2
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7154	FFH	0050A	0	1
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	89	FFH	0141A	0	1
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	93	FFH	0210A	0	1
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6035	FFH	0352A	0	5
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	26989	FFH	0551A	0	5
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	26	FFH	0642A	0	1
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	93483	FFH	0671A	0	177
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16373	FFH	0690A	0	16
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	156	FFH	0695A	0	1
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1060	FFH	0775A	0	4
20060509	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5000	FFH	2424A	0	5
20060510	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12539	FFH	0005A	0	1
20060510	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1350	FFH	0050A	0	2
20060510	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2246	FFH	0437A	0	1
20060510	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	6
20060510	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	103783	FFH	0671A	0	178
20060510	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	556	FFH	0695A	0	2
20060510	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1060	FFH	0775A	0	5
20060510	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4200	FFH	2424A	0	6
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8361	FFH	0074A	0	1
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	519	FFH	0210A	0	1
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9140	FFH	0352A	0	1
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	700	FFH	0355A	0	1
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6594	FFH	0437A	0	2
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	505	FFH	0501A	0	1
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	7
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	581	FFH	0642A	0	1
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	108083	FFH	0671A	0	179

20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0690A	0	1
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	656	FFH	0695A	0	3
20060511	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5000	FFH	2424A	0	7
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	527	FFH	0161A	0	1
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14	FFH	0188A	0	1
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	462	FFH	0210A	0	2
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10640	FFH	0352A	0	2
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6094	FFH	0437A	0	3
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	925	FFH	0501A	0	2
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4033	FFH	0534A	0	1
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	8
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3018	FFH	0642A	0	2
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	107583	FFH	0671A	0	180
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0690A	0	2
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	556	FFH	0695A	0	4
20060512	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5900	FFH	2424A	0	8
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3582	FFH	0161A	0	2
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9066	FFH	0352A	0	3
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0355A	0	1
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1745	FFH	0501A	0	3
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4031	FFH	0534A	0	2
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6004	FFH	0549A	0	1
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	9
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	109343	FFH	0671A	0	181
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0690A	0	3
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	756	FFH	0695A	0	5
20060515	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7500	FFH	2424A	0	9
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49	FFH	0141A	0	1
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3992	FFH	0161A	0	3
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	570	FFH	0221A	0	1
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0355A	0	2
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3870	FFH	0534A	0	3
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6004	FFH	0549A	0	2
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	10
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	110543	FFH	0671A	0	182
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0690A	0	4
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	756	FFH	0695A	0	6
20060516	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	2424A	0	10
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	541	FFH	0074A	0	1
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1202	FFH	0161A	0	4
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	30	FFH	0221A	0	2
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4143	FFH	0437A	0	1
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	69	FFH	0501A	0	1
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3627	FFH	0534A	0	4
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5704	FFH	0549A	0	3
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	11
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	106743	FFH	0671A	0	183
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0690A	0	5
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1800	FFH	2424A	0	11
20060517	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	700	FFH	5063A	0	1
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9447	FFH	0352A	0	1
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	239	FFH	0385A	0	1
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5159	FFH	0437A	0	2
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1369	FFH	0501A	0	2
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3527	FFH	0534A	0	5
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4904	FFH	0549A	0	4
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	12
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	103443	FFH	0671A	0	184
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0690A	0	6
20060518	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3000	FFH	2424A	0	12
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	280	FFH	0100A	0	1
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33	FFH	0210A	0	1
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	0216A	0	1
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12745	FFH	0352A	0	2
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	264	FFH	0385A	0	2
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5159	FFH	0437A	0	3
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1269	FFH	0501A	0	3
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3527	FFH	0534A	0	6
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4404	FFH	0549A	0	5
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	13
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	103243	FFH	0671A	0	185
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0690A	0	7
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	40	FFH	0705A	0	1
20060519	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4100	FFH	2424A	0	13
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16622	FFH	0005A	0	1
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	280	FFH	0100A	0	2
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15081	FFH	0161A	0	1
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13	FFH	0210A	0	2
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	0216A	0	2

20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10345	FFH	0352A	0	3
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	164	FFH	0385A	0	3
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5159	FFH	0437A	0	4
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	492	FFH	0501A	0	4
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3427	FFH	0534A	0	7
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4404	FFH	0549A	0	6
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	14
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	53343	FFH	0671A	0	186
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0690A	0	8
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	30	FFH	0705A	0	2
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5100	FFH	2424A	0	14
20060522	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	105	FFH	5063A	0	1
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19222	FFH	0005A	0	2
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8740	FFH	0161A	0	2
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	0216A	0	3
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	708	FFH	0385A	0	4
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5159	FFH	0437A	0	5
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3427	FFH	0534A	0	8
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	804	FFH	0549A	0	7
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	15
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	53343	FFH	0671A	0	187
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0690A	0	9
20060523	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	239	FFH	0705A	0	3
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	30	FFH	0188A	0	1
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	338	FFH	0210A	0	1
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	0216A	0	4
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	937	FFH	0221A	0	1
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0385A	0	5
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	515	FFH	0418A	0	1
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5159	FFH	0437A	0	6
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3927	FFH	0534A	0	9
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	504	FFH	0549A	0	8
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	16
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	45043	FFH	0671A	0	188
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6500	FFH	0690A	0	10
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	256	FFH	0695A	0	1
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1625	FFH	0773A	0	1
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1300	FFH	2424A	0	1
20060524	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	5008A	0	1
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	465	FFH	0005A	0	1
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1100	FFH	0050A	0	1
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	118	FFH	0188A	0	2
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	608	FFH	0210A	0	2
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	695	FFH	0418A	0	2
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5159	FFH	0437A	0	7
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3127	FFH	0534A	0	10
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	504	FFH	0549A	0	9
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	17
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	43643	FFH	0671A	0	189
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6500	FFH	0690A	0	11
20060525	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0695A	0	2
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	118	FFH	0188A	0	3
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	32	FFH	0210A	0	3
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5159	FFH	0437A	0	8
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3227	FFH	0534A	0	11
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	504	FFH	0549A	0	10
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	18
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	45443	FFH	0671A	0	190
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6500	FFH	0690A	0	12
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0695A	0	3
20060526	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28	FFH	5043A	0	1
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	118	FFH	0188A	0	4
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5159	FFH	0437A	0	9
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3869	FFH	0501A	0	1
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3227	FFH	0534A	0	12
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	504	FFH	0549A	0	11
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	19
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	95443	FFH	0671A	0	191
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6500	FFH	0690A	0	13
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	2424A	0	1
20060530	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28	FFH	5043A	0	2
20060531	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	99	FFH	0141A	0	1
20060531	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2359	FFH	0164A	0	1
20060531	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	88	FFH	0188A	0	5
20060531	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2563	FFH	0437A	0	10
20060531	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2727	FFH	0534A	0	13
20060531	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	20
20060531	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	96943	FFH	0671A	0	192
20060531	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1800	FFH	2424A	0	2

20060531	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28	FFH	5043A	0	3
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2140	FFH	0164A	0	2
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	388	FFH	0210A	0	1
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	185	FFH	0352A	0	1
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2563	FFH	0437A	0	11
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	38	FFH	0443A	0	1
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	769	FFH	0501A	0	1
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2727	FFH	0534A	0	14
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	21
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	97243	FFH	0671A	0	193
20060601	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2600	FFH	2424A	0	3
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2500	FFH	0133A	0	1
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2769	FFH	0164A	0	3
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7885	FFH	0352A	0	2
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2160	FFH	0418A	0	1
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	969	FFH	0501A	0	2
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	73	FFH	0534A	0	15
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2363	FFH	0549A	0	1
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	22
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	97243	FFH	0671A	0	194
20060602	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3400	FFH	2424A	0	4
20060605	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12900	FFH	0133A	0	2
20060605	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1385	FFH	0164A	0	4
20060605	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	605	FFH	0210A	0	1
20060605	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16950	FFH	0418A	0	2
20060605	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	73	FFH	0534A	0	16
20060605	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2363	FFH	0549A	0	2
20060605	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	23
20060605	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100143	FFH	0671A	0	195
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	17268	FFH	0133A	0	3
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2418	FFH	0164A	0	5
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	419	FFH	0210A	0	2
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0234A	0	1
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20450	FFH	0418A	0	3
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4269	FFH	0501A	0	1
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2363	FFH	0549A	0	3
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	24
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	98443	FFH	0671A	0	196
20060606	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	900	FFH	2424A	0	1
20060607	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9558	FFH	0133A	0	4
20060607	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	427	FFH	0352A	0	1
20060607	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9269	FFH	0501A	0	2
20060607	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23	FFH	0534A	0	1
20060607	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2363	FFH	0549A	0	4
20060607	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	25
20060607	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100443	FFH	0671A	0	197
20060607	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	FFH	2424A	0	2
20060608	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14658	FFH	0133A	0	5
20060608	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	850	FFH	0352A	0	2
20060608	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10269	FFH	0501A	0	3
20060608	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2363	FFH	0549A	0	5
20060608	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5023	FFH	0551A	0	26
20060608	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	97543	FFH	0671A	0	198
20060608	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2700	FFH	2424A	0	3
20060609	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15358	FFH	0133A	0	6
20060609	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1700	FFH	0279A	0	1
20060609	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2342	FFH	0418A	0	1
20060609	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11269	FFH	0501A	0	4
20060609	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2363	FFH	0549A	0	6
20060609	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4723	FFH	0551A	0	27
20060609	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	96293	FFH	0671A	0	199
20060609	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3500	FFH	2424A	0	4
20060609	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20	FFH	5011A	0	1
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1500	FFH	0050A	0	1
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4300	FFH	0133A	0	7
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0279A	0	2
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2795	FFH	0418A	0	2
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8169	FFH	0501A	0	5
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2947	FFH	0534A	0	1
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2363	FFH	0549A	0	7
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4723	FFH	0551A	0	28
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	96293	FFH	0671A	0	200
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	235	FFH	0705A	0	1
20060612	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4200	FFH	2424A	0	5
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4658	FFH	0100A	0	1
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1088	FFH	0164A	0	1
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	FFH	0210A	0	1
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0234A	0	1
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0269A	0	1

20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0279A	0	3
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9712	FFH	0418A	0	3
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0442A	0	1
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7364	FFH	0501A	0	6
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2147	FFH	0534A	0	2
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2363	FFH	0549A	0	8
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4723	FFH	0551A	0	29
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	96493	FFH	0671A	0	201
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	235	FFH	0705A	0	2
20060613	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	900	FFH	5063A	0	1
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2058	FFH	0100A	0	2
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	52	FFH	0210A	0	2
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0269A	0	2
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0279A	0	4
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0442A	0	2
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7049	FFH	0501A	0	7
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2187	FFH	0534A	0	3
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2163	FFH	0549A	0	9
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5223	FFH	0551A	0	30
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100093	FFH	0671A	0	202
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	286	FFH	0705A	0	3
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	700	FFH	2424A	0	1
20060614	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9549	FFH	5039A	0	1
20060615	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	442	FFH	0133A	0	1
20060615	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0279A	0	5
20060615	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0442A	0	3
20060615	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2187	FFH	0534A	0	4
20060615	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2163	FFH	0549A	0	10
20060615	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5223	FFH	0551A	0	31
20060615	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	101893	FFH	0671A	0	203
20060615	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	858	FFH	0705A	0	4
20060616	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5942	FFH	0133A	0	2
20060616	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0279A	0	6
20060616	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0442A	0	4
20060616	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2187	FFH	0534A	0	5
20060616	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1763	FFH	0549A	0	11
20060616	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5223	FFH	0551A	0	32
20060616	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1788	FFH	0642A	0	1
20060616	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	101093	FFH	0671A	0	204
20060616	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	105	FFH	0705A	0	5
20060619	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9717	FFH	0133A	0	3
20060619	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	99	FFH	0141A	0	1
20060619	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0279A	0	7
20060619	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0442A	0	5
20060619	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2187	FFH	0534A	0	6
20060619	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1763	FFH	0549A	0	12
20060619	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5223	FFH	0551A	0	33
20060619	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	101593	FFH	0671A	0	205
20060620	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7000	FFH	0133A	0	4
20060620	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49929	FFH	0161A	0	1
20060620	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	121	FFH	0188A	0	1
20060620	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0279A	0	8
20060620	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2387	FFH	0534A	0	7
20060620	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1663	FFH	0549A	0	13
20060620	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6763	FFH	0551A	0	34
20060620	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	51593	FFH	0671A	0	206
20060620	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	0690A	0	1
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7100	FFH	0133A	0	5
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	84	FFH	0141A	0	1
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	671	FFH	0161A	0	2
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1186	FFH	0418A	0	1
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0442A	0	1
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2187	FFH	0534A	0	8
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1663	FFH	0549A	0	14
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7713	FFH	0551A	0	35
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	102693	FFH	0671A	0	207
20060621	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2700	FFH	0690A	0	2
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9000	FFH	0133A	0	6
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	69	FFH	0141A	0	2
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	403	FFH	0161A	0	3
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7886	FFH	0418A	0	2
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	700	FFH	0442A	0	2
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2767	FFH	0534A	0	9
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1563	FFH	0549A	0	15
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7713	FFH	0551A	0	36
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	102693	FFH	0671A	0	208
20060622	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2600	FFH	0690A	0	3
20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11475	FFH	0133A	0	7
20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	74	FFH	0141A	0	3

20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	21163	FFH	0161A	0	4
20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9393	FFH	0418A	0	3
20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0442A	0	3
20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2597	FFH	0534A	0	10
20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1563	FFH	0549A	0	16
20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9223	FFH	0551A	0	37
20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	64793	FFH	0671A	0	209
20060623	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	69	FFH	0690A	0	4
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2202	FFH	0005A	0	1
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8100	FFH	0133A	0	8
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	39	FFH	0141A	0	4
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	80	FFH	0221A	0	1
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6540	FFH	0352A	0	1
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20808	FFH	0418A	0	4
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6100	FFH	0501A	0	1
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2492	FFH	0534A	0	11
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1315	FFH	0549A	0	17
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9223	FFH	0551A	0	38
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100093	FFH	0671A	0	210
20060626	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	69	FFH	0690A	0	5
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	37102	FFH	0005A	0	2
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0118A	0	1
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8700	FFH	0133A	0	9
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	39	FFH	0141A	0	5
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	80	FFH	0221A	0	2
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11563	FFH	0352A	0	2
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50835	FFH	0418A	0	5
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	401	FFH	0442A	0	1
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9736	FFH	0501A	0	2
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	977	FFH	0534A	0	12
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1215	FFH	0549A	0	18
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11023	FFH	0551A	0	39
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	576	FFH	0642A	0	1
20060627	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	98493	FFH	0671A	0	211
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	84867	FFH	0005A	0	3
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28845	FFH	0050A	0	1
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5372	FFH	0074A	0	1
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0118A	0	2
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8700	FFH	0133A	0	10
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1501	FFH	0210A	0	1
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1435	FFH	0234A	0	1
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	47616	FFH	0352A	0	3
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49940	FFH	0418A	0	6
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1929	FFH	0501A	0	3
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1215	FFH	0549A	0	19
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11023	FFH	0551A	0	40
20060628	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	98693	FFH	0671A	0	212
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50867	FFH	0005A	0	4
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	25445	FFH	0050A	0	2
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4968	FFH	0074A	0	2
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1967	FFH	0133A	0	11
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0180A	0	1
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1835	FFH	0234A	0	2
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	47538	FFH	0352A	0	4
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	80499	FFH	0418A	0	7
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	90	FFH	0501A	0	4
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	409	FFH	0549A	0	20
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10223	FFH	0551A	0	41
20060629	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	98993	FFH	0671A	0	213
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	42267	FFH	0005A	0	5
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18994	FFH	0074A	0	3
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1967	FFH	0133A	0	12
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0180A	0	2
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1835	FFH	0234A	0	3
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	63338	FFH	0352A	0	5
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	103709	FFH	0418A	0	8
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1400	FFH	0437A	0	1
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2000	FFH	0501A	0	5
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	298	FFH	0534A	0	1
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	129	FFH	0549A	0	21
20060630	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	109593	FFH	0671A	0	214
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	68567	FFH	0005A	0	6
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18994	FFH	0074A	0	4
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1967	FFH	0133A	0	13
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0180A	0	3
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1835	FFH	0234A	0	4
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	86028	FFH	0352A	0	6
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	111569	FFH	0418A	0	9
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2900	FFH	0437A	0	2

20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2846	FFH	0501A	0	6
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	364	FFH	0534A	0	2
20060703	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	98593	FFH	0671A	0	215
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	75367	FFH	0005A	0	7
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12057	FFH	0074A	0	5
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1967	FFH	0133A	0	14
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0180A	0	4
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1835	FFH	0234A	0	5
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	88928	FFH	0352A	0	7
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	111662	FFH	0418A	0	10
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0437A	0	3
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	414	FFH	0534A	0	3
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2579	FFH	0549A	0	1
20060705	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	99193	FFH	0671A	0	216
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9932	FFH	0074A	0	6
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1867	FFH	0133A	0	15
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0180A	0	5
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	229	FFH	0210A	0	1
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	84428	FFH	0352A	0	8
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	91300	FFH	0418A	0	11
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0437A	0	4
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9769	FFH	0443A	0	1
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22421	FFH	0501A	0	1
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	514	FFH	0534A	0	4
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2079	FFH	0549A	0	2
20060706	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	312293	FFH	0671A	0	217
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	420	FFH	0050A	0	1
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9978	FFH	0074A	0	7
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1867	FFH	0133A	0	16
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0180A	0	6
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	75208	FFH	0352A	0	9
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0437A	0	5
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4351	FFH	0443A	0	2
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22871	FFH	0501A	0	2
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	514	FFH	0534A	0	5
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2079	FFH	0549A	0	3
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3954	FFH	0551A	0	1
20060707	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	309193	FFH	0671A	0	218
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3178	FFH	0074A	0	8
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1867	FFH	0133A	0	17
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0180A	0	7
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	213	FFH	0210A	0	1
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	38757	FFH	0352A	0	10
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0437A	0	6
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22296	FFH	0501A	0	3
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	614	FFH	0534A	0	6
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2079	FFH	0549A	0	4
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3954	FFH	0551A	0	2
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9924	FFH	0573A	0	1
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	303138	FFH	0671A	0	219
20060710	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15900	FFH	0773A	0	1
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3028	FFH	0074A	0	9
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0180A	0	8
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0269A	0	1
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33457	FFH	0352A	0	11
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0437A	0	7
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7811	FFH	0501A	0	4
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2079	FFH	0549A	0	5
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4754	FFH	0551A	0	3
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23908	FFH	0573A	0	2
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	389832	FFH	0671A	0	220
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11000	FFH	0773A	0	2
20060711	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	2424A	0	1
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3019	FFH	0074A	0	10
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0180A	0	9
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1597	FFH	0210A	0	1
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1100	FFH	0269A	0	2
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	29094	FFH	0352A	0	12
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2800	FFH	0437A	0	8
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3525	FFH	0501A	0	5
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1879	FFH	0549A	0	6
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5754	FFH	0551A	0	4
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	30812	FFH	0573A	0	3
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	353072	FFH	0671A	0	221
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3825	FFH	0773A	0	3
20060712	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	900	FFH	2424A	0	2
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3042	FFH	0074A	0	11
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0180A	0	10
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3671	FFH	0210A	0	2

20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1585	FFH	0269A	0	3
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23094	FFH	0352A	0	13
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2800	FFH	0437A	0	9
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3525	FFH	0501A	0	6
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	694	FFH	0549A	0	7
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6254	FFH	0551A	0	5
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	37631	FFH	0573A	0	4
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	321972	FFH	0671A	0	222
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2125	FFH	0773A	0	4
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1200	FFH	2424A	0	3
20060713	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	700	FFH	5028A	0	1
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1300	FFH	0133A	0	1
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0180A	0	11
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5173	FFH	0210A	0	3
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2100	FFH	0269A	0	4
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0355A	0	1
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2800	FFH	0437A	0	10
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3005	FFH	0501A	0	7
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	594	FFH	0549A	0	8
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6254	FFH	0551A	0	6
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	41733	FFH	0573A	0	5
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	355841	FFH	0671A	0	223
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7725	FFH	0773A	0	5
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1200	FFH	2424A	0	4
20060714	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3300	FFH	5028A	0	2
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6400	FFH	0100A	0	1
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6100	FFH	0133A	0	2
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0180A	0	12
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1781	FFH	0210A	0	4
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2800	FFH	0437A	0	11
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8705	FFH	0501A	0	8
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	594	FFH	0549A	0	9
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7254	FFH	0551A	0	7
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	42405	FFH	0573A	0	6
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	402386	FFH	0671A	0	224
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7825	FFH	0773A	0	6
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1400	FFH	2424A	0	5
20060717	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4600	FFH	5028A	0	3
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18300	FFH	0100A	0	2
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9200	FFH	0133A	0	3
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2303	FFH	0161A	0	1
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0180A	0	13
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2800	FFH	0437A	0	12
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	494	FFH	0549A	0	10
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7254	FFH	0551A	0	8
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	40002	FFH	0573A	0	7
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	434790	FFH	0671A	0	225
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5525	FFH	0773A	0	7
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1500	FFH	2424A	0	6
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	5008A	0	1
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5400	FFH	5028A	0	4
20060718	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	5043A	0	1
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	115	FFH	0050A	0	1
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7600	FFH	0100A	0	3
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13000	FFH	0133A	0	4
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2273	FFH	0161A	0	2
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0180A	0	14
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	92	FFH	0210A	0	1
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2800	FFH	0437A	0	13
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	194	FFH	0549A	0	11
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7254	FFH	0551A	0	9
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	40309	FFH	0573A	0	8
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	443590	FFH	0671A	0	226
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1600	FFH	2424A	0	7
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5600	FFH	5028A	0	5
20060719	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	5043A	0	2
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1147	FFH	0050A	0	2
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6900	FFH	0100A	0	4
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13600	FFH	0133A	0	5
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7053	FFH	0161A	0	3
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0180A	0	15
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	131	FFH	0210A	0	2
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2800	FFH	0437A	0	14
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	94	FFH	0549A	0	12
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6754	FFH	0551A	0	10
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	39580	FFH	0573A	0	9
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	787890	FFH	0671A	0	227
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1600	FFH	2424A	0	8
20060720	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8100	FFH	5028A	0	6

20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4547	FFH	0050A	0	3
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2950	FFH	0100A	0	5
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	17500	FFH	0133A	0	6
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2593	FFH	0161A	0	4
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0180A	0	16
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	215	FFH	0210A	0	3
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2800	FFH	0437A	0	15
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6054	FFH	0551A	0	11
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	42344	FFH	0573A	0	10
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	798166	FFH	0671A	0	228
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1800	FFH	2424A	0	9
20060721	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11500	FFH	5028A	0	7
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9747	FFH	0050A	0	4
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	25100	FFH	0133A	0	7
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	FFH	0161A	0	5
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	0180A	0	17
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3400	FFH	0210A	0	4
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	963	FFH	0501A	0	1
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2194	FFH	0549A	0	1
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6354	FFH	0551A	0	12
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	53878	FFH	0573A	0	11
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	793208	FFH	0671A	0	229
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2100	FFH	2424A	0	10
20060724	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12100	FFH	5028A	0	8
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	47747	FFH	0050A	0	5
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27900	FFH	0133A	0	8
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5644	FFH	0161A	0	6
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1023	FFH	0210A	0	5
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19107	FFH	0501A	0	2
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1894	FFH	0549A	0	2
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5854	FFH	0551A	0	13
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49412	FFH	0573A	0	12
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	821708	FFH	0671A	0	230
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1200	FFH	2424A	0	11
20060725	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13500	FFH	5028A	0	9
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	40247	FFH	0050A	0	6
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12400	FFH	0100A	0	1
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27900	FFH	0133A	0	9
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13057	FFH	0161A	0	7
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	88	FFH	0234A	0	1
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22006	FFH	0501A	0	3
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11044	FFH	0534A	0	1
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1094	FFH	0549A	0	3
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1954	FFH	0551A	0	14
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	56251	FFH	0573A	0	13
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	732781	FFH	0671A	0	231
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0695A	0	1
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13500	FFH	0773A	0	1
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1200	FFH	2424A	0	12
20060726	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19000	FFH	5028A	0	10
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14015	FFH	0050A	0	7
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12400	FFH	0100A	0	2
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27900	FFH	0133A	0	10
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28427	FFH	0161A	0	8
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2305	FFH	0210A	0	1
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	87	FFH	0234A	0	2
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	40656	FFH	0501A	0	4
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11594	FFH	0534A	0	2
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	44	FFH	0549A	0	4
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	754	FFH	0551A	0	15
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	56797	FFH	0573A	0	14
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	793181	FFH	0671A	0	232
20060727	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1200	FFH	2424A	0	13
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10015	FFH	0050A	0	8
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12400	FFH	0100A	0	3
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27900	FFH	0133A	0	11
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	31710	FFH	0161A	0	9
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1951	FFH	0210A	0	2
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	384	FFH	0234A	0	3
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	51320	FFH	0501A	0	5
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11544	FFH	0534A	0	3
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2254	FFH	0551A	0	16
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19785	FFH	0573A	0	15
20060728	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	768581	FFH	0671A	0	233
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8816	FFH	0050A	0	9
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12400	FFH	0100A	0	4
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27900	FFH	0133A	0	12
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28367	FFH	0161A	0	10
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3217	FFH	0210A	0	3

20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	784	FFH	0234A	0	4
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	39021	FFH	0501A	0	6
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11544	FFH	0534A	0	4
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3054	FFH	0551A	0	17
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13180	FFH	0573A	0	16
20060731	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	831391	FFH	0671A	0	234
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12716	FFH	0050A	0	10
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27900	FFH	0133A	0	13
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	26510	FFH	0161A	0	11
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	784	FFH	0234A	0	5
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	44206	FFH	0501A	0	7
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10334	FFH	0534A	0	5
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19254	FFH	0551A	0	18
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	75	FFH	0571A	0	1
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20932	FFH	0573A	0	17
20060801	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	912440	FFH	0671A	0	235
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12700	FFH	0100A	0	1
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28574	FFH	0161A	0	12
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	784	FFH	0234A	0	6
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1952	FFH	0385A	0	1
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	42742	FFH	0501A	0	8
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11332	FFH	0534A	0	6
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16254	FFH	0551A	0	19
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	95	FFH	0571A	0	2
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	21031	FFH	0573A	0	18
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	872840	FFH	0671A	0	236
20060802	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	2424A	0	1
20060803	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3642	FFH	0100A	0	2
20060803	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27791	FFH	0161A	0	13
20060803	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	984	FFH	0234A	0	7
20060803	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	67942	FFH	0501A	0	9
20060803	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	17682	FFH	0534A	0	7
20060803	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16254	FFH	0551A	0	20
20060803	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20042	FFH	0573A	0	19
20060803	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	801240	FFH	0671A	0	237
20060803	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1100	FFH	2424A	0	2
20060804	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23137	FFH	0161A	0	14
20060804	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	984	FFH	0234A	0	8
20060804	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	55256	FFH	0501A	0	10
20060804	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19882	FFH	0534A	0	8
20060804	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11154	FFH	0551A	0	21
20060804	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	841540	FFH	0671A	0	238
20060804	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1800	FFH	2424A	0	3
20060807	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23319	FFH	0161A	0	15
20060807	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	799	FFH	0234A	0	9
20060807	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	52696	FFH	0501A	0	11
20060807	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19982	FFH	0534A	0	9
20060807	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15904	FFH	0551A	0	22
20060807	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2482	FFH	0573A	0	1
20060807	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	821336	FFH	0671A	0	239
20060807	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1600	FFH	2424A	0	4
20060808	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23603	FFH	0161A	0	16
20060808	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	802	FFH	0210A	0	1
20060808	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	199	FFH	0234A	0	10
20060808	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49353	FFH	0501A	0	12
20060808	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	21282	FFH	0534A	0	10
20060808	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13404	FFH	0551A	0	23
20060808	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13984	FFH	0573A	0	2
20060808	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	821336	FFH	0671A	0	240
20060808	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2200	FFH	2424A	0	5
20060809	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23303	FFH	0161A	0	17
20060809	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	878	FFH	0210A	0	2
20060809	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1200	FFH	0437A	0	1
20060809	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49473	FFH	0501A	0	13
20060809	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20434	FFH	0534A	0	11
20060809	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13204	FFH	0551A	0	24
20060809	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18028	FFH	0573A	0	3
20060809	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	872892	FFH	0671A	0	241
20060810	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0050A	0	1
20060810	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	25248	FFH	0161A	0	18
20060810	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	454	FFH	0210A	0	3
20060810	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	0437A	0	2
20060810	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49968	FFH	0501A	0	14
20060810	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	21034	FFH	0534A	0	12
20060810	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10804	FFH	0551A	0	25
20060810	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	26748	FFH	0573A	0	4
20060810	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	839502	FFH	0671A	0	242
20060811	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10711	FFH	0161A	0	19
20060811	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1600	FFH	0437A	0	3

20060811	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49718	FFH	0501A	0	15
20060811	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	21084	FFH	0534A	0	13
20060811	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	73386	FFH	0551A	0	26
20060811	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	35	FFH	0571A	0	1
20060811	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	32448	FFH	0573A	0	5
20060811	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	792965	FFH	0671A	0	243
20060814	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1200	FFH	0050A	0	1
20060814	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7340	FFH	0161A	0	20
20060814	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	450	FFH	0210A	0	1
20060814	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49832	FFH	0501A	0	16
20060814	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	21084	FFH	0534A	0	14
20060814	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	105	FFH	0571A	0	2
20060814	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	41181	FFH	0573A	0	6
20060814	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	891945	FFH	0671A	0	244
20060815	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1700	FFH	0050A	0	2
20060815	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	230	FFH	0141A	0	1
20060815	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4967	FFH	0161A	0	21
20060815	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2344	FFH	0210A	0	2
20060815	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	49981	FFH	0501A	0	17
20060815	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13540	FFH	0534A	0	15
20060815	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19586	FFH	0551A	0	1
20060815	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	46590	FFH	0573A	0	7
20060815	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	867150	FFH	0671A	0	245
20060816	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	405	FFH	0141A	0	2
20060816	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4238	FFH	0161A	0	22
20060816	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0437A	0	1
20060816	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	67379	FFH	0501A	0	18
20060816	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13050	FFH	0534A	0	16
20060816	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16100	FFH	0551A	0	2
20060816	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	52099	FFH	0573A	0	8
20060816	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	866450	FFH	0671A	0	246
20060817	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2097	FFH	0161A	0	23
20060817	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2943	FFH	0210A	0	1
20060817	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	74771	FFH	0501A	0	19
20060817	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10560	FFH	0534A	0	17
20060817	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	51857	FFH	0573A	0	9
20060817	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	875585	FFH	0671A	0	247
20060818	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	368	FFH	0161A	0	24
20060818	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	588	FFH	0210A	0	2
20060818	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	45926	FFH	0501A	0	20
20060818	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10400	FFH	0534A	0	18
20060818	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13486	FFH	0551A	0	1
20060818	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	52629	FFH	0573A	0	10
20060818	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	840145	FFH	0671A	0	248
20060818	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6260	FFH	5030A	0	1
20060821	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1200	FFH	0437A	0	1
20060821	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	84346	FFH	0501A	0	21
20060821	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11290	FFH	0534A	0	19
20060821	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	26900	FFH	0551A	0	2
20060821	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	52573	FFH	0573A	0	11
20060821	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	830516	FFH	0671A	0	249
20060821	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	38	FFH	0775A	0	1
20060821	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19035	FFH	5030A	0	2
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7600	FFH	0133A	0	1
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3316	FFH	0210A	0	1
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	399	FFH	0234A	0	1
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	700	FFH	0437A	0	2
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	111746	FFH	0501A	0	22
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2490	FFH	0534A	0	20
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	24000	FFH	0551A	0	3
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	54396	FFH	0573A	0	12
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	853716	FFH	0671A	0	250
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	38	FFH	0775A	0	2
20060822	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16089	FFH	5030A	0	3
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19845	FFH	0005A	0	1
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13600	FFH	0050A	0	1
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15200	FFH	0133A	0	2
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3556	FFH	0210A	0	2
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1399	FFH	0234A	0	2
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	800	FFH	0437A	0	3
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	96110	FFH	0501A	0	23
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1600	FFH	0534A	0	21
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	43806	FFH	0573A	0	13
20060823	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	577216	FFH	0671A	0	251
20060824	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14000	FFH	0050A	0	2
20060824	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14800	FFH	0133A	0	3
20060824	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4253	FFH	0210A	0	3
20060824	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1399	FFH	0234A	0	3
20060824	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	99116	FFH	0501A	0	24

20060824	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1590	FFH	0534A	0	22
20060824	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28006	FFH	0573A	0	14
20060824	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	596316	FFH	0671A	0	252
20060825	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12000	FFH	0050A	0	3
20060825	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14800	FFH	0133A	0	4
20060825	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	118	FFH	0210A	0	4
20060825	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1399	FFH	0234A	0	4
20060825	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	107435	FFH	0501A	0	25
20060825	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6610	FFH	0534A	0	23
20060825	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	110300	FFH	0551A	0	1
20060825	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27415	FFH	0573A	0	15
20060825	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	487518	FFH	0671A	0	253
20060828	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10200	FFH	0050A	0	4
20060828	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1550	FFH	0210A	0	5
20060828	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0279A	0	1
20060828	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	116595	FFH	0501A	0	26
20060828	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4800	FFH	0534A	0	24
20060828	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20900	FFH	0551A	0	2
20060828	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28601	FFH	0573A	0	16
20060828	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	585018	FFH	0671A	0	254
20060828	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	2424A	0	1
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1640	FFH	0019A	0	1
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9300	FFH	0050A	0	5
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	800	FFH	0060A	0	1
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4036	FFH	0210A	0	6
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	111825	FFH	0501A	0	27
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	0534A	0	25
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22700	FFH	0551A	0	3
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	61	FFH	0571A	0	1
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28701	FFH	0573A	0	17
20060829	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	609437	FFH	0671A	0	255
20060830	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9500	FFH	0050A	0	6
20060830	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0060A	0	2
20060830	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2055	FFH	0210A	0	7
20060830	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	111825	FFH	0501A	0	28
20060830	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22700	FFH	0551A	0	4
20060830	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	162	FFH	0571A	0	2
20060830	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	28445	FFH	0573A	0	18
20060830	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	85	FFH	0642A	0	1
20060830	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	611009	FFH	0671A	0	256
20060831	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11800	FFH	0050A	0	7
20060831	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0060A	0	3
20060831	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	112325	FFH	0501A	0	29
20060831	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22700	FFH	0551A	0	5
20060831	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13108	FFH	0573A	0	19
20060831	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	598847	FFH	0671A	0	257
20060901	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14000	FFH	0050A	0	8
20060901	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	700	FFH	0060A	0	4
20060901	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7872	FFH	0210A	0	1
20060901	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	110697	FFH	0501A	0	30
20060901	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4300	FFH	0534A	0	1
20060901	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22700	FFH	0551A	0	6
20060901	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8596	FFH	0573A	0	20
20060901	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	582947	FFH	0671A	0	258
20060901	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1006	FFH	5063A	0	1
20060905	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15685	FFH	0210A	0	2
20060905	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0269A	0	1
20060905	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	122192	FFH	0501A	0	31
20060905	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8400	FFH	0534A	0	2
20060905	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	110700	FFH	0551A	0	7
20060905	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10105	FFH	0573A	0	21
20060905	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	85	FFH	0642A	0	1
20060905	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	579004	FFH	0671A	0	259
20060905	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	506	FFH	5063A	0	2
20060906	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	19311	FFH	0210A	0	3
20060906	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	900	FFH	0269A	0	2
20060906	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	127692	FFH	0501A	0	32
20060906	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14100	FFH	0534A	0	3
20060906	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	21537	FFH	0551A	0	8
20060906	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11205	FFH	0573A	0	22
20060906	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	657698	FFH	0671A	0	260
20060906	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3289	FFH	5008A	0	1
20060906	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3249	FFH	5063A	0	3
20060907	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15313	FFH	0210A	0	4
20060907	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1300	FFH	0269A	0	3
20060907	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	120342	FFH	0501A	0	33
20060907	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14740	FFH	0534A	0	4
20060907	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	31737	FFH	0551A	0	9
20060907	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11007	FFH	0573A	0	23

20060907	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	57	FFH	0642A	0	1
20060907	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	652939	FFH	0671A	0	261
20060907	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1678	FFH	5008A	0	2
20060908	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8890	FFH	0210A	0	5
20060908	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	120772	FFH	0501A	0	34
20060908	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14384	FFH	0534A	0	5
20060908	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	31237	FFH	0551A	0	10
20060908	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9188	FFH	0573A	0	24
20060908	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	662439	FFH	0671A	0	262
20060908	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1678	FFH	5008A	0	3
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1242	FFH	0100A	0	1
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6802	FFH	0210A	0	6
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	116797	FFH	0501A	0	35
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14384	FFH	0534A	0	6
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	30237	FFH	0551A	0	11
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8600	FFH	0573A	0	25
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	647049	FFH	0671A	0	263
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	900	FFH	0696A	0	1
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1391	FFH	5008A	0	4
20060911	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6300	FFH	5101A	0	1
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1242	FFH	0100A	0	2
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3524	FFH	0210A	0	7
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	118337	FFH	0501A	0	36
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16384	FFH	0534A	0	7
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	24937	FFH	0551A	0	12
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7090	FFH	0573A	0	26
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	648008	FFH	0671A	0	264
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	900	FFH	0696A	0	2
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1391	FFH	5008A	0	5
20060912	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7100	FFH	5101A	0	2
20060913	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	125562	FFH	0501A	0	37
20060913	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16384	FFH	0534A	0	8
20060913	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	26537	FFH	0551A	0	13
20060913	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	666908	FFH	0671A	0	265
20060913	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	900	FFH	0696A	0	3
20060913	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1308	FFH	5008A	0	6
20060913	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7903	FFH	5063A	0	1
20060913	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5200	FFH	5101A	0	3
20060914	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	122505	FFH	0501A	0	38
20060914	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16484	FFH	0534A	0	9
20060914	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	693863	FFH	0671A	0	266
20060914	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	31103	FFH	5063A	0	2
20060914	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6400	FFH	5101A	0	4
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	60	FFH	0012A	0	1
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1215	FFH	0210A	0	1
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0269A	0	1
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2100	FFH	0437A	0	1
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10230	FFH	0438A	0	1
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	168430	FFH	0501A	0	39
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16384	FFH	0534A	0	10
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14335	FFH	0551A	0	1
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	892963	FFH	0671A	0	267
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	39403	FFH	5063A	0	3
20060915	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5800	FFH	5101A	0	5
20060918	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	0269A	0	2
20060918	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2500	FFH	0437A	0	2
20060918	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14500	FFH	0438A	0	2
20060918	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	187624	FFH	0501A	0	40
20060918	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16384	FFH	0534A	0	11
20060918	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	908363	FFH	0671A	0	268
20060918	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5122	FFH	5063A	0	4
20060918	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4800	FFH	5101A	0	6
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1015	FFH	0210A	0	1
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1600	FFH	0269A	0	3
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0364A	0	1
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3608	FFH	0385A	0	1
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	164143	FFH	0418A	0	1
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2400	FFH	0437A	0	3
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15000	FFH	0438A	0	3
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	187674	FFH	0501A	0	41
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16484	FFH	0534A	0	12
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9635	FFH	0551A	0	1
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	704263	FFH	0671A	0	269
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3932	FFH	5063A	0	5
20060919	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2600	FFH	5101A	0	7
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	642	FFH	0100A	0	1
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	353	FFH	0210A	0	2
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	54	FFH	0216A	0	1
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	399	FFH	0234A	0	1

20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1800	FFH	0269A	0	4
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	690	FFH	0355A	0	1
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7751	FFH	0385A	0	2
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	140082	FFH	0418A	0	2
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3500	FFH	0437A	0	4
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14639	FFH	0438A	0	4
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	309973	FFH	0501A	0	42
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18434	FFH	0534A	0	13
20060920	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	737163	FFH	0671A	0	270
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	2
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2400	FFH	0269A	0	5
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2590	FFH	0355A	0	2
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7231	FFH	0385A	0	3
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	141458	FFH	0418A	0	3
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	900	FFH	0437A	0	5
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0438A	0	5
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	308973	FFH	0501A	0	43
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14034	FFH	0534A	0	14
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	799	FFH	0549A	0	1
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	722108	FFH	0671A	0	271
20060921	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2000	FFH	0696A	0	1
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2905	FFH	0210A	0	1
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	143	FFH	0216A	0	3
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6771	FFH	0385A	0	4
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	92883	FFH	0418A	0	4
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2200	FFH	0437A	0	6
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15000	FFH	0438A	0	6
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	310105	FFH	0501A	0	44
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11974	FFH	0534A	0	15
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	599	FFH	0549A	0	2
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3435	FFH	0551A	0	1
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	733008	FFH	0671A	0	272
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1410	FFH	0690A	0	1
20060922	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6334	FFH	5063A	0	1
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0019A	0	1
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	4
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5771	FFH	0385A	0	5
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2200	FFH	0437A	0	7
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	248	FFH	0438A	0	7
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	311460	FFH	0501A	0	45
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7484	FFH	0534A	0	16
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	199	FFH	0549A	0	3
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3135	FFH	0551A	0	2
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	726208	FFH	0671A	0	273
20060925	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18872	FFH	5063A	0	2
20060926	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0019A	0	2
20060926	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	5
20060926	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3400	FFH	0437A	0	8
20060926	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	313881	FFH	0501A	0	46
20060926	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5584	FFH	0534A	0	17
20060926	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4635	FFH	0551A	0	3
20060926	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	748281	FFH	0671A	0	274
20060926	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	35303	FFH	5063A	0	3
20060927	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0019A	0	3
20060927	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	67	FFH	0210A	0	1
20060927	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	6
20060927	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	321342	FFH	0501A	0	47
20060927	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1300	FFH	0534A	0	18
20060927	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3299	FFH	0549A	0	1
20060927	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4635	FFH	0551A	0	4
20060927	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	631681	FFH	0671A	0	275
20060927	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	36672	FFH	5063A	0	4
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0019A	0	4
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	145	FFH	0210A	0	2
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	7
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	337215	FFH	0501A	0	48
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	597	FFH	0534A	0	19
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3099	FFH	0549A	0	2
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3235	FFH	0551A	0	5
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	583396	FFH	0671A	0	276
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	31225	FFH	5030A	0	1
20060928	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15224	FFH	5063A	0	5
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0019A	0	5
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	113	FFH	0210A	0	3
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	8
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	99	FFH	0234A	0	1
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0355A	0	1
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	321965	FFH	0501A	0	49
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	597	FFH	0534A	0	20

20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3099	FFH	0549A	0	3
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9195	FFH	0551A	0	6
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	603283	FFH	0671A	0	277
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	31225	FFH	5030A	0	2
20060929	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16630	FFH	5063A	0	6
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0019A	0	6
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	800	FFH	0060A	0	1
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2556	FFH	0210A	0	4
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	9
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	88	FFH	0221A	0	1
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	99	FFH	0234A	0	2
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	326330	FFH	0501A	0	50
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0534A	0	21
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3099	FFH	0549A	0	4
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9195	FFH	0551A	0	7
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	505666	FFH	0671A	0	278
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	30412	FFH	5030A	0	3
20061002	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	17645	FFH	5063A	0	7
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0019A	0	7
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	328	FFH	0210A	0	5
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	10
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4184	FFH	0443A	0	1
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	324815	FFH	0501A	0	51
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	603	FFH	0534A	0	22
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2999	FFH	0549A	0	5
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8395	FFH	0551A	0	8
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	517066	FFH	0671A	0	279
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	FFH	0705A	0	1
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	30112	FFH	5030A	0	4
20061003	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11027	FFH	5063A	0	8
20061004	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0019A	0	8
20061004	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	595	FFH	0210A	0	6
20061004	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	11
20061004	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	343813	FFH	0501A	0	52
20061004	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2399	FFH	0549A	0	6
20061004	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7095	FFH	0551A	0	9
20061004	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	530466	FFH	0671A	0	280
20061004	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	276	FFH	0705A	0	2
20061004	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11317	FFH	5030A	0	5
20061005	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	540	FFH	0019A	0	9
20061005	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27	FFH	0039A	0	1
20061005	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	12
20061005	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	0221A	0	1
20061005	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	324238	FFH	0501A	0	53
20061005	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2399	FFH	0549A	0	7
20061005	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6895	FFH	0551A	0	10
20061005	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	568646	FFH	0671A	0	281
20061005	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	176	FFH	0705A	0	3
20061006	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27	FFH	0039A	0	2
20061006	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4160	FFH	0074A	0	1
20061006	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2746	FFH	0210A	0	1
20061006	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	13
20061006	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	423738	FFH	0501A	0	54
20061006	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	899	FFH	0549A	0	8
20061006	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	56895	FFH	0551A	0	11
20061006	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	445749	FFH	0671A	0	282
20061010	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2197	FFH	0050A	0	1
20061010	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	356	FFH	0210A	0	2
20061010	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	14
20061010	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	310438	FFH	0501A	0	55
20061010	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	799	FFH	0549A	0	9
20061010	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7495	FFH	0551A	0	12
20061010	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600749	FFH	0671A	0	283
20061011	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1600	FFH	0100A	0	1
20061011	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5020	FFH	0210A	0	3
20061011	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	15
20061011	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	0221A	0	1
20061011	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	305213	FFH	0501A	0	56
20061011	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	799	FFH	0549A	0	10
20061011	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7495	FFH	0551A	0	13
20061011	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	536349	FFH	0671A	0	284
20061011	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2055	FFH	5063A	0	1
20061012	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1300	FFH	0100A	0	2
20061012	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	16
20061012	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	0221A	0	2
20061012	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	26650	FFH	0226A	0	1
20061012	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300019	FFH	0501A	0	57
20061012	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	99	FFH	0549A	0	11
20061012	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	565649	FFH	0671A	0	285

20061013	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33	FFH	0039A	0	1
20061013	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1300	FFH	0100A	0	3
20061013	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	380	FFH	0210A	0	1
20061013	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154	FFH	0216A	0	17
20061013	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	40	FFH	0221A	0	3
20061013	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	276228	FFH	0501A	0	58
20061013	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	647049	FFH	0671A	0	286
20061013	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4995	FFH	5028A	0	1
20061013	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3758	FFH	5063A	0	1
20061016	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33	FFH	0039A	0	2
20061016	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1096	FFH	0210A	0	2
20061016	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	40	FFH	0221A	0	4
20061016	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	303563	FFH	0501A	0	59
20061016	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	661810	FFH	0671A	0	287
20061016	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10895	FFH	5028A	0	2
20061016	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5981	FFH	5063A	0	2
20061017	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2919	FFH	0074A	0	1
20061017	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	548	FFH	0210A	0	3
20061017	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27	FFH	0221A	0	5
20061017	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1797	FFH	0234A	0	1
20061017	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0355A	0	1
20061017	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	329508	FFH	0501A	0	60
20061017	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	568710	FFH	0671A	0	288
20061017	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12495	FFH	5028A	0	3
20061017	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9081	FFH	5063A	0	3
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	52	FFH	0010A	0	1
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22	FFH	0012A	0	1
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33	FFH	0039A	0	1
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	708	FFH	0210A	0	4
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	797	FFH	0234A	0	2
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	334099	FFH	0501A	0	61
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	355	FFH	0534A	0	1
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	65895	FFH	0551A	0	1
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	466558	FFH	0671A	0	289
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2400	FFH	5043A	0	1
20061018	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1223	FFH	5063A	0	4
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33	FFH	0039A	0	2
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0060A	0	1
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1625	FFH	0100A	0	1
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	653	FFH	0210A	0	5
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	338099	FFH	0501A	0	62
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	790	FFH	0534A	0	2
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2200	FFH	0551A	0	2
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	539758	FFH	0671A	0	290
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10	FFH	0696A	0	1
20061019	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2748	FFH	5063A	0	5
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33	FFH	0039A	0	3
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3834	FFH	0210A	0	6
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	0437A	0	1
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350105	FFH	0501A	0	63
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	804	FFH	0534A	0	3
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2600	FFH	0551A	0	3
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	78	FFH	0571A	0	1
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	586631	FFH	0671A	0	291
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10	FFH	0696A	0	2
20061020	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5800	FFH	5063A	0	6
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	265	FFH	0010A	0	1
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33	FFH	0039A	0	4
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3121	FFH	0210A	0	7
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0355A	0	1
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0364A	0	1
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	333978	FFH	0501A	0	64
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1054	FFH	0534A	0	4
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	FFH	0551A	0	4
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	580331	FFH	0671A	0	292
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10	FFH	0696A	0	3
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	5002A	0	1
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	129	FFH	5063A	0	7
20061023	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	5077A	0	1
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0010A	0	2
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13500	FFH	0100A	0	1
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9969	FFH	0161A	0	1
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3500	FFH	0234A	0	1
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0355A	0	2
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3240	FFH	0437A	0	1
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	318996	FFH	0501A	0	65
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1154	FFH	0534A	0	5
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4650	FFH	0551A	0	5
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	599838	FFH	0671A	0	293

20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	409	FFH	5002A	0	2
20061024	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2800	FFH	5077A	0	2
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0010A	0	3
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	80	FFH	0012A	0	1
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11	FFH	0039A	0	1
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	26800	FFH	0100A	0	2
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3257	FFH	0161A	0	2
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2000	FFH	0234A	0	2
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	0355A	0	3
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	497	FFH	0385A	0	1
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	58267	FFH	0418A	0	1
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	0437A	0	2
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	160751	FFH	0501A	0	66
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4054	FFH	0534A	0	6
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2719	FFH	0549A	0	1
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350	FFH	0551A	0	6
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	24464	FFH	0573A	0	1
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	437038	FFH	0671A	0	294
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	20526	FFH	0773A	0	1
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	509	FFH	5002A	0	3
20061025	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1478	FFH	5077A	0	3
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0010A	0	4
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12500	FFH	0133A	0	1
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6601	FFH	0161A	0	3
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	894	FFH	0210A	0	1
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	457	FFH	0221A	0	1
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	499	FFH	0234A	0	3
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9900	FFH	0355A	0	4
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	269	FFH	0385A	0	2
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	54771	FFH	0418A	0	2
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1300	FFH	0437A	0	3
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	180996	FFH	0501A	0	67
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4054	FFH	0534A	0	7
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2619	FFH	0549A	0	2
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1950	FFH	0551A	0	7
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13720	FFH	0573A	0	2
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	424738	FFH	0671A	0	295
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	554	FFH	5002A	0	4
20061026	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	5077A	0	4
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	36	FFH	0039A	0	1
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5800	FFH	0133A	0	2
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7352	FFH	0161A	0	4
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	203	FFH	0210A	0	2
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	499	FFH	0234A	0	4
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	294	FFH	0385A	0	3
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2300	FFH	0437A	0	4
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200166	FFH	0501A	0	68
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4246	FFH	0534A	0	8
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2519	FFH	0549A	0	3
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2450	FFH	0551A	0	8
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6249	FFH	0573A	0	3
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	411938	FFH	0671A	0	296
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	137	FFH	0705A	0	1
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	504	FFH	5002A	0	5
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	195	FFH	5043A	0	1
20061027	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	5077A	0	5
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	34620	FFH	0045A	0	1
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	636	FFH	0210A	0	3
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	253	FFH	0385A	0	4
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2300	FFH	0437A	0	5
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	146995	FFH	0501A	0	69
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4354	FFH	0534A	0	9
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2219	FFH	0549A	0	4
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2450	FFH	0551A	0	9
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3749	FFH	0573A	0	4
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	430138	FFH	0671A	0	297
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	184	FFH	0705A	0	2
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	504	FFH	5002A	0	6
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7719	FFH	5028A	0	1
20061030	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5997	FFH	5063A	0	1
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	44830	FFH	0045A	0	2
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	498	FFH	0164A	0	1
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	878	FFH	0210A	0	4
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	353	FFH	0385A	0	5
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	6
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	283055	FFH	0501A	0	70
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4554	FFH	0534A	0	10
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2119	FFH	0549A	0	5
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	54950	FFH	0551A	0	10

20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	275206	FFH	0671A	0	298
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	35	FFH	0705A	0	3
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4998	FFH	5008A	0	1
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	35910	FFH	5028A	0	2
20061031	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	11497	FFH	5063A	0	2
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	44809	FFH	0045A	0	3
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	683	FFH	0164A	0	2
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	794	FFH	0210A	0	5
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	FFH	0226A	0	1
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	7
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	187577	FFH	0501A	0	71
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5456	FFH	0534A	0	11
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1719	FFH	0549A	0	6
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4650	FFH	0551A	0	11
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	62	FFH	0642A	0	1
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	429806	FFH	0671A	0	299
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	65	FFH	0705A	0	4
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2677	FFH	5008A	0	2
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	40388	FFH	5028A	0	3
20061101	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18472	FFH	5063A	0	3
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	42359	FFH	0045A	0	4
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	883	FFH	0164A	0	3
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	394	FFH	0226A	0	2
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	8
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	232432	FFH	0501A	0	72
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5556	FFH	0534A	0	12
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1219	FFH	0549A	0	7
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5850	FFH	0551A	0	12
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	431629	FFH	0671A	0	300
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	72	FFH	0705A	0	5
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1858	FFH	5008A	0	3
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	30050	FFH	5028A	0	4
20061102	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18172	FFH	5063A	0	4
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33279	FFH	0045A	0	5
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	FFH	0141A	0	1
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	283	FFH	0164A	0	4
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	257	FFH	0226A	0	3
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	9
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	238082	FFH	0501A	0	73
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5456	FFH	0534A	0	13
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	919	FFH	0549A	0	8
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8250	FFH	0551A	0	13
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	232	FFH	0642A	0	1
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	427594	FFH	0671A	0	301
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18989	FFH	5028A	0	5
20061103	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13772	FFH	5063A	0	5
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13	FFH	0044A	0	1
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	33279	FFH	0045A	0	6
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	343	FFH	0164A	0	5
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	64	FFH	0226A	0	4
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	10
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	243876	FFH	0501A	0	74
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0512A	0	1
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6656	FFH	0534A	0	14
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	919	FFH	0549A	0	9
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9250	FFH	0551A	0	14
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	423534	FFH	0671A	0	302
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	2424A	0	1
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14479	FFH	5028A	0	6
20061106	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14272	FFH	5063A	0	6
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	975	FFH	0012A	0	1
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23469	FFH	0045A	0	7
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	11
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	250609	FFH	0501A	0	75
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5833	FFH	0534A	0	15
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	819	FFH	0549A	0	10
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9650	FFH	0551A	0	15
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	800	FFH	0627A	0	1
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	416584	FFH	0671A	0	303
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22600	FFH	5011A	0	1
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1322	FFH	5028A	0	7
20061107	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16072	FFH	5063A	0	7
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1422	FFH	0012A	0	2
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22619	FFH	0045A	0	8
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	12
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	254043	FFH	0501A	0	76
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3346	FFH	0534A	0	16
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	619	FFH	0549A	0	11
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10950	FFH	0551A	0	16

20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2496	FFH	0642A	0	1
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	408084	FFH	0671A	0	304
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	74	FFH	0705A	0	1
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	800	FFH	2424A	0	1
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1691	FFH	5011A	0	2
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2622	FFH	5028A	0	8
20061108	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3556	FFH	5063A	0	8
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	35051	FFH	0045A	0	9
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2996	FFH	0210A	0	1
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	13
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	254206	FFH	0501A	0	77
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3708	FFH	0534A	0	17
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	419	FFH	0549A	0	12
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8800	FFH	0551A	0	17
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1413	FFH	0642A	0	2
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	359163	FFH	0671A	0	305
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	2424A	0	2
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7500	FFH	5008A	0	1
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	396	FFH	5011A	0	3
20061109	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15376	FFH	5028A	0	9
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	46911	FFH	0045A	0	10
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7	FFH	0155A	0	1
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1036	FFH	0164A	0	1
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	674	FFH	0210A	0	2
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	370	FFH	0226A	0	1
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	0352A	0	1
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6055	FFH	0355A	0	1
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	14
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	223799	FFH	0501A	0	78
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3508	FFH	0534A	0	18
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	119	FFH	0549A	0	13
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6900	FFH	0551A	0	18
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	340963	FFH	0671A	0	306
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	2424A	0	3
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5535	FFH	5008A	0	2
20061110	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	31476	FFH	5028A	0	10
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	43403	FFH	0045A	0	11
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4200	FFH	0155A	0	2
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	0226A	0	2
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4955	FFH	0355A	0	2
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5500	FFH	0437A	0	15
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	254988	FFH	0501A	0	79
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3418	FFH	0534A	0	19
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	166	FFH	0642A	0	1
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	365919	FFH	0671A	0	307
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	2424A	0	4
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400	FFH	3626A	0	1
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4942	FFH	5008A	0	3
20061113	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27152	FFH	5028A	0	11
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1225	FFH	0012A	0	1
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	40754	FFH	0045A	0	12
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3200	FFH	0155A	0	3
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4855	FFH	0355A	0	3
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	255681	FFH	0501A	0	80
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	237	FFH	0534A	0	20
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5019	FFH	0549A	0	1
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	353919	FFH	0671A	0	308
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	600	FFH	2424A	0	5
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4949	FFH	5008A	0	4
20061114	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12410	FFH	5028A	0	12
20061115	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	FFH	0012A	0	2
20061115	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	37742	FFH	0045A	0	13
20061115	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3200	FFH	0155A	0	4
20061115	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1969	FFH	0164A	0	1
20061115	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	287672	FFH	0501A	0	81
20061115	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5019	FFH	0549A	0	2
20061115	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	225	FFH	0642A	0	1
20061115	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	354815	FFH	0671A	0	309
20061115	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	2424A	0	6
20061116	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	36390	FFH	0045A	0	14
20061116	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1391	FFH	0100A	0	1
20061116	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3200	FFH	0155A	0	5
20061116	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	299458	FFH	0501A	0	82
20061116	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4919	FFH	0549A	0	3
20061116	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	185	FFH	0642A	0	2
20061116	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	356518	FFH	0671A	0	310
20061116	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	2424A	0	7
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	513	FFH	0044A	0	1
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	35124	FFH	0045A	0	15

20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18946	FFH	0050A	0	1
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7	FFH	0100A	0	2
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	132	FFH	0103A	0	1
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	0133A	0	1
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2900	FFH	0155A	0	6
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14823	FFH	0164A	0	1
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6595	FFH	0210A	0	1
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3675	FFH	0352A	0	1
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	306619	FFH	0501A	0	83
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	62	FFH	0534A	0	1
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4319	FFH	0549A	0	4
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	354659	FFH	0671A	0	311
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	2424A	0	8
20061117	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1367	FFH	5008A	0	1
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	763	FFH	0044A	0	2
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	21026	FFH	0045A	0	16
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22725	FFH	0050A	0	2
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	26	FFH	0067A	0	1
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2407	FFH	0100A	0	3
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	132	FFH	0103A	0	2
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2900	FFH	0155A	0	7
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14067	FFH	0164A	0	2
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1108	FFH	0210A	0	2
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	388505	FFH	0501A	0	84
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1162	FFH	0534A	0	2
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3719	FFH	0549A	0	5
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	430	FFH	0642A	0	1
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	272515	FFH	0671A	0	312
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	500	FFH	2424A	0	9
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9113	FFH	5008A	0	2
20061120	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2600	FFH	5101A	0	1
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	763	FFH	0044A	0	3
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	21026	FFH	0045A	0	17
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6603	FFH	0050A	0	3
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2529	FFH	0100A	0	4
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	128	FFH	0103A	0	3
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2900	FFH	0155A	0	8
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14484	FFH	0164A	0	3
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1664	FFH	0210A	0	3
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	318224	FFH	0501A	0	85
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1362	FFH	0534A	0	3
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3519	FFH	0549A	0	6
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	354915	FFH	0671A	0	313
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6752	FFH	5008A	0	3
20061121	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	5101A	0	2
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	488	FFH	0015A	0	1
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1297	FFH	0039A	0	1
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1420	FFH	0044A	0	4
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	17748	FFH	0045A	0	18
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7094	FFH	0050A	0	4
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1529	FFH	0100A	0	5
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	128	FFH	0103A	0	4
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16057	FFH	0164A	0	4
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9849	FFH	0210A	0	4
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10	FFH	0221A	0	1
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	332	FFH	0234A	0	1
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10471	FFH	0352A	0	1
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	381545	FFH	0501A	0	86
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2142	FFH	0534A	0	4
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3519	FFH	0549A	0	7
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	336	FFH	0642A	0	1
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	217874	FFH	0671A	0	314
20061122	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6738	FFH	5008A	0	4
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1200	FFH	0039A	0	2
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	768	FFH	0044A	0	5
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15158	FFH	0045A	0	19
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1524	FFH	0067A	0	1
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	106	FFH	0103A	0	5
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	789	FFH	0133A	0	1
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	15944	FFH	0164A	0	5
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5327	FFH	0210A	0	5
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	232142	FFH	0501A	0	87
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2125	FFH	0534A	0	5
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3319	FFH	0549A	0	8
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	791	FFH	0642A	0	2
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	375471	FFH	0671A	0	315
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	2424A	0	1
20061124	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	24647	FFH	5002A	0	1
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1237	FFH	0039A	0	3

20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	870	FFH	0044A	0	6
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1524	FFH	0067A	0	2
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	472	FFH	0100A	0	1
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	104	FFH	0103A	0	6
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	228	FFH	0141A	0	1
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10837	FFH	0164A	0	6
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8437	FFH	0210A	0	6
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4242	FFH	0352A	0	1
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	289476	FFH	0501A	0	88
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2625	FFH	0534A	0	6
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3119	FFH	0549A	0	9
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	322448	FFH	0671A	0	316
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	282	FFH	0775A	0	1
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200	FFH	2424A	0	2
20061127	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	24647	FFH	5002A	0	2
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1350	FFH	0039A	0	4
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1524	FFH	0067A	0	3
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14300	FFH	0100A	0	2
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	487	FFH	0103A	0	7
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	638	FFH	0141A	0	2
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13576	FFH	0164A	0	7
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	904	FFH	0210A	0	7
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	202028	FFH	0501A	0	89
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2763	FFH	0534A	0	7
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2619	FFH	0549A	0	10
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	373518	FFH	0671A	0	317
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	682	FFH	0775A	0	2
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2490	FFH	5008A	0	1
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1113	FFH	5030A	0	1
20061128	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	57380	FFH	5036A	0	1
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1524	FFH	0067A	0	4
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14300	FFH	0100A	0	3
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	459	FFH	0103A	0	8
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	568	FFH	0141A	0	3
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	197228	FFH	0501A	0	90
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2773	FFH	0534A	0	8
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2619	FFH	0549A	0	11
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	373218	FFH	0671A	0	318
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	632	FFH	0775A	0	3
20061129	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	62128	FFH	5036A	0	2
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8878	FFH	0067A	0	5
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	16600	FFH	0100A	0	4
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	429	FFH	0103A	0	9
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	950	FFH	0141A	0	4
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7796	FFH	0164A	0	1
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	365	FFH	0210A	0	1
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	168036	FFH	0501A	0	91
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2844	FFH	0534A	0	9
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2519	FFH	0549A	0	12
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5000	FFH	0551A	0	1
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	385918	FFH	0671A	0	319
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	48	FFH	0775A	0	4
20061130	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4838	FFH	5030A	0	1
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7546	FFH	0067A	0	6
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18100	FFH	0100A	0	5
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	429	FFH	0103A	0	10
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	929	FFH	0141A	0	5
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7251	FFH	0164A	0	2
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1245	FFH	0210A	0	2
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22	FFH	0221A	0	1
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	157736	FFH	0501A	0	92
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2844	FFH	0534A	0	10
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1819	FFH	0549A	0	13
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5000	FFH	0551A	0	2
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	389618	FFH	0671A	0	320
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	178	FFH	0775A	0	5
20061201	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5180	FFH	5030A	0	2
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7150	FFH	0067A	0	7
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1500	FFH	0100A	0	6
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	229	FFH	0103A	0	11
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6300	FFH	0164A	0	3
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2	FFH	0221A	0	2
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	154386	FFH	0501A	0	93
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2784	FFH	0534A	0	11
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1819	FFH	0549A	0	14
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5000	FFH	0551A	0	3
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	381618	FFH	0671A	0	321
20061204	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	678	FFH	0775A	0	6
20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7150	FFH	0067A	0	8

20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1500	FFH	0100A	0	7
20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	79	FFH	0141A	0	1
20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2	FFH	0221A	0	3
20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	137592	FFH	0501A	0	94
20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2879	FFH	0534A	0	12
20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1719	FFH	0549A	0	15
20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5000	FFH	0551A	0	4
20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	378818	FFH	0671A	0	322
20061205	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5100	FFH	5008A	0	1
20061206	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7150	FFH	0067A	0	9
20061206	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8500	FFH	0100A	0	8
20061206	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	162257	FFH	0501A	0	95
20061206	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2879	FFH	0534A	0	13
20061206	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1719	FFH	0549A	0	16
20061206	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5000	FFH	0551A	0	5
20061206	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	376613	FFH	0671A	0	323
20061206	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	12136	FFH	5063A	0	1
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7150	FFH	0067A	0	10
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9900	FFH	0100A	0	9
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	291	FFH	0210A	0	1
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	118579	FFH	0501A	0	96
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2896	FFH	0534A	0	14
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1719	FFH	0549A	0	17
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5000	FFH	0551A	0	6
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	366370	FFH	0671A	0	324
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9206	FFH	5008A	0	1
20061207	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9385	FFH	5063A	0	2
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6700	FFH	0067A	0	11
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10400	FFH	0100A	0	10
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	124	FFH	0141A	0	1
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2	FFH	0221A	0	1
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	110881	FFH	0501A	0	97
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2834	FFH	0534A	0	15
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1119	FFH	0549A	0	18
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5000	FFH	0551A	0	7
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	354917	FFH	0671A	0	325
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7807	FFH	5008A	0	2
20061208	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1310	FFH	5063A	0	3
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6700	FFH	0067A	0	12
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	FFH	0100A	0	11
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8723	FFH	0164A	0	1
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22	FFH	0221A	0	2
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	98999	FFH	0501A	0	98
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1261	FFH	0534A	0	16
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	619	FFH	0549A	0	19
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4200	FFH	0551A	0	8
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	347787	FFH	0671A	0	326
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	46	FFH	0775A	0	1
20061211	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9976	FFH	5002A	0	1
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6700	FFH	0067A	0	13
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3600	FFH	0100A	0	12
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	111	FFH	0141A	0	1
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	128	FFH	0210A	0	1
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	22	FFH	0221A	0	3
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	79785	FFH	0501A	0	99
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	619	FFH	0549A	0	20
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4200	FFH	0551A	0	9
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	348430	FFH	0671A	0	327
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	624	FFH	0775A	0	2
20061212	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	27046	FFH	5002A	0	2
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	6700	FFH	0067A	0	14
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7190	FFH	0100A	0	13
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	114	FFH	0141A	0	2
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3021	FFH	0164A	0	1
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1123	FFH	0210A	0	2
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0437A	0	1
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0442A	0	1
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3919	FFH	0549A	0	21
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8200	FFH	0551A	0	10
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3600	FFH	0647A	0	1
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	294758	FFH	0671A	0	328
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	874	FFH	0775A	0	3
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23032	FFH	5002A	0	3
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	70	FFH	5043A	0	1
20061213	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	5473	FFH	5063A	0	1
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	456	FFH	0067A	0	15
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	32565	FFH	0100A	0	14
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	44	FFH	0141A	0	3
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7260	FFH	0164A	0	2

20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	101	FFH	0210A	0	3
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0437A	0	2
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3819	FFH	0549A	0	22
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10900	FFH	0551A	0	11
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1800	FFH	0647A	0	2
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	288945	FFH	0671A	0	329
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	364	FFH	0775A	0	4
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14867	FFH	5008A	0	1
20061214	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	225	FFH	5063A	0	2
20061215	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	32565	FFH	0100A	0	15
20061215	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0437A	0	3
20061215	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3669	FFH	0549A	0	23
20061215	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	14400	FFH	0551A	0	12
20061215	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	215513	FFH	0671A	0	330
20061215	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1	FFH	0775A	0	5
20061215	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	4000	FFH	5002A	0	1
20061215	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1571	FFH	5063A	0	3
20061218	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	31565	FFH	0100A	0	16
20061218	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	114	FFH	0141A	0	1
20061218	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	10926	FFH	0164A	0	1
20061218	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0437A	0	4
20061218	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3369	FFH	0549A	0	24
20061218	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13700	FFH	0551A	0	13
20061218	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	218013	FFH	0671A	0	331
20061218	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7700	FFH	5002A	0	2
20061218	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3800	FFH	5008A	0	1
20061219	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	0133A	0	1
20061219	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	65	FFH	0226A	0	1
20061219	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0437A	0	5
20061219	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3369	FFH	0549A	0	25
20061219	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	13700	FFH	0551A	0	14
20061219	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	207313	FFH	0671A	0	332
20061219	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	18900	FFH	5002A	0	3
20061219	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	7909	FFH	5063A	0	1
20061220	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	FFH	0133A	0	2
20061220	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	79	FFH	0141A	0	1
20061220	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	60	FFH	0221A	0	1
20061220	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1614	FFH	0385A	0	1
20061220	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0437A	0	6
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20061220	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200413	FFH	0671A	0	333
20061220	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	23741	FFH	5002A	0	4
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20061221	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3269	FFH	0549A	0	27
20061221	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	9600	FFH	0551A	0	16
20061221	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	200913	FFH	0671A	0	334
20061221	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	44141	FFH	5002A	0	5
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20061222	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	3169	FFH	0549A	0	28
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20061222	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	201589	FFH	0671A	0	335
20061222	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	25	FFH	0775A	0	1
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20061227	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	599	FFH	0234A	0	1
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20061228	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	184	FFH	0210A	0	1
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20061228	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8650	FFH	0551A	0	20
20061228	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	434	FFH	0573A	0	1
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20061229	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	100	FFH	0100A	0	1
20061229	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	195	FFH	0210A	0	2
20061229	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	300	FFH	0437A	0	12
20061229	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2569	FFH	0549A	0	32
20061229	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	8650	FFH	0551A	0	21
20061229	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	204948	FFH	0671A	0	339

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Date	cusip	Ticker	ClearingID	fails	age
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20050218	379408305	GLKCE	0633A	12618	5	
20050228	379408305	GLKCE	0633A	15475	1	
20050301	379408305	GLKCE	0633A	36189	2	
20050302	379408305	GLKCE	0633A	26189	3	
20050303	379408305	GLKCE	0633A	1189	4	
20050304	379408305	GLKCE	0633A	1189	5	
20050307	379408305	GLKCE	0633A	31189	6	
20050308	379408305	GLKCE	0633A	31189	7	
20050309	379408305	GLKCE	0633A	31189	8	
20050310	379408305	GLKCE	0633A	16189	9	
20050311	379408305	GLKCE	0633A	16189	10	
20050314	379408305	GLKCE	0633A	22189	11	
20050315	379408305	GLKCE	0633A	22189	12	
20050401	379408305	GLKCE	0633A	23875	1	
20050404	379408305	GLKCE	0633A	23875	2	
20050405	379408305	GLKCE	0633A	13875	3	

20050406	379408305	GLKCE	0633A	13875	4
20050407	379408305	GLKCE	0633A	23875	5
20050408	379408305	GLKCE	0633A	10515	6
20050211	379408305	GLKCE	0750A	1	1
20050214	379408305	GLKCE	0750A	1	2
20050215	379408305	GLKCE	0750A	10001	3
20050228	379408305	GLKCE	0750A	315	1
20050301	379408305	GLKCE	0750A	315	2
20050302	379408305	GLKCE	0750A	486	3
20050303	379408305	GLKCE	0750A	486	4
20050304	379408305	GLKCE	0750A	18486	5
20050418	379408305	GLKC	5025A	40000	1
20050419	379408305	GLKC	5025A	40000	2
20050420	379408305	GLKC	5025A	40000	3
20050421	379408305	GLKC	5025A	40000	4
20050422	379408305	GLKC	5025A	40000	5
20050425	379408305	GLKC	5025A	40000	6
20050426	379408305	GLKC	5025A	40000	7
20050427	379408305	GLKC	5025A	40000	8
20050428	379408305	GLKC	5025A	40000	9
20050429	379408305	GLKC	5025A	40000	10
20050207	379408305	GLKCE	5030A	495418	1
20050208	379408305	GLKCE	5030A	395418	2
20050209	379408305	GLKCE	5030A	453418	3
20050210	379408305	GLKCE	5030A	453418	4
20050223	379408305	GLKCE	5063A	44131	1

Privileged and Confidential

Date	cusip	Ticker	ClearingID	fails	age
20050701	037032109	AGEN	0501A	9160	4
20050701	573083102	MSO	0501A	368636	50
20050701	573083102	MSO	0501A	86663	50
20050701	639208107	NAVR	0501A	6964	1
20050701	64110L106	NFLX	0501A	76790	33
20050701	87651B104	TASR	0501A	174283	7
20050701	895735108	TIV	0501A	3190	2
20050701	037032109	AGEN	0690A	265331	17
20050701	131347106	CPN	0690A	70194	6
20050701	29264A206	ENWV	0690A	70	3
20050701	501014104	KKD	0690A	3803	2
20050701	573083102	MSO	0690A	849455	336
20050701	639208107	NAVR	0690A	9689	7
20050701	64110L106	NFLX	0690A	709236	285
20050701	690370101	OSTK	0690A	44077	22
20050701	87651B104	TASR	0690A	130390	2
20050701	900006206	OVEN	0690A	18485	3
20050705	501014104	KKD	0005A	51132	1
20050705	037032109	AGEN	0501A	4323	5
20050705	501014104	KKD	0501A	10345	1
20050705	573083102	MSO	0501A	473398	51
20050705	639208107	NAVR	0501A	16887	2
20050705	64110L106	NFLX	0501A	74325	34
20050705	87651B104	TASR	0501A	48547	8
20050705	895735108	TIV	0501A	3190	3
20050705	037032109	AGEN	0690A	264831	18
20050705	131347106	CPN	0690A	87657	7
20050705	501014104	KKD	0690A	3984	3
20050705	573083102	MSO	0690A	944922	337
20050705	639208107	NAVR	0690A	10589	8
20050705	64110L106	NFLX	0690A	692636	286
20050705	690370101	OSTK	0690A	44172	23
20050705	87651B104	TASR	0690A	139078	3
20050705	895735108	TIV	0690A	2758	1
20050705	900006206	OVEN	0690A	20735	4
20050706	037032109	AGEN	0501A	4277	6
20050706	131347106	CPN	0501A	64617	1
20050706	501014104	KKD	0501A	19294	2
20050706	573083102	MSO	0501A	367279	52
20050706	639208107	NAVR	0501A	11271	3
20050706	64110L106	NFLX	0501A	84367	35
20050706	690370101	OSTK	0501A	3418	1
20050706	690370101	OSTK	0501A	31082	1
20050706	87651B104	TASR	0501A	56361	9
20050706	895735108	TIV	0501A	2080	4
20050706	037032109	AGEN	0690A	264831	19
20050706	131347106	CPN	0690A	115806	8
20050706	29264A206	ENWV	0690A	30	1
20050706	573083102	MSO	0690A	984222	338
20050706	639208107	NAVR	0690A	10489	9

20050706	64110L106	NFLX	0690A	702136	287
20050706	690370101	OSTK	0690A	46272	24
20050706	87651B104	TASR	0690A	146678	4
20050706	895735108	TIV	0690A	8458	2
20050706	900006206	OVEN	0690A	27287	5
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20050707	131347106	CPN	0501A	24374	2
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20050707	573083102	MSO	0501A	377737	53
20050707	639208107	NAVR	0501A	3755	4
20050707	64110L106	NFLX	0501A	86203	36
20050707	690370101	OSTK	0501A	27861	2
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20050707	037032109	AGEN	0690A	261460	20
20050707	131347106	CPN	0690A	120922	9
20050707	29264A206	ENWV	0690A	132	2
20050707	501014104	KKD	0690A	558	1
20050707	573083102	MSO	0690A	829022	339
20050707	639208107	NAVR	0690A	10497	10
20050707	64110L106	NFLX	0690A	702136	288
20050707	690370101	OSTK	0690A	6972	25
20050707	87651B104	TASR	0690A	139440	5
20050707	895735108	TIV	0690A	9958	3
20050707	900006206	OVEN	0690A	28479	6
20050708	131347106	CPN	0501A	63476	3
20050708	573083102	MSO	0501A	395560	54
20050708	64110L106	NFLX	0501A	80812	37
20050708	64110L106	NFLX	0501A	5000	37
20050708	690370101	OSTK	0501A	22201	3
20050708	037032109	AGEN	0690A	283160	21
20050708	131347106	CPN	0690A	125032	10
20050708	29264A206	ENWV	0690A	157	3
20050708	573083102	MSO	0690A	862872	340
20050708	639208107	NAVR	0690A	8797	11
20050708	64110L106	NFLX	0690A	703936	289
20050708	690370101	OSTK	0690A	10575	26
20050708	87651B104	TASR	0690A	113225	6
20050708	895735108	TIV	0690A	14458	4
20050708	900006206	OVEN	0690A	25279	7
20050711	29264A206	ENWV	0005A	5544	1
20050711	690370101	OSTK	0005A	33910	1
20050711	037032109	AGEN	0501A	3283	1
20050711	573083102	MSO	0501A	417815	55
20050711	639208107	NAVR	0501A	2972	1
20050711	64110L106	NFLX	0501A	81508	38
20050711	690370101	OSTK	0501A	34096	4
20050711	037032109	AGEN	0690A	297560	22
20050711	131347106	CPN	0690A	142389	11
20050711	29264A206	ENWV	0690A	257	4
20050711	573083102	MSO	0690A	926152	341
20050711	639208107	NAVR	0690A	9797	12
20050711	64110L106	NFLX	0690A	694916	290

20050711	690370101	OSTK	0690A	12975	27
20050711	87651B104	TASR	0690A	150719	7
20050711	895735108	TIV	0690A	11488	5
20050711	900006206	OVEN	0690A	29568	8
20050712	29264A206	ENWV	0005A	9102	2
20050712	690370101	OSTK	0005A	102420	2
20050712	573083102	MSO	0501A	400901	56
20050712	639208107	NAVR	0501A	1458	2
20050712	64110L106	NFLX	0501A	77987	39
20050712	690370101	OSTK	0501A	16142	5
20050712	690370101	OSTK	0501A	22300	5
20050712	87651B104	TASR	0501A	6742	1
20050712	037032109	AGEN	0690A	300962	23
20050712	131347106	CPN	0690A	156095	12
20050712	29264A206	ENWV	0690A	127	5
20050712	573083102	MSO	0690A	961172	342
20050712	639208107	NAVR	0690A	10297	13
20050712	64110L106	NFLX	0690A	697656	291
20050712	690370101	OSTK	0690A	9597	28
20050712	87651B104	TASR	0690A	148736	8
20050712	895735108	TIV	0690A	4588	6
20050712	900006206	OVEN	0690A	26468	9
20050713	29264A206	ENWV	0005A	41266	3
20050713	690370101	OSTK	0005A	142973	3
20050713	501014104	KKD	0501A	275	1
20050713	573083102	MSO	0501A	388284	57
20050713	64110L106	NFLX	0501A	62489	40
20050713	690370101	OSTK	0501A	60485	6
20050713	037032109	AGEN	0690A	301462	24
20050713	131347106	CPN	0690A	20165	13
20050713	29264A206	ENWV	0690A	27	6
20050713	573083102	MSO	0690A	978969	343
20050713	639208107	NAVR	0690A	9847	14
20050713	64110L106	NFLX	0690A	713553	292
20050713	690370101	OSTK	0690A	697	29
20050713	87651B104	TASR	0690A	195808	9
20050713	900006206	OVEN	0690A	21288	10
20050714	29264A206	ENWV	0005A	40892	4
20050714	690370101	OSTK	0005A	24685	4
20050714	895735108	TIV	0005A	8677	1
20050714	573083102	MSO	0501A	384483	58
20050714	639208107	NAVR	0501A	4132	1
20050714	64110L106	NFLX	0501A	51408	41
20050714	64110L106	NFLX	0501A	3200	41
20050714	690370101	OSTK	0501A	54924	7
20050714	037032109	AGEN	0690A	311425	25
20050714	131347106	CPN	0690A	40626	14
20050714	29264A206	ENWV	0690A	27	7
20050714	573083102	MSO	0690A	856685	344
20050714	639208107	NAVR	0690A	13897	15
20050714	64110L106	NFLX	0690A	707722	293
20050714	87651B104	TASR	0690A	166108	10

20050714	90000620(	OVEN	0690A	31938	11
20050715	29264A20(	ENWV	0005A	38798	5
20050715	895735108	TIV	0005A	4745	2
20050715	037032109	AGEN	0501A	4594	1
20050715	573083102	MSO	0501A	409916	59
20050715	64110L106	NFLX	0501A	65853	42
20050715	690370101	OSTK	0501A	63991	8
20050715	037032109	AGEN	0690A	312128	26
20050715	131347106	CPN	0690A	4377	15
20050715	573083102	MSO	0690A	853243	345
20050715	64110L106	NFLX	0690A	714017	294
20050715	87651B104	TASR	0690A	229368	11
20050715	90000620(	OVEN	0690A	29110	12
20050718	29264A20(	ENWV	0005A	37693	6
20050718	037032109	AGEN	0501A	1457	2
20050718	131347106	CPN	0501A	41088	1
20050718	573083102	MSO	0501A	403278	60
20050718	64110L106	NFLX	0501A	53067	43
20050718	690370101	OSTK	0501A	78755	9
20050718	037032109	AGEN	0690A	317228	27
20050718	501014104	KKD	0690A	5163	1
20050718	573083102	MSO	0690A	934568	346
20050718	64110L106	NFLX	0690A	713417	295
20050718	690370101	OSTK	0690A	1301	1
20050718	87651B104	TASR	0690A	220143	12
20050718	90000620(	OVEN	0690A	57910	13
20050719	29264A20(	ENWV	0005A	24064	7
20050719	895735108	TIV	0005A	829	1
20050719	131347106	CPN	0501A	92718	2
20050719	501014104	KKD	0501A	1080	1
20050719	573083102	MSO	0501A	410287	61
20050719	87651B104	TASR	0501A	6833	1
20050719	037032109	AGEN	0690A	317128	28
20050719	131347106	CPN	0690A	26325	1
20050719	501014104	KKD	0690A	41613	2
20050719	573083102	MSO	0690A	966633	347
20050719	639208107	NAVR	0690A	2002	1
20050719	64110L106	NFLX	0690A	716712	296
20050719	87651B104	TASR	0690A	230068	13
20050719	90000620(	OVEN	0690A	47746	14
20050720	29264A20(	ENWV	0005A	26289	8
20050720	037032109	AGEN	0501A	4199	1
20050720	501014104	KKD	0501A	1328	2
20050720	573083102	MSO	0501A	431035	62
20050720	64110L106	NFLX	0501A	30826	1
20050720	037032109	AGEN	0690A	318928	29
20050720	501014104	KKD	0690A	40759	3
20050720	573083102	MSO	0690A	944667	348
20050720	639208107	NAVR	0690A	32104	2
20050720	64110L106	NFLX	0690A	688863	297
20050720	87651B104	TASR	0690A	138215	14
20050720	90000620(	OVEN	0690A	82692	15

20050721	690370101	OSTK	0005A	1906	1
20050721	573083102	MSO	0501A	415433	63
20050721	64110L106	NFLX	0501A	11935	2
20050721	895735108	TIV	0501A	2020	1
20050721	037032109	AGEN	0690A	325556	30
20050721	501014104	KKD	0690A	40959	4
20050721	573083102	MSO	0690A	928080	349
20050721	639208107	NAVR	0690A	45246	3
20050721	64110L106	NFLX	0690A	699272	298
20050721	87651B104	TASR	0690A	137335	15
20050721	900006206	OVEN	0690A	80967	16
20050722	573083102	MSO	0501A	413414	64
20050722	64110L106	NFLX	0501A	21492	3
20050722	895735108	TIV	0501A	20	2
20050722	037032109	AGEN	0690A	347006	31
20050722	501014104	KKD	0690A	39859	5
20050722	573083102	MSO	0690A	939391	350
20050722	639208107	NAVR	0690A	35245	4
20050722	64110L106	NFLX	0690A	701430	299
20050722	87651B104	TASR	0690A	68329	16
20050722	900006206	OVEN	0690A	76617	17
20050725	29264A206	ENWV	0501A	964	1
20050725	573083102	MSO	0501A	425113	65
20050725	64110L106	NFLX	0501A	24174	4
20050725	037032109	AGEN	0690A	348136	32
20050725	29264A206	ENWV	0690A	40	1
20050725	501014104	KKD	0690A	44989	6
20050725	573083102	MSO	0690A	929905	351
20050725	639208107	NAVR	0690A	28869	5
20050725	64110L106	NFLX	0690A	702530	300
20050725	87651B104	TASR	0690A	15007	17
20050725	900006206	OVEN	0690A	72642	18
20050726	690370101	OSTK	0005A	10748	1
20050726	573083102	MSO	0501A	415213	66
20050726	64110L106	NFLX	0501A	24256	5
20050726	87651B104	TASR	0501A	29502	1
20050726	037032109	AGEN	0690A	376743	33
20050726	501014104	KKD	0690A	46789	7
20050726	573083102	MSO	0690A	894595	352
20050726	64110L106	NFLX	0690A	700830	301
20050726	900006206	OVEN	0690A	59492	19
20050727	690370101	OSTK	0005A	29401	2
20050727	037032109	AGEN	0501A	3079	1
20050727	573083102	MSO	0501A	404212	67
20050727	639208107	NAVR	0501A	45	1
20050727	64110L106	NFLX	0501A	19782	6
20050727	690370101	OSTK	0501A	7475	1
20050727	87651B104	TASR	0501A	12619	2
20050727	037032109	AGEN	0690A	382443	34
20050727	501014104	KKD	0690A	53389	8
20050727	573083102	MSO	0690A	925595	353
20050727	64110L106	NFLX	0690A	692612	302

20050727	90000620(	OVEN	0690A	59892	20
20050728	690370101	OSTK	0005A	86970	3
20050728	037032109	AGEN	0501A	15092	2
20050728	573083102	MSO	0501A	445877	68
20050728	87651B104	TASR	0501A	13085	3
20050728	037032109	AGEN	0690A	376705	35
20050728	501014104	KKD	0690A	64094	9
20050728	573083102	MSO	0690A	898465	354
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20050728	64110L106	NFLX	0690A	688661	303
20050728	90000620(	OVEN	0690A	35192	21
20050729	690370101	OSTK	0005A	74108	4
20050729	037032109	AGEN	0501A	14872	3
20050729	131347106	CPN	0501A	38290	1
20050729	29264A20(	ENWV	0501A	5132	1
20050729	573083102	MSO	0501A	420722	69
20050729	64110L106	NFLX	0501A	138803	1
20050729	037032109	AGEN	0690A	388049	36
20050729	501014104	KKD	0690A	100245	10
20050729	573083102	MSO	0690A	869057	355
20050729	64110L106	NFLX	0690A	664266	304
20050729	90000620(	OVEN	0690A	3292	22
20050801	037032109	AGEN	0501A	5843	4
20050801	501014104	KKD	0501A	3240	1
20050801	573083102	MSO	0501A	387276	70
20050801	64110L106	NFLX	0501A	121961	2
20050801	690370101	OSTK	0501A	32104	1
20050801	037032109	AGEN	0690A	388549	37
20050801	501014104	KKD	0690A	117645	11
20050801	573083102	MSO	0690A	915807	356
20050801	639208107	NAVR	0690A	1504	1
20050801	64110L106	NFLX	0690A	673461	305
20050801	690370101	OSTK	0690A	18880	1
20050802	037032109	AGEN	0501A	145	5
20050802	29264A20(	ENWV	0501A	1589	1
20050802	501014104	KKD	0501A	12210	2
20050802	573083102	MSO	0501A	384185	71
20050802	639208107	NAVR	0501A	4667	1
20050802	64110L106	NFLX	0501A	111524	3
20050802	690370101	OSTK	0501A	1819	2
20050802	037032109	AGEN	0690A	380065	38
20050802	501014104	KKD	0690A	108253	12
20050802	573083102	MSO	0690A	914975	357
20050802	64110L106	NFLX	0690A	671193	306
20050802	690370101	OSTK	0690A	23698	2
20050803	87651B104	TASR	0005A	33359	1
20050803	501014104	KKD	0501A	10160	3
20050803	573083102	MSO	0501A	358744	72
20050803	639208107	NAVR	0501A	4870	2
20050803	64110L106	NFLX	0501A	14600	4
20050803	64110L106	NFLX	0501A	83449	4
20050803	690370101	OSTK	0501A	35600	3

20050803	690370101	OSTK	0501A	803	3
20050803	037032109	AGEN	0690A	360590	39
20050803	501014104	KKD	0690A	94353	13
20050803	573083102	MSO	0690A	913455	358
20050803	64110L106	NFLX	0690A	657313	307
20050803	690370101	OSTK	0690A	45487	3
20050804	573083102	MSO	0501A	353267	73
20050804	639208107	NAVR	0501A	8866	3
20050804	64110L106	NFLX	0501A	69298	5
20050804	690370101	OSTK	0501A	38421	4
20050804	037032109	AGEN	0690A	356590	40
20050804	501014104	KKD	0690A	94381	14
20050804	573083102	MSO	0690A	811693	359
20050804	64110L106	NFLX	0690A	640963	308
20050804	690370101	OSTK	0690A	93000	4
20050805	573083102	MSO	0501A	345455	74
20050805	639208107	NAVR	0501A	5122	4
20050805	64110L106	NFLX	0501A	36135	6
20050805	690370101	OSTK	0501A	55733	5
20050805	037032109	AGEN	0690A	356390	41
20050805	29264A20(	ENWV	0690A	193	1
20050805	501014104	KKD	0690A	69443	15
20050805	573083102	MSO	0690A	809688	360
20050805	64110L106	NFLX	0690A	628990	309
20050805	690370101	OSTK	0690A	96469	5
20050808	573083102	MSO	0501A	368942	75
20050808	639208107	NAVR	0501A	67327	5
20050808	64110L106	NFLX	0501A	50133	7
20050808	037032109	AGEN	0690A	356190	42
20050808	29264A20(	ENWV	0690A	393	2
20050808	501014104	KKD	0690A	51748	16
20050808	573083102	MSO	0690A	878645	361
20050808	639208107	NAVR	0690A	334	1
20050808	64110L106	NFLX	0690A	611384	310
20050808	690370101	OSTK	0690A	79336	6
20050808	87651B104	TASR	0690A	100	1
20050809	037032109	AGEN	0501A	938	1
20050809	573083102	MSO	0501A	358944	76
20050809	639208107	NAVR	0501A	28597	6
20050809	64110L106	NFLX	0501A	10619	8
20050809	64110L106	NFLX	0501A	32858	8
20050809	87651B104	TASR	0501A	3620	1
20050809	037032109	AGEN	0690A	355240	43
20050809	573083102	MSO	0690A	134558	362
20050809	639208107	NAVR	0690A	18834	2
20050809	690370101	OSTK	0690A	77833	7
20050809	87651B104	TASR	0690A	733	2
20050810	131347106	CPN	0005A	881415	1
20050810	037032109	AGEN	0501A	4788	2
20050810	573083102	MSO	0501A	356245	77
20050810	639208107	NAVR	0501A	5200	7
20050810	639208107	NAVR	0501A	4749	7

20050810	64110L106	NFLX	0501A	45908	9
20050810	64110L106	NFLX	0501A	6500	9
20050810	037032109	AGEN	0690A	354740	44
20050810	29264A206	ENWV	0690A	19	1
20050810	573083102	MSO	0690A	128738	363
20050810	639208107	NAVR	0690A	19834	3
20050810	690370101	OSTK	0690A	80123	8
20050811	056752108	BIDU	0005A	220498	1
20050811	29264A206	ENWV	0005A	1490	1
20050811	037032109	AGEN	0501A	8208	3
20050811	056752108	BIDU	0501A	25153	1
20050811	573083102	MSO	0501A	380916	78
20050811	639208107	NAVR	0501A	9329	8
20050811	64110L106	NFLX	0501A	11829	10
20050811	895735108	TIV	0501A	99	1
20050811	037032109	AGEN	0690A	345460	45
20050811	29264A206	ENWV	0690A	138	2
20050811	573083102	MSO	0690A	132485	364
20050811	639208107	NAVR	0690A	28934	4
20050811	690370101	OSTK	0690A	75725	9
20050812	056752108	BIDU	0005A	72437	2
20050812	037032109	AGEN	0501A	11415	4
20050812	573083102	MSO	0501A	431158	79
20050812	639208107	NAVR	0501A	161	9
20050812	64110L106	NFLX	0501A	289367	11
20050812	895735108	TIV	0501A	699	2
20050812	037032109	AGEN	0690A	348698	46
20050812	056752108	BIDU	0690A	5530	1
20050812	573083102	MSO	0690A	135794	365
20050812	639208107	NAVR	0690A	28934	5
20050812	690370101	OSTK	0690A	66693	10
20050815	037032109	AGEN	0501A	13363	5
20050815	037032109	AGEN	0501A	1000	5
20050815	29264A206	ENWV	0501A	17047	1
20050815	573083102	MSO	0501A	439715	80
20050815	639208107	NAVR	0501A	75017	10
20050815	64110L106	NFLX	0501A	125740	12
20050815	895735108	TIV	0501A	2608	3
20050815	037032109	AGEN	0690A	356158	47
20050815	056752108	BIDU	0690A	5630	2
20050815	29264A206	ENWV	0690A	915	1
20050815	573083102	MSO	0690A	131195	366
20050815	639208107	NAVR	0690A	10634	6
20050815	690370101	OSTK	0690A	64306	11
20050816	29264A206	ENWV	0005A	11131	1
20050816	037032109	AGEN	0501A	4600	6
20050816	037032109	AGEN	0501A	10654	6
20050816	056752108	BIDU	0501A	15809	1
20050816	29264A206	ENWV	0501A	26965	2
20050816	573083102	MSO	0501A	1723	81
20050816	573083102	MSO	0501A	442829	81
20050816	639208107	NAVR	0501A	73348	11

20050816	64110L106	NFLX	0501A	106561	13
20050816	690370101	OSTK	0501A	7110	1
20050816	895735108	TIV	0501A	3908	4
20050816	900006206	OVEN	0501A	4450	1
20050816	037032109	AGEN	0690A	358969	48
20050816	056752108	BIDU	0690A	640	3
20050816	29264A206	ENWV	0690A	980	2
20050816	573083102	MSO	0690A	143105	367
20050816	639208107	NAVR	0690A	19630	7
20050816	64110L106	NFLX	0690A	2791	1
20050816	690370101	OSTK	0690A	48291	12
20050816	895735108	TIV	0690A	200	1
20050817	29264A206	ENWV	0005A	21438	2
20050817	037032109	AGEN	0501A	5142	7
20050817	056752108	BIDU	0501A	20781	2
20050817	29264A206	ENWV	0501A	26336	3
20050817	573083102	MSO	0501A	441391	82
20050817	639208107	NAVR	0501A	64998	12
20050817	639208107	NAVR	0501A	200	12
20050817	64110L106	NFLX	0501A	42981	14
20050817	690370101	OSTK	0501A	73583	2
20050817	895735108	TIV	0501A	2050	5
20050817	900006206	OVEN	0501A	4942	2
20050817	037032109	AGEN	0690A	352269	49
20050817	056752108	BIDU	0690A	4340	4
20050817	29264A206	ENWV	0690A	895	3
20050817	573083102	MSO	0690A	152250	368
20050817	639208107	NAVR	0690A	6111	8
20050817	690370101	OSTK	0690A	77081	13
20050818	29264A206	ENWV	0005A	21134	3
20050818	037032109	AGEN	0501A	4553	8
20050818	29264A206	ENWV	0501A	30895	4
20050818	573083102	MSO	0501A	429484	83
20050818	639208107	NAVR	0501A	59845	13
20050818	64110L106	NFLX	0501A	65974	15
20050818	690370101	OSTK	0501A	120237	3
20050818	037032109	AGEN	0690A	353269	50
20050818	29264A206	ENWV	0690A	895	4
20050818	573083102	MSO	0690A	139550	369
20050818	64110L106	NFLX	0690A	4676	1
20050818	690370101	OSTK	0690A	68127	14
20050819	29264A206	ENWV	0005A	21592	4
20050819	900006206	OVEN	0005A	7994	1
20050819	037032109	AGEN	0501A	4959	9
20050819	29264A206	ENWV	0501A	30483	5
20050819	573083102	MSO	0501A	421022	84
20050819	639208107	NAVR	0501A	39443	14
20050819	64110L106	NFLX	0501A	48546	16
20050819	690370101	OSTK	0501A	115822	4
20050819	037032109	AGEN	0690A	348769	51
20050819	056752108	BIDU	0690A	2685	1
20050819	29264A206	ENWV	0690A	695	5

20050819	573083102	MSO	0690A	140650	370
20050819	64110L106	NFLX	0690A	525	2
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20050822	29264A20(	ENWV	0005A	23765	5
20050822	037032109	AGEN	0501A	4400	10
20050822	037032109	AGEN	0501A	1648	10
20050822	29264A20(	ENWV	0501A	17725	6
20050822	29264A20(	ENWV	0501A	19216	6
20050822	573083102	MSO	0501A	455306	85
20050822	639208107	NAVR	0501A	39443	15
20050822	64110L106	NFLX	0501A	47886	17
20050822	690370101	OSTK	0501A	18808	5
20050822	690370101	OSTK	0501A	117321	5
20050822	037032109	AGEN	0690A	348769	52
20050822	056752108	BIDU	0690A	3785	2
20050822	29264A20(	ENWV	0690A	595	6
20050822	573083102	MSO	0690A	163710	371
20050822	690370101	OSTK	0690A	79604	16
20050823	29264A20(	ENWV	0005A	18255	6
20050823	037032109	AGEN	0501A	379	11
20050823	037032109	AGEN	0501A	3072	11
20050823	29264A20(	ENWV	0501A	32141	7
20050823	573083102	MSO	0501A	461327	86
20050823	639208107	NAVR	0501A	40365	16
20050823	64110L106	NFLX	0501A	54176	18
20050823	690370101	OSTK	0501A	114164	6
20050823	037032109	AGEN	0690A	354669	53
20050823	29264A20(	ENWV	0690A	637	7
20050823	573083102	MSO	0690A	132828	372
20050823	690370101	OSTK	0690A	43430	17
20050824	29264A20(	ENWV	0005A	21713	7
20050824	501014104	KKD	0005A	323844	1
20050824	037032109	AGEN	0501A	5138	12
20050824	056752108	BIDU	0501A	11143	1
20050824	131347106	CPN	0501A	176791	1
20050824	29264A20(	ENWV	0501A	27691	8
20050824	501014104	KKD	0501A	81823	1
20050824	573083102	MSO	0501A	469164	87
20050824	64110L106	NFLX	0501A	80261	19
20050824	690370101	OSTK	0501A	61833	7
20050824	037032109	AGEN	0690A	360746	54
20050824	056752108	BIDU	0690A	585	4
20050824	29264A20(	ENWV	0690A	537	8
20050824	501014104	KKD	0690A	900	1
20050824	573083102	MSO	0690A	68824	373
20050824	639208107	NAVR	0690A	41285	1
20050824	690370101	OSTK	0690A	83340	18
20050824	87651B104	TASR	0690A	9416	1
20050824	895735108	TIV	0690A	9900	1
20050824	90000620(	OVEN	0690A	1298	1
20050825	690370101	OSTK	0005A	19587	1
20050825	29264A20(	ENWV	0501A	25700	9

20050825	29264A20(	ENWV	0501A	1592	9
20050825	501014104	KKD	0501A	33498	2
20050825	573083102	MSO	0501A	462168	88
20050825	64110L106	NFLX	0501A	58676	20
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20050825	29264A20(	ENWV	0690A	637	9
20050825	573083102	MSO	0690A	76458	374
20050825	639208107	NAVR	0690A	46935	2
20050825	64110L106	NFLX	0690A	9479	1
20050825	690370101	OSTK	0690A	63640	19
20050825	87651B104	TASR	0690A	5629	2
20050825	895735108	TIV	0690A	9013	2
20050826	90000620(	OVEN	0005A	73190	1
20050826	056752108	BIDU	0501A	11518	1
20050826	29264A20(	ENWV	0501A	25700	10
20050826	29264A20(	ENWV	0501A	1641	10
20050826	573083102	MSO	0501A	463978	89
20050826	639208107	NAVR	0501A	4882	1
20050826	64110L106	NFLX	0501A	60955	21
20050826	037032109	AGEN	0690A	358196	56
20050826	056752108	BIDU	0690A	4352	1
20050826	29264A20(	ENWV	0690A	833	10
20050826	573083102	MSO	0690A	92426	375
20050826	639208107	NAVR	0690A	53269	3
20050826	690370101	OSTK	0690A	63345	20
20050826	87651B104	TASR	0690A	1558	3
20050826	895735108	TIV	0690A	4213	3
20050829	056752108	BIDU	0501A	18898	2
20050829	29264A20(	ENWV	0501A	25700	11
20050829	29264A20(	ENWV	0501A	480	11
20050829	573083102	MSO	0501A	453116	90
20050829	639208107	NAVR	0501A	5933	2
20050829	64110L106	NFLX	0501A	18739	22
20050829	64110L106	NFLX	0501A	32600	22
20050829	87651B104	TASR	0501A	12543	1
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20050829	037032109	AGEN	0690A	347185	57
20050829	056752108	BIDU	0690A	4452	2
20050829	29264A20(	ENWV	0690A	783	11
20050829	573083102	MSO	0690A	101443	376
20050829	639208107	NAVR	0690A	54107	4
20050829	64110L106	NFLX	0690A	2560	1
20050829	690370101	OSTK	0690A	63695	21
20050829	87651B104	TASR	0690A	2047	4
20050830	056752108	BIDU	0501A	7932	3
20050830	131347106	CPN	0501A	11583	1
20050830	29264A20(	ENWV	0501A	25321	12
20050830	573083102	MSO	0501A	479964	91
20050830	639208107	NAVR	0501A	6283	3
20050830	64110L106	NFLX	0501A	32600	23
20050830	64110L106	NFLX	0501A	16354	23
20050830	895735108	TIV	0501A	1300	2

20050830	037032109	AGEN	0690A	347526	58
20050830	056752108	BIDU	0690A	4652	3
20050830	131347106	CPN	0690A	3287	1
20050830	29264A20(	ENWV	0690A	561	12
20050830	573083102	MSO	0690A	100769	377
20050830	639208107	NAVR	0690A	55185	5
20050830	690370101	OSTK	0690A	50912	22
20050830	87651B104	TASR	0690A	12749	5
20050830	895735108	TIV	0690A	50	1
20050831	056752108	BIDU	0501A	2343	4
20050831	29264A20(	ENWV	0501A	20526	13
20050831	573083102	MSO	0501A	618770	92
20050831	64110L106	NFLX	0501A	50147	24
20050831	87651B104	TASR	0501A	9223	1
20050831	895735108	TIV	0501A	600	3
20050831	90000620(	OVEN	0501A	2428	1
20050831	037032109	AGEN	0690A	369566	59
20050831	056752108	BIDU	0690A	3952	4
20050831	29264A20(	ENWV	0690A	988	13
20050831	639208107	NAVR	0690A	55185	6
20050831	690370101	OSTK	0690A	47712	23
20050831	87651B104	TASR	0690A	46690	6
20050901	29264A20(	ENWV	0501A	5931	14
20050901	573083102	MSO	0501A	684033	93
20050901	64110L106	NFLX	0501A	45600	25
20050901	64110L106	NFLX	0501A	5041	25
20050901	895735108	TIV	0501A	495	4
20050901	90000620(	OVEN	0501A	28155	2
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20050901	29264A20(	ENWV	0690A	656	14
20050901	639208107	NAVR	0690A	47485	7
20050901	690370101	OSTK	0690A	44762	24
20050901	87651B104	TASR	0690A	47384	7
20050902	690370101	OSTK	0005A	34509	1
20050902	29264A20(	ENWV	0501A	777	15
20050902	501014104	KKD	0501A	3510	1
20050902	573083102	MSO	0501A	730986	94
20050902	64110L106	NFLX	0501A	35972	26
20050902	895735108	TIV	0501A	495	5
20050902	90000620(	OVEN	0501A	28723	3
20050902	037032109	AGEN	0690A	412827	61
20050902	639208107	NAVR	0690A	46349	8
20050902	690370101	OSTK	0690A	35962	25
20050902	87651B104	TASR	0690A	50081	8
20050902	90000620(	OVEN	0690A	400	1
20050906	573083102	MSO	0501A	745347	95
20050906	64110L106	NFLX	0501A	355	27
20050906	64110L106	NFLX	0501A	31707	27
20050906	690370101	OSTK	0501A	4782	1
20050906	87651B104	TASR	0501A	7781	1
20050906	90000620(	OVEN	0501A	28572	4
20050906	037032109	AGEN	0690A	405339	62

20050906	639208107	NAVR	0690A	46869	9
20050906	64110L106	NFLX	0690A	18745	1
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20050906	87651B104	TASR	0690A	41131	9
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20050907	64110L106	NFLX	0501A	28969	28
20050907	64110L106	NFLX	0501A	20199	28
20050907	690370101	OSTK	0501A	19673	2
20050907	87651B104	TASR	0501A	17162	2
20050907	037032109	AGEN	0690A	394713	63
20050907	639208107	NAVR	0690A	61240	10
20050907	64110L106	NFLX	0690A	22598	2
20050907	690370101	OSTK	0690A	55199	27
20050907	87651B104	TASR	0690A	36731	10
20050908	037032109	AGEN	0501A	243	1
20050908	501014104	KKD	0501A	71	1
20050908	573083102	MSO	0501A	500	97
20050908	573083102	MSO	0501A	624796	97
20050908	64110L106	NFLX	0501A	21200	29
20050908	64110L106	NFLX	0501A	80027	29
20050908	690370101	OSTK	0501A	24087	3
20050908	87651B104	TASR	0501A	22664	3
20050908	037032109	AGEN	0690A	389713	64
20050908	639208107	NAVR	0690A	59440	11
20050908	64110L106	NFLX	0690A	18861	3
20050908	690370101	OSTK	0690A	43842	28
20050908	87651B104	TASR	0690A	6148	11
20050909	573083102	MSO	0501A	627224	98
20050909	64110L106	NFLX	0501A	104179	30
20050909	690370101	OSTK	0501A	20224	4
20050909	87651B104	TASR	0501A	21941	4
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20050909	501014104	KKD	0690A	160	1
20050909	639208107	NAVR	0690A	42548	12
20050909	64110L106	NFLX	0690A	43126	4
20050909	690370101	OSTK	0690A	43169	29
20050909	895735108	TIV	0690A	450	1
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20050912	573083102	MSO	0501A	578088	99
20050912	64110L106	NFLX	0501A	21200	31
20050912	64110L106	NFLX	0501A	71921	31
20050912	690370101	OSTK	0501A	13632	5
20050912	87651B104	TASR	0501A	26642	5
20050912	037032109	AGEN	0690A	380163	66
20050912	29264A20(	ENWV	0690A	75	1
20050912	639208107	NAVR	0690A	39048	13
20050912	64110L106	NFLX	0690A	17023	5
20050912	690370101	OSTK	0690A	45183	30
20050912	87651B104	TASR	0690A	7192	1
20050912	895735108	TIV	0690A	450	2
20050913	131347106	CPN	0005A	173853	1

20050913	056752108	BIDU	0501A	3775	1
20050913	29264A20(	ENWV	0501A	100	1
20050913	501014104	KKD	0501A	456	1
20050913	573083102	MSO	0501A	623221	100
20050913	64110L106	NFLX	0501A	130270	32
20050913	690370101	OSTK	0501A	13632	6
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20050913	87651B104	TASR	0501A	16300	6
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20050913	037032109	AGEN	0690A	368331	67
20050913	29264A20(	ENWV	0690A	204	2
20050913	639208107	NAVR	0690A	25138	14
20050913	64110L106	NFLX	0690A	38567	6
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20050914	501014104	KKD	0501A	6146	2
20050914	573083102	MSO	0501A	637602	101
20050914	64110L106	NFLX	0501A	111768	33
20050914	690370101	OSTK	0501A	16580	7
20050914	87651B104	TASR	0501A	22469	7
20050914	037032109	AGEN	0690A	368331	68
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20050914	64110L106	NFLX	0690A	58627	7
20050914	690370101	OSTK	0690A	93264	32
20050914	90000620(	OVEN	0690A	11173	1
20050915	29264A20(	ENWV	0005A	4290	1
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20050915	573083102	MSO	0501A	633995	102
20050915	64110L106	NFLX	0501A	88532	34
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20051103	639208107	NAVR	0501A	1954	3
20051103	64110L106	NFLX	0501A	11298	4
20051103	690370101	OSTK	0501A	48835	2
20051103	87651B104	TASR	0501A	32334	31
20051103	895735108	TIV	0501A	5614	6
20051103	900006206	OVEN	0501A	6226	2
20051103	056752108	BIDU	0690A	900	3
20051103	29264A206	ENWV	0690A	1467	1
20051103	690370101	OSTK	0690A	60722	7
20051103	87651B104	TASR	0690A	14775	6
20051103	895735108	TIV	0690A	4200	5
20051104	895735108	TIV	0005A	36655	5

20051104	573083102	MSO	0501A	294537	137
20051104	639208107	NAVR	0501A	3126	4
20051104	64110L106	NFLX	0501A	7584	5
20051104	690370101	OSTK	0501A	59003	3
20051104	87651B104	TASR	0501A	19925	32
20051104	895735108	TIV	0501A	4582	7
20051104	900006206	OVEN	0501A	7736	3
20051104	056752108	BIDU	0690A	900	4
20051104	29264A206	ENWV	0690A	1467	2
20051104	64110L106	NFLX	0690A	19218	1
20051104	690370101	OSTK	0690A	56727	8
20051104	87651B104	TASR	0690A	29414	7
20051104	895735108	TIV	0690A	1500	6
20051107	895735108	TIV	0005A	31356	6
20051107	573083102	MSO	0501A	230037	138
20051107	690370101	OSTK	0501A	63307	4
20051107	87651B104	TASR	0501A	27379	33
20051107	895735108	TIV	0501A	4005	8
20051107	501014104	KKD	0690A	24837	1
20051107	64110L106	NFLX	0690A	32788	2
20051107	690370101	OSTK	0690A	58829	9
20051107	87651B104	TASR	0690A	36481	8
20051107	895735108	TIV	0690A	1050	7
20051108	895735108	TIV	0005A	31315	7
20051108	501014104	KKD	0501A	1169	1
20051108	573083102	MSO	0501A	193489	139
20051108	64110L106	NFLX	0501A	55882	1
20051108	690370101	OSTK	0501A	22857	5
20051108	87651B104	TASR	0501A	15797	34
20051108	895735108	TIV	0501A	4934	9
20051108	501014104	KKD	0690A	62361	2
20051108	64110L106	NFLX	0690A	80588	3
20051108	690370101	OSTK	0690A	16494	10
20051108	87651B104	TASR	0690A	66127	9
20051108	895735108	TIV	0690A	2050	8
20051109	895735108	TIV	0005A	30307	8
20051109	056752108	BIDU	0501A	3188	1
20051109	573083102	MSO	0501A	239697	140
20051109	64110L106	NFLX	0501A	33483	2
20051109	690370101	OSTK	0501A	11952	6
20051109	87651B104	TASR	0501A	18814	35
20051109	895735108	TIV	0501A	1510	10
20051109	690370101	OSTK	0690A	2486	11
20051109	87651B104	TASR	0690A	120530	10
20051110	501014104	KKD	0501A	10738	1
20051110	573083102	MSO	0501A	231402	141
20051110	64110L106	NFLX	0501A	4121	3
20051110	690370101	OSTK	0501A	16887	7
20051110	87651B104	TASR	0501A	99156	36
20051110	895735108	TIV	0501A	1872	11
20051110	056752108	BIDU	0690A	100	1
20051110	690370101	OSTK	0690A	22386	12

20051110	87651B104	TASR	0690A	249130	11
20051110	895735108	TIV	0690A	11600	1
20051114	501014104	KKD	0501A	13669	2
20051114	573083102	MSO	0501A	213809	142
20051114	639208107	NAVR	0501A	4431	1
20051114	64110L106	NFLX	0501A	36994	4
20051114	690370101	OSTK	0501A	6845	8
20051114	87651B104	TASR	0501A	38747	37
20051114	895735108	TIV	0501A	3961	12
20051114	056752108	BIDU	0690A	100	2
20051114	501014104	KKD	0690A	3161	1
20051114	690370101	OSTK	0690A	28707	13
20051114	87651B104	TASR	0690A	218834	12
20051114	895735108	TIV	0690A	11600	2
20051115	501014104	KKD	0501A	14125	3
20051115	573083102	MSO	0501A	234216	143
20051115	64110L106	NFLX	0501A	52549	5
20051115	87651B104	TASR	0501A	26937	38
20051115	895735108	TIV	0501A	1475	13
20051115	900006206	OVEN	0501A	1026	1
20051115	056752108	BIDU	0690A	100	3
20051115	501014104	KKD	0690A	6661	2
20051115	639208107	NAVR	0690A	2318	1
20051115	64110L106	NFLX	0690A	350	1
20051115	690370101	OSTK	0690A	27657	14
20051115	87651B104	TASR	0690A	244424	13
20051115	895735108	TIV	0690A	800	3
20051116	131347106	CPN	0005A	91244	1
20051116	639208107	NAVR	0005A	4752	1
20051116	501014104	KKD	0501A	14433	4
20051116	573083102	MSO	0501A	228614	144
20051116	64110L106	NFLX	0501A	95166	6
20051116	87651B104	TASR	0501A	18646	39
20051116	056752108	BIDU	0690A	100	4
20051116	501014104	KKD	0690A	31961	3
20051116	64110L106	NFLX	0690A	16773	2
20051116	690370101	OSTK	0690A	26275	15
20051116	87651B104	TASR	0690A	242124	14
20051116	895735108	TIV	0690A	12900	4
20051117	690370101	OSTK	0005A	4701	1
20051117	895735108	TIV	0005A	211	1
20051117	056752108	BIDU	0501A	3832	1
20051117	501014104	KKD	0501A	18327	5
20051117	573083102	MSO	0501A	172211	145
20051117	64110L106	NFLX	0501A	110565	7
20051117	87651B104	TASR	0501A	15820	40
20051117	900006206	OVEN	0501A	2503	1
20051117	501014104	KKD	0690A	7561	4
20051117	690370101	OSTK	0690A	27275	16
20051117	87651B104	TASR	0690A	209874	15
20051117	895735108	TIV	0690A	14250	5
20051118	895735108	TIV	0005A	6118	2

20051118	501014104	KKD	0501A	22101	6
20051118	573083102	MSO	0501A	152567	146
20051118	64110L106	NFLX	0501A	74187	8
20051118	87651B104	TASR	0501A	11148	41
20051118	900006206	OVEN	0501A	2875	2
20051118	501014104	KKD	0690A	7111	5
20051118	690370101	OSTK	0690A	28332	17
20051118	87651B104	TASR	0690A	182219	16
20051118	895735108	TIV	0690A	15550	6
20051121	895735108	TIV	0005A	3801	3
20051121	501014104	KKD	0501A	29218	7
20051121	573083102	MSO	0501A	162025	147
20051121	64110L106	NFLX	0501A	80958	9
20051121	900006206	OVEN	0501A	2995	3
20051121	501014104	KKD	0690A	7561	6
20051121	690370101	OSTK	0690A	26753	18
20051121	87651B104	TASR	0690A	145964	17
20051121	895735108	TIV	0690A	14750	7
20051122	690370101	OSTK	0005A	38315	1
20051122	131347106	CPN	0501A	109201	1
20051122	501014104	KKD	0501A	215770	8
20051122	573083102	MSO	0501A	152223	148
20051122	64110L106	NFLX	0501A	64785	10
20051122	501014104	KKD	0690A	7261	7
20051122	573083102	MSO	0690A	44155	1
20051122	87651B104	TASR	0690A	83328	18
20051122	895735108	TIV	0690A	14750	8
20051123	501014104	KKD	0501A	211000	9
20051123	573083102	MSO	0501A	206630	149
20051123	895735108	TIV	0501A	44	1
20051123	501014104	KKD	0690A	6961	8
20051123	690370101	OSTK	0690A	159514	1
20051123	87651B104	TASR	0690A	10178	19
20051123	895735108	TIV	0690A	9100	9
20051125	690370101	OSTK	0005A	5096	1
20051125	501014104	KKD	0501A	219737	10
20051125	573083102	MSO	0501A	223647	150
20051125	895735108	TIV	0501A	274	2
20051125	501014104	KKD	0690A	7561	9
20051125	690370101	OSTK	0690A	137013	2
20051125	87651B104	TASR	0690A	29978	20
20051125	895735108	TIV	0690A	12300	10
20051125	900006206	OVEN	0690A	631	1
20051128	690370101	OSTK	0005A	21298	2
20051128	037032109	AGEN	0501A	819	1
20051128	501014104	KKD	0501A	216065	11
20051128	573083102	MSO	0501A	180225	151
20051128	639208107	NAVR	0501A	6062	1
20051128	895735108	TIV	0501A	2147	3
20051128	900006206	OVEN	0501A	9669	1
20051128	501014104	KKD	0690A	5961	10
20051128	639208107	NAVR	0690A	6581	1

20051128	690370101	OSTK	0690A	119051	3
20051128	895735108	TIV	0690A	12300	11
20051128	900006206	OVEN	0690A	4284	2
20051129	690370101	OSTK	0005A	53536	3
20051129	501014104	KKD	0501A	197641	12
20051129	573083102	MSO	0501A	180353	152
20051129	639208107	NAVR	0501A	9752	2
20051129	900006206	OVEN	0501A	7883	2
20051129	501014104	KKD	0690A	18670	11
20051129	64110L106	NFLX	0690A	3848	1
20051129	690370101	OSTK	0690A	117258	4
20051130	690370101	OSTK	0005A	42020	4
20051130	501014104	KKD	0501A	246005	13
20051130	573083102	MSO	0501A	180524	153
20051130	639208107	NAVR	0501A	18604	3
20051130	501014104	KKD	0690A	25670	12
20051130	639208107	NAVR	0690A	6935	1
20051130	690370101	OSTK	0690A	118189	5

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Fails to Deliver for KFX

cusip	CNS_Nam	Ticker	Date	Aggregate Fails	Number of Clearing Firms with Fails
48245L107	KFX INC	KFX	20050301	105,272	7
48245L107	KFX INC	KFX	20050302	147,780	5
48245L107	KFX INC	KFX	20050303	105,583	5
48245L107	KFX INC	KFX	20050304	112,357	8
48245L107	KFX INC	KFX	20050307	128,206	10
48245L107	KFX INC	KFX	20050308	131,378	9
48245L107	KFX INC	KFX	20050309	150,922	11
48245L107	KFX INC	KFX	20050310	125,751	9
48245L107	KFX INC	KFX	20050311	139,259	7
48245L107	KFX INC	KFX	20050314	127,587	10
48245L107	KFX INC	KFX	20050315	119,859	6
48245L107	KFX INC	KFX	20050316	117,230	7
48245L107	KFX INC	KFX	20050317	119,493	8
48245L107	KFX INC	KFX	20050318	188,262	11
48245L107	KFX INC	KFX	20050321	129,321	9
48245L107	KFX INC	KFX	20050322	190,567	7
48245L107	KFX INC	KFX	20050323	217,783	15
48245L107	KFX INC	KFX	20050324	193,635	13
48245L107	KFX INC	KFX	20050328	182,590	13
48245L107	KFX INC	KFX	20050329	201,717	11
48245L107	KFX INC	KFX	20050330	178,769	11
48245L107	KFX INC	KFX	20050331	158,038	9
48245L107	KFX INC	KFX	20050401	152,391	9
48245L107	KFX INC	KFX	20050404	211,319	9
48245L107	KFX INC	KFX	20050405	274,047	11
48245L107	KFX INC	KFX	20050406	226,004	10
48245L107	KFX INC	KFX	20050407	201,182	11
48245L107	KFX INC	KFX	20050408	235,937	13
48245L107	KFX INC	KFX	20050411	150,264	13
48245L107	KFX INC	KFX	20050412	154,736	12
48245L107	KFX INC	KFX	20050413	132,455	12
48245L107	KFX INC	KFX	20050414	175,270	10
48245L107	KFX INC	KFX	20050415	175,702	11
48245L107	KFX INC	KFX	20050418	286,203	14
48245L107	KFX INC	KFX	20050419	360,040	14
48245L107	KFX INC	KFX	20050420	213,093	10
48245L107	KFX INC	KFX	20050421	157,305	11
48245L107	KFX INC	KFX	20050422	164,567	13
48245L107	KFX INC	KFX	20050425	151,897	14
48245L107	KFX INC	KFX	20050426	158,751	15
48245L107	KFX INC	KFX	20050427	145,058	13
48245L107	KFX INC	KFX	20050428	137,876	7
48245L107	KFX INC	KFX	20050429	130,005	9
48245L107	KFX INC	KFX	20050502	170,739	13
48245L107	KFX INC	KFX	20050503	318,472	16
48245L107	KFX INC	KFX	20050504	313,089	13

48245L107	KFX INC	KFX	20050505	363,726	11
48245L107	KFX INC	KFX	20050506	320,703	13
48245L107	KFX INC	KFX	20050509	382,726	11
48245L107	KFX INC	KFX	20050510	238,527	15
48245L107	KFX INC	KFX	20050511	386,807	13
48245L107	KFX INC	KFX	20050512	352,043	10
48245L107	KFX INC	KFX	20050513	368,650	12
48245L107	KFX INC	KFX	20050516	474,651	13
48245L107	KFX INC	KFX	20050517	518,004	16
48245L107	KFX INC	KFX	20050518	644,781	20
48245L107	KFX INC	KFX	20050519	647,095	18
48245L107	KFX INC	KFX	20050520	575,499	16
48245L107	KFX INC	KFX	20050523	421,751	10
48245L107	KFX INC	KFX	20050524	393,699	12
48245L107	KFX INC	KFX	20050525	486,205	16
48245L107	KFX INC	KFX	20050526	521,799	16
48245L107	KFX INC	KFX	20050527	379,084	14
48245L107	KFX INC	KFX	20050531	687,361	19

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Date	cusip	Ticker	ClearingID	fails	age
20050301	48245L107	KFX	0052A	600	4
20050301	48245L107	KFX	0437A	81424	63
20050301	48245L107	KFX	0501A	15211	1
20050301	48245L107	KFX	0534A	711	1
20050301	48245L107	KFX	0551A	2626	52
20050301	48245L107	KFX	3675A	700	2
20050301	48245L107	KFX	5099A	4000	49
20050302	48245L107	KFX	0437A	83924	64
20050302	48245L107	KFX	0501A	57030	2
20050302	48245L107	KFX	0551A	2626	53
20050302	48245L107	KFX	3675A	200	3
20050302	48245L107	KFX	5099A	4000	50
20050303	48245L107	KFX	0055A	2500	1
20050303	48245L107	KFX	0437A	82824	65
20050303	48245L107	KFX	0551A	2626	54
20050303	48245L107	KFX	0571A	11633	1
20050303	48245L107	KFX	5099A	6000	51
20050304	48245L107	KFX	0055A	2500	2
20050304	48245L107	KFX	0234A	1039	1
20050304	48245L107	KFX	0437A	88584	66
20050304	48245L107	KFX	0551A	2626	55
20050304	48245L107	KFX	0571A	11633	2
20050304	48245L107	KFX	0690A	3875	1
20050304	48245L107	KFX	3675A	100	1
20050304	48245L107	KFX	5099A	2000	52
20050307	48245L107	KFX	0039A	6484	1
20050307	48245L107	KFX	0055A	2500	3
20050307	48245L107	KFX	0234A	459	2
20050307	48245L107	KFX	0437A	93744	67
20050307	48245L107	KFX	0534A	1410	1
20050307	48245L107	KFX	0551A	2626	56
20050307	48245L107	KFX	0571A	16433	3
20050307	48245L107	KFX	0632A	2450	1
20050307	48245L107	KFX	3675A	100	2
20050307	48245L107	KFX	5099A	2000	53
20050308	48245L107	KFX	0039A	1484	2
20050308	48245L107	KFX	0055A	2400	4
20050308	48245L107	KFX	0234A	8809	3
20050308	48245L107	KFX	0437A	93744	68
20050308	48245L107	KFX	0549A	1432	1
20050308	48245L107	KFX	0551A	2626	57
20050308	48245L107	KFX	0571A	16433	4
20050308	48245L107	KFX	0632A	2450	2
20050308	48245L107	KFX	5099A	2000	54
20050309	48245L107	KFX	0039A	1484	3
20050309	48245L107	KFX	0055A	2400	5
20050309	48245L107	KFX	0418A	20773	1
20050309	48245L107	KFX	0437A	98904	69
20050309	48245L107	KFX	0501A	4928	1
20050309	48245L107	KFX	0549A	1132	2

20050309	48245L107	KFX	0551A	2626	58
20050309	48245L107	KFX	0571A	14794	5
20050309	48245L107	KFX	0632A	1305	3
20050309	48245L107	KFX	0690A	576	1
20050309	48245L107	KFX	5099A	2000	55
20050310	48245L107	KFX	0055A	2400	6
20050310	48245L107	KFX	0188A	5454	1
20050310	48245L107	KFX	0437A	98504	70
20050310	48245L107	KFX	0549A	1132	3
20050310	48245L107	KFX	0551A	2626	59
20050310	48245L107	KFX	0571A	10330	6
20050310	48245L107	KFX	0632A	3205	4
20050310	48245L107	KFX	0651A	100	1
20050310	48245L107	KFX	5099A	2000	56
20050311	48245L107	KFX	0055A	2400	7
20050311	48245L107	KFX	0234A	8619	1
20050311	48245L107	KFX	0437A	102739	71
20050311	48245L107	KFX	0571A	8614	7
20050311	48245L107	KFX	0573A	11682	1
20050311	48245L107	KFX	0632A	3205	5
20050311	48245L107	KFX	5099A	2000	57
20050314	48245L107	KFX	0049A	1550	1
20050314	48245L107	KFX	0055A	2400	8
20050314	48245L107	KFX	0234A	7744	2
20050314	48245L107	KFX	0286A	2231	1
20050314	48245L107	KFX	0437A	101876	72
20050314	48245L107	KFX	0534A	230	1
20050314	48245L107	KFX	0571A	4814	8
20050314	48245L107	KFX	0632A	3050	6
20050314	48245L107	KFX	0725A	1692	1
20050314	48245L107	KFX	5099A	2000	58
20050315	48245L107	KFX	0055A	2400	9
20050315	48245L107	KFX	0385A	9803	1
20050315	48245L107	KFX	0437A	101676	73
20050315	48245L107	KFX	0534A	1530	2
20050315	48245L107	KFX	0632A	2450	7
20050315	48245L107	KFX	5099A	2000	59
20050316	48245L107	KFX	0055A	2400	10
20050316	48245L107	KFX	0437A	101676	74
20050316	48245L107	KFX	0501A	7103	1
20050316	48245L107	KFX	0534A	1030	3
20050316	48245L107	KFX	0632A	2475	8
20050316	48245L107	KFX	0642A	546	1
20050316	48245L107	KFX	5099A	2000	60
20050317	48245L107	KFX	0055A	2400	11
20050317	48245L107	KFX	0180A	79	1
20050317	48245L107	KFX	0437A	101676	75
20050317	48245L107	KFX	0534A	842	4
20050317	48245L107	KFX	0573A	3077	1
20050317	48245L107	KFX	0632A	2208	9
20050317	48245L107	KFX	0642A	7211	2
20050317	48245L107	KFX	5099A	2000	61

20050318	48245L107	KFX	0055A	2400	12
20050318	48245L107	KFX	0100A	4700	1
20050318	48245L107	KFX	0180A	2794	2
20050318	48245L107	KFX	0234A	5168	1
20050318	48245L107	KFX	0437A	101276	76
20050318	48245L107	KFX	0443A	2195	1
20050318	48245L107	KFX	0534A	892	5
20050318	48245L107	KFX	0573A	55877	2
20050318	48245L107	KFX	0632A	6251	10
20050318	48245L107	KFX	0642A	4709	3
20050318	48245L107	KFX	5099A	2000	62
20050321	48245L107	KFX	0055A	2400	13
20050321	48245L107	KFX	0100A	3850	2
20050321	48245L107	KFX	0201A	1200	1
20050321	48245L107	KFX	0286A	6477	1
20050321	48245L107	KFX	0437A	101276	77
20050321	48245L107	KFX	0534A	625	6
20050321	48245L107	KFX	0632A	4260	11
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20050321	48245L107	KFX	5099A	2000	63
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20050322	48245L107	KFX	0632A	6260	12
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20050323	48245L107	KFX	0695A	1300	1
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20050407	48245L107	KFX	0437A	104781	89
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20050506	48245L107	KFX	0005A	66452	1
20050506	48245L107	KFX	0055A	2400	46
20050506	48245L107	KFX	0067A	1000	1
20050506	48245L107	KFX	0155A	27600	5
20050506	48245L107	KFX	0286A	441	1
20050506	48245L107	KFX	0352A	58783	3
20050506	48245L107	KFX	0355A	11614	1
20050506	48245L107	KFX	0437A	91341	110
20050506	48245L107	KFX	0501A	9861	3
20050506	48245L107	KFX	0549A	452	32
20050506	48245L107	KFX	0551A	13947	16
20050506	48245L107	KFX	0573A	5119	1
20050506	48245L107	KFX	0642A	31693	6
20050509	48245L107	KFX	0005A	229593	2
20050509	48245L107	KFX	0055A	2400	47
20050509	48245L107	KFX	0067A	391	2
20050509	48245L107	KFX	0155A	27600	6
20050509	48245L107	KFX	0234A	300	1
20050509	48245L107	KFX	0352A	14983	4
20050509	48245L107	KFX	0437A	91341	111
20050509	48245L107	KFX	0549A	452	33
20050509	48245L107	KFX	0551A	13947	17
20050509	48245L107	KFX	0573A	1019	2

20050509	48245L107	KFX	0725A	700	1
20050510	48245L107	KFX	0055A	2400	48
20050510	48245L107	KFX	0100A	1000	1
20050510	48245L107	KFX	0155A	27600	7
20050510	48245L107	KFX	0234A	4460	2
20050510	48245L107	KFX	0286A	401	1
20050510	48245L107	KFX	0437A	91341	112
20050510	48245L107	KFX	0534A	63	1
20050510	48245L107	KFX	0549A	452	34
20050510	48245L107	KFX	0551A	13947	18
20050510	48245L107	KFX	0569A	9375	1
20050510	48245L107	KFX	0573A	25419	3
20050510	48245L107	KFX	0642A	3083	1
20050510	48245L107	KFX	0671A	26600	1
20050510	48245L107	KFX	0690A	25186	1
20050510	48245L107	KFX	0725A	7200	2
20050511	48245L107	KFX	0005A	95800	1
20050511	48245L107	KFX	0050A	98160	1
20050511	48245L107	KFX	0055A	2400	49
20050511	48245L107	KFX	0100A	2800	2
20050511	48245L107	KFX	0437A	91341	113
20050511	48245L107	KFX	0501A	2531	1
20050511	48245L107	KFX	0549A	452	35
20050511	48245L107	KFX	0551A	13947	19
20050511	48245L107	KFX	0569A	4775	2
20050511	48245L107	KFX	0573A	39495	4
20050511	48245L107	KFX	0632A	1939	1
20050511	48245L107	KFX	0671A	25300	2
20050511	48245L107	KFX	0690A	7867	2
20050512	48245L107	KFX	0050A	163400	2
20050512	48245L107	KFX	0055A	2400	50
20050512	48245L107	KFX	0100A	1200	3
20050512	48245L107	KFX	0437A	90965	114
20050512	48245L107	KFX	0549A	452	36
20050512	48245L107	KFX	0551A	13947	20
20050512	48245L107	KFX	0569A	4775	3
20050512	48245L107	KFX	0573A	50295	5
20050512	48245L107	KFX	0632A	909	2
20050512	48245L107	KFX	0671A	23700	3
20050513	48245L107	KFX	0050A	144007	3
20050513	48245L107	KFX	0055A	2400	51
20050513	48245L107	KFX	0060A	2508	1
20050513	48245L107	KFX	0100A	1200	4
20050513	48245L107	KFX	0234A	3900	1
20050513	48245L107	KFX	0286A	301	1
20050513	48245L107	KFX	0437A	90965	115
20050513	48245L107	KFX	0549A	452	37
20050513	48245L107	KFX	0551A	13947	21
20050513	48245L107	KFX	0569A	4775	4
20050513	48245L107	KFX	0573A	80695	6
20050513	48245L107	KFX	0671A	23500	4
20050516	48245L107	KFX	0050A	127267	4

20050516	48245L107	KFX	0055A	2400	52
20050516	48245L107	KFX	0060A	2508	2
20050516	48245L107	KFX	0067A	12682	1
20050516	48245L107	KFX	0100A	1200	5
20050516	48245L107	KFX	0437A	91135	116
20050516	48245L107	KFX	0501A	1003	1
20050516	48245L107	KFX	0549A	452	38
20050516	48245L107	KFX	0551A	13947	22
20050516	48245L107	KFX	0569A	4775	5
20050516	48245L107	KFX	0573A	182195	7
20050516	48245L107	KFX	0671A	22800	5
20050516	48245L107	KFX	0690A	12287	1
20050517	48245L107	KFX	0018A	7100	1
20050517	48245L107	KFX	0050A	137974	5
20050517	48245L107	KFX	0055A	2400	53
20050517	48245L107	KFX	0060A	2508	3
20050517	48245L107	KFX	0067A	40000	2
20050517	48245L107	KFX	0100A	2660	6
20050517	48245L107	KFX	0352A	854	1
20050517	48245L107	KFX	0355A	11398	1
20050517	48245L107	KFX	0437A	91515	117
20050517	48245L107	KFX	0438A	200	1
20050517	48245L107	KFX	0549A	452	39
20050517	48245L107	KFX	0551A	13947	23
20050517	48245L107	KFX	0569A	4775	6
20050517	48245L107	KFX	0573A	171442	8
20050517	48245L107	KFX	0671A	21300	6
20050517	48245L107	KFX	0690A	9479	2
20050518	48245L107	KFX	0018A	7100	2
20050518	48245L107	KFX	0044A	14578	1
20050518	48245L107	KFX	0050A	151082	6
20050518	48245L107	KFX	0055A	2400	54
20050518	48245L107	KFX	0060A	2508	4
20050518	48245L107	KFX	0067A	40000	3
20050518	48245L107	KFX	0100A	2660	7
20050518	48245L107	KFX	0311A	5084	1
20050518	48245L107	KFX	0352A	19639	2
20050518	48245L107	KFX	0355A	15032	2
20050518	48245L107	KFX	0418A	455	1
20050518	48245L107	KFX	0437A	92315	118
20050518	48245L107	KFX	0501A	27263	1
20050518	48245L107	KFX	0549A	452	40
20050518	48245L107	KFX	0551A	13947	24
20050518	48245L107	KFX	0569A	4775	7
20050518	48245L107	KFX	0573A	183442	9
20050518	48245L107	KFX	0642A	2409	1
20050518	48245L107	KFX	0671A	23100	7
20050518	48245L107	KFX	0690A	36540	3
20050519	48245L107	KFX	0018A	7100	3
20050519	48245L107	KFX	0044A	26278	2
20050519	48245L107	KFX	0050A	153352	7
20050519	48245L107	KFX	0055A	1900	55

20050519	48245L107	KFX	0060A	2508	5
20050519	48245L107	KFX	0067A	39835	4
20050519	48245L107	KFX	0100A	2660	8
20050519	48245L107	KFX	0352A	6739	3
20050519	48245L107	KFX	0355A	23472	3
20050519	48245L107	KFX	0437A	94254	119
20050519	48245L107	KFX	0501A	18745	2
20050519	48245L107	KFX	0549A	452	41
20050519	48245L107	KFX	0551A	13947	25
20050519	48245L107	KFX	0569A	4775	8
20050519	48245L107	KFX	0573A	195042	10
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20050519	48245L107	KFX	0690A	31141	4
20050520	48245L107	KFX	0018A	7100	4
20050520	48245L107	KFX	0044A	15778	3
20050520	48245L107	KFX	0050A	97697	8
20050520	48245L107	KFX	0055A	1900	56
20050520	48245L107	KFX	0060A	2508	6
20050520	48245L107	KFX	0067A	39835	5
20050520	48245L107	KFX	0100A	2660	9
20050520	48245L107	KFX	0352A	12439	4
20050520	48245L107	KFX	0374A	150	0
20050520	48245L107	KFX	0437A	95362	120
20050520	48245L107	KFX	0501A	2563	3
20050520	48245L107	KFX	0549A	452	42
20050520	48245L107	KFX	0551A	13947	26
20050520	48245L107	KFX	0569A	4775	9
20050520	48245L107	KFX	0573A	248392	11
20050520	48245L107	KFX	0690A	29941	5
20050523	48245L107	KFX	0044A	14778	4
20050523	48245L107	KFX	0055A	1900	57
20050523	48245L107	KFX	0074A	24098	1
20050523	48245L107	KFX	0352A	13209	5
20050523	48245L107	KFX	0437A	102287	121
20050523	48245L107	KFX	0501A	4013	4
20050523	48245L107	KFX	0549A	452	43
20050523	48245L107	KFX	0551A	13947	27
20050523	48245L107	KFX	0569A	4775	10
20050523	48245L107	KFX	0573A	242292	12
20050524	48245L107	KFX	0044A	14378	5
20050524	48245L107	KFX	0055A	1900	58
20050524	48245L107	KFX	0074A	14649	2
20050524	48245L107	KFX	0235A	4640	1
20050524	48245L107	KFX	0352A	159	6
20050524	48245L107	KFX	0437A	104507	122
20050524	48245L107	KFX	0549A	452	44
20050524	48245L107	KFX	0551A	13947	28
20050524	48245L107	KFX	0569A	4775	11
20050524	48245L107	KFX	0573A	232992	13
20050524	48245L107	KFX	0632A	1000	1
20050524	48245L107	KFX	3675A	300	1

20050525	48245L107	KFX	0005A	68745	1
20050525	48245L107	KFX	0055A	1900	59
20050525	48245L107	KFX	0074A	15429	3
20050525	48245L107	KFX	0100A	15100	1
20050525	48245L107	KFX	0180A	109	1
20050525	48245L107	KFX	0234A	17550	1
20050525	48245L107	KFX	0235A	14240	2
20050525	48245L107	KFX	0352A	3159	7
20050525	48245L107	KFX	0385A	6145	1
20050525	48245L107	KFX	0437A	91307	123
20050525	48245L107	KFX	0501A	7039	1
20050525	48245L107	KFX	0549A	452	45
20050525	48245L107	KFX	0551A	13947	29
20050525	48245L107	KFX	0573A	205492	14
20050525	48245L107	KFX	0632A	1000	2
20050525	48245L107	KFX	0690A	24591	1
20050526	48245L107	KFX	0005A	68745	2
20050526	48245L107	KFX	0055A	1900	60
20050526	48245L107	KFX	0074A	10509	4
20050526	48245L107	KFX	0100A	2870	2
20050526	48245L107	KFX	0180A	109	2
20050526	48245L107	KFX	0234A	16951	2
20050526	48245L107	KFX	0235A	14108	3
20050526	48245L107	KFX	0352A	38802	8
20050526	48245L107	KFX	0385A	8629	2
20050526	48245L107	KFX	0437A	86729	124
20050526	48245L107	KFX	0501A	20612	2
20050526	48245L107	KFX	0549A	452	46
20050526	48245L107	KFX	0551A	13947	30
20050526	48245L107	KFX	0573A	194992	15
20050526	48245L107	KFX	0632A	2000	3
20050526	48245L107	KFX	0690A	40444	2
20050527	48245L107	KFX	0055A	1900	61
20050527	48245L107	KFX	0074A	5999	5
20050527	48245L107	KFX	0180A	109	3
20050527	48245L107	KFX	0234A	13251	3
20050527	48245L107	KFX	0385A	6189	3
20050527	48245L107	KFX	0437A	90929	125
20050527	48245L107	KFX	0501A	18533	3
20050527	48245L107	KFX	0549A	398	47
20050527	48245L107	KFX	0551A	13947	31
20050527	48245L107	KFX	0573A	164592	16
20050527	48245L107	KFX	0632A	500	4
20050527	48245L107	KFX	0671A	3900	1
20050527	48245L107	KFX	0690A	58587	3
20050527	48245L107	KFX	0725A	250	1
20050531	48245L107	KFX	0005A	190333	1
20050531	48245L107	KFX	0050A	79806	1
20050531	48245L107	KFX	0055A	1900	62
20050531	48245L107	KFX	0074A	5026	6
20050531	48245L107	KFX	0180A	109	4
20050531	48245L107	KFX	0234A	8751	4

20050531	48245L107	KFX	0286A	4908	1
20050531	48245L107	KFX	0385A	10068	4
20050531	48245L107	KFX	0437A	89729	126
20050531	48245L107	KFX	0501A	79199	4
20050531	48245L107	KFX	0549A	398	48
20050531	48245L107	KFX	0551A	13947	32
20050531	48245L107	KFX	0571A	1249	1
20050531	48245L107	KFX	0573A	128492	17
20050531	48245L107	KFX	0632A	2900	5
20050531	48245L107	KFX	0642A	2619	1
20050531	48245L107	KFX	0671A	6300	2
20050531	48245L107	KFX	0690A	41467	4
20050531	48245L107	KFX	2767A	20160	1

Total Fails by Date for MDMN
11/30/2004

cusip	CNS_Name	Ticker	Date	Total Fails
58489M109	MEDINAH MINERALS INC	MDMN	20041130	50,701

Privileged and Confidential

Date	cusip	Ticker	ClearingID	fails	age
20050701	131347106	CPN	0161A	1221778	17
20050701	573083102	MSO	0161A	45525	6
20050701	690370101	OSTK	0161A	28222	1
20050701	87651B104	TASR	0161A	122853	1
20050701	90000620(	OVEN	0161A	22681	2
20050701	131347106	CPN	0551A	216459	71
20050701	501014104	KKD	0551A	13821	155
20050701	573083102	MSO	0551A	233882	175
20050701	639208107	NAVR	0551A	27769	89
20050701	64110L106	NFLX	0551A	36825	133
20050701	690370101	OSTK	0551A	781	51
20050705	131347106	CPN	0161A	339848	18
20050705	573083102	MSO	0161A	150277	7
20050705	87651B104	TASR	0161A	55153	2
20050705	90000620(	OVEN	0161A	43604	3
20050705	131347106	CPN	0551A	216459	72
20050705	501014104	KKD	0551A	13821	156
20050705	573083102	MSO	0551A	233882	176
20050705	639208107	NAVR	0551A	27769	90
20050705	64110L106	NFLX	0551A	36825	134
20050705	690370101	OSTK	0551A	781	52
20050706	131347106	CPN	0161A	149231	19
20050706	573083102	MSO	0161A	152793	8
20050706	690370101	OSTK	0161A	30142	1
20050706	90000620(	OVEN	0161A	38871	4
20050706	131347106	CPN	0551A	216459	73
20050706	501014104	KKD	0551A	13821	157
20050706	573083102	MSO	0551A	233882	177
20050706	639208107	NAVR	0551A	27769	91
20050706	64110L106	NFLX	0551A	36825	135
20050706	690370101	OSTK	0551A	781	53
20050707	037032109	AGEN	0161A	267	1
20050707	573083102	MSO	0161A	136620	9
20050707	690370101	OSTK	0161A	28482	2
20050707	895735108	TIV	0161A	285	1
20050707	131347106	CPN	0551A	216459	74
20050707	29264A20(	ENWV	0551A	107150	0
20050707	501014104	KKD	0551A	13821	158
20050707	573083102	MSO	0551A	233882	178
20050707	639208107	NAVR	0551A	27769	92
20050707	64110L106	NFLX	0551A	36825	136
20050707	690370101	OSTK	0551A	781	54
20050708	037032109	AGEN	0161A	8764	2
20050708	29264A20(	ENWV	0161A	117457	1
20050708	573083102	MSO	0161A	123162	10
20050708	895735108	TIV	0161A	612	2
20050708	131347106	CPN	0551A	216459	75
20050708	501014104	KKD	0551A	13821	159
20050708	573083102	MSO	0551A	233882	179
20050708	639208107	NAVR	0551A	27769	93

20050708	64110L106	NFLX	0551A	36825	137
20050708	690370101	OSTK	0551A	781	55
20050711	037032109	AGEN	0161A	3906	3
20050711	29264A20(	ENWV	0161A	53736	2
20050711	573083102	MSO	0161A	134470	11
20050711	131347106	CPN	0551A	316459	76
20050711	501014104	KKD	0551A	13821	160
20050711	573083102	MSO	0551A	233882	180
20050711	639208107	NAVR	0551A	27769	94
20050711	64110L106	NFLX	0551A	36825	138
20050711	690370101	OSTK	0551A	781	56
20050712	037032109	AGEN	0161A	1342	4
20050712	29264A20(	ENWV	0161A	157733	3
20050712	573083102	MSO	0161A	100802	12
20050712	64110L106	NFLX	0161A	75120	1
20050712	87651B104	TASR	0161A	38609	1
20050712	131347106	CPN	0551A	316459	77
20050712	501014104	KKD	0551A	13821	161
20050712	573083102	MSO	0551A	233882	181
20050712	639208107	NAVR	0551A	27769	95
20050712	64110L106	NFLX	0551A	36825	139
20050712	690370101	OSTK	0551A	781	57
20050713	037032109	AGEN	0161A	6779	5
20050713	131347106	CPN	0161A	3850	1
20050713	29264A20(	ENWV	0161A	167858	4
20050713	573083102	MSO	0161A	94996	13
20050713	64110L106	NFLX	0161A	105567	2
20050713	87651B104	TASR	0161A	83965	2
20050713	131347106	CPN	0551A	316459	78
20050713	501014104	KKD	0551A	13821	162
20050713	573083102	MSO	0551A	233882	182
20050713	639208107	NAVR	0551A	27769	96
20050713	64110L106	NFLX	0551A	36825	140
20050713	690370101	OSTK	0551A	781	58
20050714	037032109	AGEN	0161A	19982	6
20050714	131347106	CPN	0161A	365679	2
20050714	29264A20(	ENWV	0161A	154462	5
20050714	573083102	MSO	0161A	88168	14
20050714	64110L106	NFLX	0161A	272229	3
20050714	131347106	CPN	0551A	216459	79
20050714	501014104	KKD	0551A	13821	163
20050714	573083102	MSO	0551A	233882	183
20050714	639208107	NAVR	0551A	27769	97
20050714	64110L106	NFLX	0551A	36825	141
20050714	690370101	OSTK	0551A	781	59
20050715	037032109	AGEN	0161A	14342	7
20050715	29264A20(	ENWV	0161A	51604	6
20050715	573083102	MSO	0161A	16104	15
20050715	87651B104	TASR	0161A	84491	1
20050715	131347106	CPN	0551A	216459	80
20050715	501014104	KKD	0551A	13821	164
20050715	573083102	MSO	0551A	234482	184

20050715	639208107	NAVR	0551A	27769	98
20050715	64110L106	NFLX	0551A	36825	142
20050715	690370101	OSTK	0551A	781	60
20050718	29264A20(	ENWV	0161A	57379	7
20050718	573083102	MSO	0161A	12371	16
20050718	131347106	CPN	0551A	216459	81
20050718	501014104	KKD	0551A	13821	165
20050718	573083102	MSO	0551A	234482	185
20050718	639208107	NAVR	0551A	27769	99
20050718	64110L106	NFLX	0551A	36825	143
20050718	690370101	OSTK	0551A	781	61
20050719	037032109	AGEN	0161A	5707	1
20050719	29264A20(	ENWV	0161A	18518	8
20050719	639208107	NAVR	0161A	94375	1
20050719	131347106	CPN	0551A	216459	82
20050719	573083102	MSO	0551A	234482	186
20050719	639208107	NAVR	0551A	27769	100
20050719	64110L106	NFLX	0551A	36825	144
20050719	690370101	OSTK	0551A	781	62
20050720	639208107	NAVR	0161A	70783	2
20050720	690370101	OSTK	0161A	30393	1
20050720	90000620(	OVEN	0161A	40779	1
20050720	131347106	CPN	0551A	316459	83
20050720	573083102	MSO	0551A	233882	187
20050720	639208107	NAVR	0551A	27769	101
20050720	64110L106	NFLX	0551A	36825	145
20050720	690370101	OSTK	0551A	781	63
20050721	29264A20(	ENWV	0161A	111464	1
20050721	639208107	NAVR	0161A	103129	3
20050721	131347106	CPN	0551A	316459	84
20050721	573083102	MSO	0551A	233882	188
20050721	639208107	NAVR	0551A	27769	102
20050721	64110L106	NFLX	0551A	36825	146
20050721	690370101	OSTK	0551A	781	64
20050722	037032109	AGEN	0161A	23838	1
20050722	639208107	NAVR	0161A	90873	4
20050722	690370101	OSTK	0161A	28470	1
20050722	131347106	CPN	0551A	316459	85
20050722	573083102	MSO	0551A	233882	189
20050722	639208107	NAVR	0551A	27769	103
20050722	64110L106	NFLX	0551A	36825	147
20050725	037032109	AGEN	0161A	11650	2
20050725	131347106	CPN	0161A	1017	1
20050725	639208107	NAVR	0161A	75594	5
20050725	690370101	OSTK	0161A	24298	2
20050725	131347106	CPN	0551A	216459	86
20050725	573083102	MSO	0551A	233882	190
20050725	639208107	NAVR	0551A	27769	104
20050725	64110L106	NFLX	0551A	36825	148
20050725	87651B104	TASR	0551A	500	1
20050726	037032109	AGEN	0161A	9220	3
20050726	639208107	NAVR	0161A	67237	6

20050726	690370101	OSTK	0161A	69267	3
20050726	131347106	CPN	0551A	216459	87
20050726	573083102	MSO	0551A	233882	191
20050726	639208107	NAVR	0551A	27769	105
20050726	64110L106	NFLX	0551A	36825	149
20050726	87651B104	TASR	0551A	500	2
20050727	037032109	AGEN	0161A	9685	4
20050727	639208107	NAVR	0161A	34662	7
20050727	690370101	OSTK	0161A	11496	4
20050727	131347106	CPN	0551A	216459	88
20050727	573083102	MSO	0551A	233882	192
20050727	639208107	NAVR	0551A	27769	106
20050727	64110L106	NFLX	0551A	36825	150
20050727	87651B104	TASR	0551A	500	3
20050728	639208107	NAVR	0161A	39641	8
20050728	900006206	OVEN	0161A	7030	1
20050728	131347106	CPN	0551A	216459	89
20050728	573083102	MSO	0551A	233882	193
20050728	639208107	NAVR	0551A	27769	107
20050728	64110L106	NFLX	0551A	36825	151
20050729	639208107	NAVR	0161A	2954	9
20050729	64110L106	NFLX	0161A	50374	1
20050729	131347106	CPN	0551A	216459	90
20050729	573083102	MSO	0551A	245582	194
20050729	639208107	NAVR	0551A	27769	108
20050729	64110L106	NFLX	0551A	36825	152
20050801	690370101	OSTK	0161A	81778	1
20050801	900006206	OVEN	0161A	17841	1
20050801	131347106	CPN	0551A	216459	91
20050801	573083102	MSO	0551A	245582	195
20050801	639208107	NAVR	0551A	27769	109
20050801	64110L106	NFLX	0551A	36825	153
20050802	690370101	OSTK	0161A	79557	2
20050802	900006206	OVEN	0161A	28987	2
20050802	131347106	CPN	0551A	291809	92
20050802	573083102	MSO	0551A	245582	196
20050802	639208107	NAVR	0551A	27769	110
20050802	64110L106	NFLX	0551A	36825	154
20050802	690370101	OSTK	0551A	1350	1
20050802	87651B104	TASR	0551A	4000	1
20050803	037032109	AGEN	0551A	1580	0
20050803	131347106	CPN	0551A	421067	93
20050803	573083102	MSO	0551A	246822	197
20050803	639208107	NAVR	0551A	29169	111
20050803	64110L106	NFLX	0551A	38845	155
20050803	690370101	OSTK	0551A	1970	2
20050803	87651B104	TASR	0551A	7380	2
20050803	900006206	OVEN	0551A	700	0
20050804	037032109	AGEN	0551A	2780	1
20050804	131347106	CPN	0551A	562121	94
20050804	501014104	KKD	0551A	53440	1
20050804	573083102	MSO	0551A	242422	198

20050804	639208107	NAVR	0551A	31507	112
20050804	64110L106	NFLX	0551A	50518	156
20050804	690370101	OSTK	0551A	6314	3
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20050805	501014104	KKD	0551A	2425	2
20050805	573083102	MSO	0551A	241449	199
20050805	639208107	NAVR	0551A	14465	113
20050805	64110L106	NFLX	0551A	67328	157
20050805	690370101	OSTK	0551A	9014	4
20050805	87651B104	TASR	0551A	16447	4
20050805	90000620(	OVEN	0551A	2273	2
20050808	037032109	AGEN	0551A	394	3
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20050808	573083102	MSO	0551A	245032	200
20050808	639208107	NAVR	0551A	33051	114
20050808	64110L106	NFLX	0551A	119026	158
20050808	690370101	OSTK	0551A	21026	5
20050808	87651B104	TASR	0551A	15040	5
20050808	90000620(	OVEN	0551A	26002	3
20050809	037032109	AGEN	0551A	394	4
20050809	131347106	CPN	0551A	720472	97
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20050809	639208107	NAVR	0551A	35842	115
20050809	64110L106	NFLX	0551A	137076	159
20050809	690370101	OSTK	0551A	21026	6
20050809	87651B104	TASR	0551A	14940	6
20050809	90000620(	OVEN	0551A	20481	4
20050810	037032109	AGEN	0551A	570	5
20050810	131347106	CPN	0551A	677611	98
20050810	501014104	KKD	0551A	12925	1
20050810	573083102	MSO	0551A	246849	202
20050810	639208107	NAVR	0551A	36871	116
20050810	64110L106	NFLX	0551A	150579	160
20050810	690370101	OSTK	0551A	32548	7
20050810	87651B104	TASR	0551A	14940	7
20050810	90000620(	OVEN	0551A	20481	5
20050811	037032109	AGEN	0551A	7170	6
20050811	131347106	CPN	0551A	580840	99
20050811	501014104	KKD	0551A	12925	2
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20050811	639208107	NAVR	0551A	36171	117
20050811	64110L106	NFLX	0551A	158753	161
20050811	690370101	OSTK	0551A	30825	8
20050811	87651B104	TASR	0551A	14797	8
20050811	90000620(	OVEN	0551A	19754	6
20050812	131347106	CPN	0551A	571609	100
20050812	501014104	KKD	0551A	12925	3
20050812	573083102	MSO	0551A	246849	204
20050812	639208107	NAVR	0551A	37950	118

20050812	64110L106	NFLX	0551A	210553	162
20050812	690370101	OSTK	0551A	31539	9
20050812	87651B104	TASR	0551A	20484	9
20050812	90000620(	OVEN	0551A	19498	7
20050815	131347106	CPN	0551A	735773	101
20050815	573083102	MSO	0551A	238420	205
20050815	639208107	NAVR	0551A	35786	119
20050815	64110L106	NFLX	0551A	210653	163
20050815	690370101	OSTK	0551A	31539	10
20050815	87651B104	TASR	0551A	18288	10
20050815	90000620(	OVEN	0551A	18139	8
20050816	037032109	AGEN	0551A	375	1
20050816	131347106	CPN	0551A	971240	102
20050816	573083102	MSO	0551A	238420	206
20050816	639208107	NAVR	0551A	35363	120
20050816	64110L106	NFLX	0551A	213253	164
20050816	690370101	OSTK	0551A	39171	11
20050816	87651B104	TASR	0551A	15338	11
20050816	90000620(	OVEN	0551A	19548	9
20050817	690370101	OSTK	0161A	13829	1
20050817	037032109	AGEN	0551A	9623	2
20050817	131347106	CPN	0551A	1182214	103
20050817	501014104	KKD	0551A	541	1
20050817	573083102	MSO	0551A	238420	207
20050817	639208107	NAVR	0551A	42336	121
20050817	64110L106	NFLX	0551A	241639	165
20050817	690370101	OSTK	0551A	63698	12
20050817	90000620(	OVEN	0551A	22579	10
20050818	690370101	OSTK	0161A	9873	2
20050818	037032109	AGEN	0551A	8023	3
20050818	131347106	CPN	0551A	1180031	104
20050818	573083102	MSO	0551A	238420	208
20050818	639208107	NAVR	0551A	40898	122
20050818	64110L106	NFLX	0551A	244564	166
20050818	690370101	OSTK	0551A	63815	13
20050818	90000620(	OVEN	0551A	22360	11
20050819	501014104	KKD	0161A	97144	1
20050819	037032109	AGEN	0551A	13900	4
20050819	131347106	CPN	0551A	1304227	105
20050819	573083102	MSO	0551A	238420	209
20050819	639208107	NAVR	0551A	47198	123
20050819	64110L106	NFLX	0551A	258531	167
20050819	690370101	OSTK	0551A	54996	14
20050819	90000620(	OVEN	0551A	23438	12
20050822	037032109	AGEN	0551A	11495	5
20050822	131347106	CPN	0551A	1379900	106
20050822	501014104	KKD	0551A	38109	1
20050822	573083102	MSO	0551A	238420	210
20050822	639208107	NAVR	0551A	45479	124
20050822	64110L106	NFLX	0551A	257531	168
20050822	690370101	OSTK	0551A	55953	15
20050822	87651B104	TASR	0551A	1146	1

20050822	90000620	OVEN	0551A	13023	13
20050823	03703210	AGEN	0551A	10107	6
20050823	131347106	CPN	0551A	1437987	107
20050823	501014104	KKD	0551A	48521	2
20050823	573083102	MSO	0551A	238420	211
20050823	639208107	NAVR	0551A	50690	125
20050823	64110L106	NFLX	0551A	265889	169
20050823	690370101	OSTK	0551A	48798	16
20050823	87651B104	TASR	0551A	24178	2
20050823	90000620	OVEN	0551A	56307	14
20050824	131347106	CPN	0161A	1382560	1
20050824	639208107	NAVR	0161A	100	1
20050824	690370101	OSTK	0161A	245808	1
20050824	87651B104	TASR	0161A	449922	1
20050824	03703210	AGEN	0551A	19848	7
20050824	501014104	KKD	0551A	458704	3
20050824	573083102	MSO	0551A	238420	212
20050824	639208107	NAVR	0551A	113743	126
20050824	64110L106	NFLX	0551A	55299	170
20050824	690370101	OSTK	0551A	36205	17
20050824	87651B104	TASR	0551A	25349	3
20050824	90000620	OVEN	0551A	30055	15
20050825	131347106	CPN	0161A	539545	2
20050825	87651B104	TASR	0161A	368413	2
20050825	03703210	AGEN	0551A	18848	8
20050825	501014104	KKD	0551A	610404	4
20050825	573083102	MSO	0551A	233882	213
20050825	639208107	NAVR	0551A	73226	127
20050825	64110L106	NFLX	0551A	59299	171
20050825	690370101	OSTK	0551A	33905	18
20050825	87651B104	TASR	0551A	28031	4
20050825	90000620	OVEN	0551A	27432	16
20050826	87651B104	TASR	0161A	465684	3
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20050826	501014104	KKD	0551A	610332	5
20050826	573083102	MSO	0551A	233882	214
20050826	639208107	NAVR	0551A	70527	128
20050826	64110L106	NFLX	0551A	55511	172
20050826	690370101	OSTK	0551A	29366	19
20050826	87651B104	TASR	0551A	28611	5
20050826	90000620	OVEN	0551A	26056	17
20050829	87651B104	TASR	0161A	187217	4
20050829	03703210	AGEN	0551A	4688	10
20050829	573083102	MSO	0551A	233882	215
20050829	639208107	NAVR	0551A	70431	129
20050829	64110L106	NFLX	0551A	56911	173
20050829	690370101	OSTK	0551A	27766	20
20050829	87651B104	TASR	0551A	43219	6
20050829	90000620	OVEN	0551A	22279	18
20050830	03703210	AGEN	0551A	22517	11
20050830	131347106	CPN	0551A	588164	1
20050830	29264A20	ENWV	0551A	5	1

20050830	501014104	KKD	0551A	12347	1
20050830	573083102	MSO	0551A	233882	216
20050830	639208107	NAVR	0551A	86363	130
20050830	64110L106	NFLX	0551A	78959	174
20050830	690370101	OSTK	0551A	35049	21
20050830	87651B104	TASR	0551A	79769	7
20050830	90000620(	OVEN	0551A	28710	19
20050831	037032109	AGEN	0551A	23198	12
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20050831	573083102	MSO	0551A	233882	217
20050831	639208107	NAVR	0551A	83546	131
20050831	64110L106	NFLX	0551A	77960	175
20050831	690370101	OSTK	0551A	35039	22
20050831	87651B104	TASR	0551A	81619	8
20050831	90000620(	OVEN	0551A	30256	20
20050901	87651B104	TASR	0161A	17622	1
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20050901	131347106	CPN	0551A	791021	3
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20050901	64110L106	NFLX	0551A	77587	176
20050901	690370101	OSTK	0551A	34963	23
20050901	87651B104	TASR	0551A	78074	9
20050901	90000620(	OVEN	0551A	29784	21
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20050902	29264A20(	ENWV	0551A	5	2
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20050902	64110L106	NFLX	0551A	76087	177
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20050906	64110L106	NFLX	0551A	70478	178
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20050907	895735108	TIV	0161A	3501	1
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20050907	573083102	MSO	0551A	233001	221
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20050907	64110L106	NFLX	0551A	71578	179
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20050908	64110L106	NFLX	0551A	72478	180
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20050909	690370101	OSTK	0161A	97097	1
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20050909	501014104	KKD	0551A	66849	8
20050909	573083102	MSO	0551A	230618	223
20050909	639208107	NAVR	0551A	75685	137
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20050912	639208107	NAVR	0551A	75645	138
20050912	64110L106	NFLX	0551A	92124	182
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20050912	87651B104	TASR	0551A	79376	15
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20050913	501014104	KKD	0551A	66449	10
20050913	573083102	MSO	0551A	190618	225
20050913	639208107	NAVR	0551A	72866	139
20050913	64110L106	NFLX	0551A	137217	183
20050913	690370101	OSTK	0551A	20371	30
20050913	87651B104	TASR	0551A	80448	16
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20050914	037032109	AGEN	0551A	21764	21
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20050914	573083102	MSO	0551A	190618	226
20050914	639208107	NAVR	0551A	79821	140
20050914	64110L106	NFLX	0551A	109742	184
20050914	690370101	OSTK	0551A	19890	31

20050914	87651B104	TASR	0551A	50490	17
20050914	900006206	OVEN	0551A	5326	29
20050915	573083102	MSO	0161A	101852	1
20050915	690370101	OSTK	0161A	423815	1
20050915	900006206	OVEN	0161A	111108	1
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20050915	131347106	CPN	0551A	1377115	12
20050915	501014104	KKD	0551A	664529	12
20050915	573083102	MSO	0551A	190618	227
20050915	639208107	NAVR	0551A	52060	141
20050915	64110L106	NFLX	0551A	121542	185
20050915	690370101	OSTK	0551A	37222	32
20050915	87651B104	TASR	0551A	57093	18
20050915	900006206	OVEN	0551A	5377	30
20050916	037032109	AGEN	0551A	9370	23
20050916	131347106	CPN	0551A	1393318	13
20050916	501014104	KKD	0551A	84229	13
20050916	573083102	MSO	0551A	149007	228
20050916	639208107	NAVR	0551A	50325	142
20050916	64110L106	NFLX	0551A	108442	186
20050916	690370101	OSTK	0551A	36385	33
20050916	87651B104	TASR	0551A	55810	19
20050916	900006206	OVEN	0551A	5413	31
20050919	895735108	TIV	0161A	5481	1
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20050919	131347106	CPN	0551A	1335249	14
20050919	501014104	KKD	0551A	85473	14
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20050919	690370101	OSTK	0551A	36903	34
20050919	87651B104	TASR	0551A	57528	20
20050919	900006206	OVEN	0551A	5660	32
20050920	87651B104	TASR	0161A	15705	1
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20051115	64110L106	NFLX	0551A	74072	36
20051115	690370101	OSTK	0551A	4663	73
20051115	90000620(	OVEN	0551A	6882	19
20051116	037032109	AGEN	0551A	20835	36
20051116	131347106	CPN	0551A	602824	3
20051116	501014104	KKD	0551A	14000	1

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20051116	690370101	OSTK	0551A	4663	74
20051116	90000620(	OVEN	0551A	10167	20
20051117	037032109	AGEN	0551A	10095	37
20051117	131347106	CPN	0551A	684314	4
20051117	64110L106	NFLX	0551A	71187	38
20051117	690370101	OSTK	0551A	23	75
20051117	90000620(	OVEN	0551A	5234	21
20051118	037032109	AGEN	0551A	10495	38
20051118	131347106	CPN	0551A	993020	5
20051118	64110L106	NFLX	0551A	64112	39
20051118	690370101	OSTK	0551A	123	76
20051118	90000620(	OVEN	0551A	4946	22
20051121	037032109	AGEN	0551A	11295	39
20051121	131347106	CPN	0551A	1082593	6
20051121	639208107	NAVRE	0551A	5757	1
20051121	64110L106	NFLX	0551A	62053	40
20051121	690370101	OSTK	0551A	5123	77
20051121	87651B104	TASR	0551A	29940	1
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20051122	037032109	AGEN	0551A	11938	40
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20051123	037032109	AGEN	0551A	8562	41
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20051123	639208107	NAVRE	0551A	8827	3
20051123	690370101	OSTK	0551A	19915	79
20051123	87651B104	TASR	0551A	11789	3
20051125	037032109	AGEN	0551A	5662	42
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20051125	573083102	MSO	0551A	7000	2
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20051128	131347106	CPN	0551A	1872533	10
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20051128	573083102	MSO	0551A	7000	3
20051128	639208107	NAVR	0551A	4627	5
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20051128	690370101	OSTK	0551A	21475	81
20051128	87651B104	TASRE	0551A	25954	5
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20051129	87651B104	TASRE	0161A	42462	1
20051129	90000620(	OVEN	0161A	6036	1

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20051129	573083102	MSO	0551A	7000	4
20051129	639208107	NAVR	0551A	3286	6
20051129	64110L106	NFLX	0551A	6733	2
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20051129	87651B104	TASRE	0551A	22922	6
20051129	900006206	OVEN	0551A	6290	3
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20051130	037032109	AGEN	0551A	1622	45
20051130	131347106	CPN	0551A	1620811	12
20051130	501014104	KKD	0551A	45620	3
20051130	639208107	NAVR	0551A	13435	7
20051130	64110L106	NFLX	0551A	7033	3
20051130	690370101	OSTK	0551A	21075	83
20051130	87651B104	TASRE	0551A	23422	7
20051130	900006206	OVEN	0551A	5653	4

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Date	cusip	Ticker	ClearingID	fails	age
20050701	29264A20(	ENWV	0050A	23523	9
20050701	690370101	OSTK	0050A	32231	9
20050701	87651B104	TASR	0050A	157463	7
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20050705	29264A20(	ENWV	0050A	27458	10
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20050706	29264A20(	ENWV	0050A	27177	11
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20050706	895735108	TIV	0050A	6418	2
20050706	90000620(	OVEN	0050A	631395	19
20050707	29264A20(	ENWV	0050A	29348	12
20050707	639208107	NAVR	0050A	8141	1
20050707	690370101	OSTK	0050A	7600	1
20050707	87651B104	TASR	0050A	195459	10
20050707	90000620(	OVEN	0050A	612095	20
20050708	037032109	AGEN	0050A	9717	1
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20050708	639208107	NAVR	0050A	28719	2
20050708	87651B104	TASR	0050A	1957	11
20050708	895735108	TIV	0050A	345	1
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20050711	573083102	MSO	0050A	676	1
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20050711	87651B104	TASR	0050A	29157	12
20050711	895735108	TIV	0050A	3045	2
20050711	90000620(	OVEN	0050A	599039	22
20050712	131347106	CPN	0050A	151792	1
20050712	573083102	MSO	0050A	2665	2
20050712	639208107	NAVR	0050A	65346	4
20050712	895735108	TIV	0050A	14897	3
20050712	90000620(	OVEN	0050A	605962	23
20050713	573083102	MSO	0050A	6324	3
20050713	639208107	NAVR	0050A	90199	5
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20050713	90000620(	OVEN	0050A	716798	24
20050714	29264A20(	ENWV	0050A	1024	1
20050714	573083102	MSO	0050A	1761	4
20050714	639208107	NAVR	0050A	57247	6
20050714	690370101	OSTK	0050A	78190	1
20050714	87651B104	TASR	0050A	48480	1
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20050715	29264A20(	ENWV	0050A	1346	2
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20050715	690370101	OSTK	0050A	92602	2
20050715	87651B104	TASR	0050A	278	2

20050715	90000620(	OVEN	0050A	618341	26
20050718	29264A20(	ENWV	0050A	2383	3
20050718	690370101	OSTK	0050A	62726	3
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20050719	29264A20(	ENWV	0050A	2486	4
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20050721	29264A20(	ENWV	0050A	20663	6
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20050721	90000620(	OVEN	0050A	396389	30
20050722	690370101	OSTK	0050A	86438	7
20050722	87651B104	TASR	0050A	18438	1
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20050725	29264A20(	ENWV	0050A	47	1
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20050725	90000620(	OVEN	0050A	376650	32
20050726	29264A20(	ENWV	0050A	7636	2
20050726	64110L106	NFLX	0050A	11484	1
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20050726	90000620(	OVEN	0050A	364218	33
20050727	29264A20(	ENWV	0050A	4671	3
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20050727	90000620(	OVEN	0050A	363402	34
20050728	29264A20(	ENWV	0050A	33453	4
20050728	573083102	MSO	0050A	7051	1
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20050729	573083102	MSO	0050A	17813	2
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20050801	64110L106	NFLX	0050A	83033	1
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20050802	131347106	CPN	0050A	817647	2
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20050802	90000620(	OVEN	0050A	363040	38
20050803	573083102	MSO	0050A	51517	5

20050803	690370101	OSTK	0050A	122187	15
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20050804	573083102	MSO	0050A	39030	6
20050804	690370101	OSTK	0050A	151343	16
20050804	90000620(	OVEN	0050A	376462	40
20050805	501014104	KKD	0050A	135894	1
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20050805	639208107	NAVR	0050A	24921	1
20050805	690370101	OSTK	0050A	123932	17
20050805	90000620(	OVEN	0050A	342645	41
20050808	501014104	KKD	0050A	15968	2
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20050808	64110L106	NFLX	0050A	7377	1
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20050809	573083102	MSO	0050A	29193	9
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20050810	90000620(	OVEN	0050A	333002	44
20050811	056752108	BIDU	0050A	51504	1
20050811	690370101	OSTK	0050A	8175	2
20050812	29264A20(	ENWV	0050A	708	1
20050812	573083102	MSO	0050A	3886	1
20050815	056752108	BIDU	0050A	20614	1
20050815	29264A20(	ENWV	0050A	17777	2
20050815	573083102	MSO	0050A	9278	2
20050816	056752108	BIDU	0050A	2583	2
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20050817	29264A20(	ENWV	0050A	14343	4
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20050818	29264A20(	ENWV	0050A	3102	5
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20050819	573083102	MSO	0050A	17731	6
20050819	895735108	TIV	0050A	7810	2
20050823	895735108	TIV	0050A	21138	1
20050824	29264A20(	ENWV	0050A	3413	1
20050824	895735108	TIV	0050A	18938	2
20050825	29264A20(	ENWV	0050A	3604	2
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20050825	895735108	TIV	0050A	20038	3
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20050826	131347106	CPN	0050A	261627	1
20050826	895735108	TIV	0050A	22927	4
20050829	131347106	CPN	0050A	3336702	2
20050829	29264A20(	ENWV	0050A	1655	1
20050829	895735108	TIV	0050A	22396	5

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20050830	895735108	TIV	0050A	14894	6
20050831	037032109	AGEN	0050A	1070	1
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20050912	900006206	OVEN	0050A	93791	8
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20050916	639208107	NAVR	0050A	33666	1
20050916	895735108	TIV	0050A	62940	18
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20050919	29264A206	ENWV	0050A	5734	1
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20050921	29264A206	ENWV	0050A	50796	3
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20050922	29264A206	ENWV	0050A	57196	4
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20050922	895735108	TIV	0050A	82150	22
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20050926	895735108	TIV	0050A	90567	24
20050927	131347106	CPN	0050A	2040664	1
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20050928	131347106	CPN	0050A	574542	2
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20050929	131347106	CPN	0050A	2016716	3
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20050930	056752108	BIDU	0050A	33302	1
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20051003	131347106	CPN	0050A	1350958	5
20051003	895735108	TIV	0050A	91437	29
20051004	056752108	BIDU	0050A	18500	3
20051004	895735108	TIV	0050A	89637	30
20051005	895735108	TIV	0050A	70937	31
20051006	895735108	TIV	0050A	70223	32
20051007	895735108	TIV	0050A	70646	33
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20051012	895735108	TIV	0050A	84499	35
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20051021	895735108	TIV	0050A	30010	42
20051024	501014104	KKD	0050A	50000	1
20051024	895735108	TIV	0050A	29980	43
20051025	573083102	MSO	0050A	17273	1
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20051026	037032109	AGEN	0050A	70335	1
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20051027	037032109	AGEN	0050A	60269	2
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20051028	037032109	AGEN	0050A	57756	3
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20051028	690370101	OSTK	0050A	3200	1
20051031	037032109	AGEN	0050A	36424	4

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20051031	573083102	MSO	0050A	68831	5
20051101	037032109	AGEN	0050A	45439	5
20051101	056752108	BIDU	0050A	16724	2
20051101	131347106	CPN	0050A	1526762	1
20051101	573083102	MSO	0050A	124451	6
20051101	639208107	NAVR	0050A	5810	1
20051101	87651B104	TASR	0050A	33897	1
20051101	895735108	TIV	0050A	5067	1
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20051110	037032109	AGEN	0050A	529	2
20051110	056752108	BIDU	0050A	3952	1
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20051110	639208107	NAVR	0050A	63240	8
20051110	87651B104	TASR	0050A	39406	2
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20051114	056752108	BIDU	0050A	2377	2
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20051114	64110L106	NFLX	0050A	492964	1
20051114	895735108	TIV	0050A	1329	3
20051115	056752108	BIDU	0050A	2377	3
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20051115	639208107	NAVR	0050A	9094	1
20051115	64110L106	NFLX	0050A	303112	2
20051115	895735108	TIV	0050A	20153	4
20051115	900006206	OVEN	0050A	41186	1
20051116	037032109	AGEN	0050A	650	1
20051116	056752108	BIDU	0050A	407	4
20051116	573083102	MSO	0050A	47487	6
20051116	895735108	TIV	0050A	45282	5
20051116	900006206	OVEN	0050A	12591	2

20051117	573083102	MSO	0050A	48587	7
20051117	895735108	TIV	0050A	40182	6
20051118	573083102	MSO	0050A	48514	8
20051118	895735108	TIV	0050A	4871	7
20051121	037032109	AGEN	0050A	657	1
20051121	573083102	MSO	0050A	52420	9
20051122	573083102	MSO	0050A	51296	10
20051128	037032109	AGEN	0050A	4240	1
20051128	639208107	NAVR	0050A	31664	1
20051128	895735108	TIV	0050A	3189	1
20051129	037032109	AGEN	0050A	26040	2
20051129	639208107	NAVR	0050A	67364	2
20051129	895735108	TIV	0050A	7989	2
20051130	131347106	CPN	0050A	163798	1
20051130	639208107	NAVR	0050A	77064	3
20051130	895735108	TIV	0050A	7589	3

Name	Ticker	Settlement Date	Fail Shares
NOVASTAR FINANCIAL INC	NFI	20040401	44,649
NOVASTAR FINANCIAL INC	NFI	20040402	69,658
NOVASTAR FINANCIAL INC	NFI	20040405	50,792
NOVASTAR FINANCIAL INC	NFI	20040406	70,431
NOVASTAR FINANCIAL INC	NFI	20040407	125,069
NOVASTAR FINANCIAL INC	NFI	20040408	39,567
NOVASTAR FINANCIAL INC	NFI	20040412	71,698
NOVASTAR FINANCIAL INC	NFI	20040413	42,841
NOVASTAR FINANCIAL INC	NFI	20040414	45,182
NOVASTAR FINANCIAL INC	NFI	20040415	135,266
NOVASTAR FINANCIAL INC	NFI	20040416	130,346
NOVASTAR FINANCIAL INC	NFI	20040419	54,555
NOVASTAR FINANCIAL INC	NFI	20040420	41,318
NOVASTAR FINANCIAL INC	NFI	20040421	58,365
NOVASTAR FINANCIAL INC	NFI	20040422	55,665
NOVASTAR FINANCIAL INC	NFI	20040423	70,537
NOVASTAR FINANCIAL INC	NFI	20040426	30,210
NOVASTAR FINANCIAL INC	NFI	20040427	69,815
NOVASTAR FINANCIAL INC	NFI	20040428	81,297
NOVASTAR FINANCIAL INC	NFI	20040429	123,184
NOVASTAR FINANCIAL INC	NFI	20040430	209,285
NOVASTAR FINANCIAL INC	NFI	20040503	91,030
NOVASTAR FINANCIAL INC	NFI	20040504	133,510
NOVASTAR FINANCIAL INC	NFI	20040505	168,616
NOVASTAR FINANCIAL INC	NFI	20040506	205,955
NOVASTAR FINANCIAL INC	NFI	20040507	362,432
NOVASTAR FINANCIAL INC	NFI	20040510	668,417
NOVASTAR FINANCIAL INC	NFI	20040511	836,065
NOVASTAR FINANCIAL INC	NFI	20040512	973,042
NOVASTAR FINANCIAL INC	NFI	20040513	924,721
NOVASTAR FINANCIAL INC	NFI	20040514	894,406
NOVASTAR FINANCIAL INC	NFI	20040517	803,226
NOVASTAR FINANCIAL INC	NFI	20040518	673,413
NOVASTAR FINANCIAL INC	NFI	20040519	474,790
NOVASTAR FINANCIAL INC	NFI	20040520	403,249
NOVASTAR FINANCIAL INC	NFI	20040521	379,303
NOVASTAR FINANCIAL INC	NFI	20040524	370,958
NOVASTAR FINANCIAL INC	NFI	20040525	452,528
NOVASTAR FINANCIAL INC	NFI	20040526	641,398
NOVASTAR FINANCIAL INC	NFI	20040527	541,535
NOVASTAR FINANCIAL INC	NFI	20040528	630,516
NOVASTAR FINANCIAL INC	NFI	20040601	644,893
NOVASTAR FINANCIAL INC	NFI	20040602	714,324
NOVASTAR FINANCIAL INC	NFI	20040603	796,851
NOVASTAR FINANCIAL INC	NFI	20040604	845,450
NOVASTAR FINANCIAL INC	NFI	20040607	852,432
NOVASTAR FINANCIAL INC	NFI	20040608	829,642
NOVASTAR FINANCIAL INC	NFI	20040609	835,213
NOVASTAR FINANCIAL INC	NFI	20040610	902,911
NOVASTAR FINANCIAL INC	NFI	20040611	972,085
NOVASTAR FINANCIAL INC	NFI	20040614	999,188

NOVASTAR FINANCIAL INC	NFI	20040615	1,022,193
NOVASTAR FINANCIAL INC	NFI	20040616	999,247
NOVASTAR FINANCIAL INC	NFI	20040617	1,038,353
NOVASTAR FINANCIAL INC	NFI	20040618	964,888
NOVASTAR FINANCIAL INC	NFI	20040621	955,254
NOVASTAR FINANCIAL INC	NFI	20040622	932,998
NOVASTAR FINANCIAL INC	NFI	20040623	843,287
NOVASTAR FINANCIAL INC	NFI	20040624	851,288
NOVASTAR FINANCIAL INC	NFI	20040625	890,219
NOVASTAR FINANCIAL INC	NFI	20040628	891,805
NOVASTAR FINANCIAL INC	NFI	20040629	917,493
NOVASTAR FINANCIAL INC	NFI	20040630	977,929
NOVASTAR FINANCIAL INC	NFI	20040701	930,063
NOVASTAR FINANCIAL INC	NFI	20040702	902,398
NOVASTAR FINANCIAL INC	NFI	20040706	967,587
NOVASTAR FINANCIAL INC	NFI	20040707	977,528
NOVASTAR FINANCIAL INC	NFI	20040708	991,550
NOVASTAR FINANCIAL INC	NFI	20040709	1,133,898
NOVASTAR FINANCIAL INC	NFI	20040712	1,272,567
NOVASTAR FINANCIAL INC	NFI	20040713	1,239,456
NOVASTAR FINANCIAL INC	NFI	20040714	1,361,900
NOVASTAR FINANCIAL INC	NFI	20040715	1,400,592
NOVASTAR FINANCIAL INC	NFI	20040716	1,403,189
NOVASTAR FINANCIAL INC	NFI	20040719	1,391,914
NOVASTAR FINANCIAL INC	NFI	20040720	1,353,883
NOVASTAR FINANCIAL INC	NFI	20040721	1,193,094
NOVASTAR FINANCIAL INC	NFI	20040722	1,093,450
NOVASTAR FINANCIAL INC	NFI	20040723	1,061,704
NOVASTAR FINANCIAL INC	NFI	20040726	1,073,757
NOVASTAR FINANCIAL INC	NFI	20040727	1,180,605
NOVASTAR FINANCIAL INC	NFI	20040728	1,306,663
NOVASTAR FINANCIAL INC	NFI	20040729	1,248,366
NOVASTAR FINANCIAL INC	NFI	20040730	1,298,280
NOVASTAR FINANCIAL INC	NFI	20040802	1,293,585
NOVASTAR FINANCIAL INC	NFI	20040803	1,282,665
NOVASTAR FINANCIAL INC	NFI	20040804	1,226,105
NOVASTAR FINANCIAL INC	NFI	20040805	1,486,647
NOVASTAR FINANCIAL INC	NFI	20040806	1,446,636
NOVASTAR FINANCIAL INC	NFI	20040809	1,446,636
NOVASTAR FINANCIAL INC	NFI	20040810	1,552,241
NOVASTAR FINANCIAL INC	NFI	20040811	1,644,695
NOVASTAR FINANCIAL INC	NFI	20040812	1,595,485
NOVASTAR FINANCIAL INC	NFI	20040813	1,576,489
NOVASTAR FINANCIAL INC	NFI	20040816	1,551,355
NOVASTAR FINANCIAL INC	NFI	20040817	1,475,930
NOVASTAR FINANCIAL INC	NFI	20040818	1,451,580
NOVASTAR FINANCIAL INC	NFI	20040819	1,406,221
NOVASTAR FINANCIAL INC	NFI	20040820	1,406,301
NOVASTAR FINANCIAL INC	NFI	20040823	1,473,759
NOVASTAR FINANCIAL INC	NFI	20040824	1,528,592
NOVASTAR FINANCIAL INC	NFI	20040825	1,792,835
NOVASTAR FINANCIAL INC	NFI	20040826	1,789,649

NOVASTAR FINANCIAL INC	NFI	20040827	1,830,225
NOVASTAR FINANCIAL INC	NFI	20040830	1,824,857
NOVASTAR FINANCIAL INC	NFI	20040831	1,842,322
NOVASTAR FINANCIAL INC	NFI	20040901	1,799,646
NOVASTAR FINANCIAL INC	NFI	20040902	1,805,372
NOVASTAR FINANCIAL INC	NFI	20040903	1,800,526
NOVASTAR FINANCIAL INC	NFI	20040907	1,981,084
NOVASTAR FINANCIAL INC	NFI	20040908	1,956,356
NOVASTAR FINANCIAL INC	NFI	20040909	1,955,751
NOVASTAR FINANCIAL INC	NFI	20040910	1,822,581
NOVASTAR FINANCIAL INC	NFI	20040913	1,843,148
NOVASTAR FINANCIAL INC	NFI	20040914	1,799,582
NOVASTAR FINANCIAL INC	NFI	20040915	1,798,053
NOVASTAR FINANCIAL INC	NFI	20040916	1,763,213
NOVASTAR FINANCIAL INC	NFI	20040917	1,815,571
NOVASTAR FINANCIAL INC	NFI	20040920	1,857,450
NOVASTAR FINANCIAL INC	NFI	20040921	1,864,354
NOVASTAR FINANCIAL INC	NFI	20040922	1,608,830
NOVASTAR FINANCIAL INC	NFI	20040923	1,607,931
NOVASTAR FINANCIAL INC	NFI	20040924	1,579,196
NOVASTAR FINANCIAL INC	NFI	20040927	1,840,557
NOVASTAR FINANCIAL INC	NFI	20040928	1,778,473
NOVASTAR FINANCIAL INC	NFI	20040929	1,771,646
NOVASTAR FINANCIAL INC	NFI	20040930	1,796,241
NOVASTAR FINANCIAL INC	NFI	20041001	1,847,611
NOVASTAR FINANCIAL INC	NFI	20041004	1,939,484
NOVASTAR FINANCIAL INC	NFI	20041005	1,987,188
NOVASTAR FINANCIAL INC	NFI	20041006	2,084,419
NOVASTAR FINANCIAL INC	NFI	20041007	2,135,635
NOVASTAR FINANCIAL INC	NFI	20041008	2,155,075
NOVASTAR FINANCIAL INC	NFI	20041012	2,168,216
NOVASTAR FINANCIAL INC	NFI	20041013	2,151,987
NOVASTAR FINANCIAL INC	NFI	20041014	2,202,990
NOVASTAR FINANCIAL INC	NFI	20041015	2,190,760
NOVASTAR FINANCIAL INC	NFI	20041018	2,212,717
NOVASTAR FINANCIAL INC	NFI	20041019	2,310,750
NOVASTAR FINANCIAL INC	NFI	20041020	2,400,144
NOVASTAR FINANCIAL INC	NFI	20041021	2,392,318
NOVASTAR FINANCIAL INC	NFI	20041022	2,699,603
NOVASTAR FINANCIAL INC	NFI	20041025	2,876,051
NOVASTAR FINANCIAL INC	NFI	20041026	2,752,003
NOVASTAR FINANCIAL INC	NFI	20041027	2,779,673
NOVASTAR FINANCIAL INC	NFI	20041028	2,675,722
NOVASTAR FINANCIAL INC	NFI	20041029	2,690,597
NOVASTAR FINANCIAL INC	NFI	20041101	2,635,238
NOVASTAR FINANCIAL INC	NFI	20041102	2,783,966
NOVASTAR FINANCIAL INC	NFI	20041103	2,783,966
NOVASTAR FINANCIAL INC	NFI	20041104	2,783,966
NOVASTAR FINANCIAL INC	NFI	20041105	3,143,671
NOVASTAR FINANCIAL INC	NFI	20041108	3,072,692
NOVASTAR FINANCIAL INC	NFI	20041109	3,136,064
NOVASTAR FINANCIAL INC	NFI	20041110	3,223,846

NOVASTAR FINANCIAL INC	NFI	20041112	3,082,836
NOVASTAR FINANCIAL INC	NFI	20041115	3,048,122
NOVASTAR FINANCIAL INC	NFI	20041116	2,843,504
NOVASTAR FINANCIAL INC	NFI	20041117	2,564,220
NOVASTAR FINANCIAL INC	NFI	20041118	2,838,020
NOVASTAR FINANCIAL INC	NFI	20041119	2,604,771
NOVASTAR FINANCIAL INC	NFI	20041122	2,516,788
NOVASTAR FINANCIAL INC	NFI	20041123	2,373,724
NOVASTAR FINANCIAL INC	NFI	20041124	2,280,045
NOVASTAR FINANCIAL INC	NFI	20041126	2,639,450
NOVASTAR FINANCIAL INC	NFI	20041129	2,672,454
NOVASTAR FINANCIAL INC	NFI	20041130	2,702,753
NOVASTAR FINANCIAL INC	NFI	20041201	2,572,052
NOVASTAR FINANCIAL INC	NFI	20041202	2,541,150
NOVASTAR FINANCIAL INC	NFI	20041203	2,594,804
NOVASTAR FINANCIAL INC	NFI	20041206	2,524,224
NOVASTAR FINANCIAL INC	NFI	20041207	2,541,486
NOVASTAR FINANCIAL INC	NFI	20041208	2,614,567
NOVASTAR FINANCIAL INC	NFI	20041209	2,518,344
NOVASTAR FINANCIAL INC	NFI	20041210	2,602,930
NOVASTAR FINANCIAL INC	NFI	20041213	2,861,589
NOVASTAR FINANCIAL INC	NFI	20041214	2,876,276
NOVASTAR FINANCIAL INC	NFI	20041215	2,917,880
NOVASTAR FINANCIAL INC	NFI	20041216	2,796,667
NOVASTAR FINANCIAL INC	NFI	20041217	2,872,886
NOVASTAR FINANCIAL INC	NFI	20041220	2,715,336
NOVASTAR FINANCIAL INC	NFI	20041221	2,540,198
NOVASTAR FINANCIAL INC	NFI	20041222	1,644,543
NOVASTAR FINANCIAL INC	NFI	20041223	1,588,299
NOVASTAR FINANCIAL INC	NFI	20041227	1,797,987
NOVASTAR FINANCIAL INC	NFI	20041228	1,016,458
NOVASTAR FINANCIAL INC	NFI	20041229	1,692,266
NOVASTAR FINANCIAL INC	NFI	20041230	1,625,715
NOVASTAR FINANCIAL INC	NFI	20041231	1,716,903

Name	Ticker	Settlement Date	Fail Shares
NOVASTAR FINANCIAL INC	NFI	20050103	1,802,165
NOVASTAR FINANCIAL INC	NFI	20050104	1,669,491
NOVASTAR FINANCIAL INC	NFI	20050105	1,355,616
NOVASTAR FINANCIAL INC	NFI	20050106	1,279,582
NOVASTAR FINANCIAL INC	NFI	20050107	1,281,382
NOVASTAR FINANCIAL INC	NFI	20050110	1,254,953
NOVASTAR FINANCIAL INC	NFI	20050111	873,113
NOVASTAR FINANCIAL INC	NFI	20050112	540,699
NOVASTAR FINANCIAL INC	NFI	20050113	593,655
NOVASTAR FINANCIAL INC	NFI	20050114	594,724
NOVASTAR FINANCIAL INC	NFI	20050118	586,149
NOVASTAR FINANCIAL INC	NFI	20050119	572,260
NOVASTAR FINANCIAL INC	NFI	20050120	582,485
NOVASTAR FINANCIAL INC	NFI	20050121	616,040
NOVASTAR FINANCIAL INC	NFI	20050124	616,433
NOVASTAR FINANCIAL INC	NFI	20050125	630,046
NOVASTAR FINANCIAL INC	NFI	20050126	381,031
NOVASTAR FINANCIAL INC	NFI	20050127	227,231
NOVASTAR FINANCIAL INC	NFI	20050128	198,656
NOVASTAR FINANCIAL INC	NFI	20050131	224,086
NOVASTAR FINANCIAL INC	NFI	20050201	227,979
NOVASTAR FINANCIAL INC	NFI	20050202	227,562
NOVASTAR FINANCIAL INC	NFI	20050203	252,978
NOVASTAR FINANCIAL INC	NFI	20050204	267,344
NOVASTAR FINANCIAL INC	NFI	20050207	263,031
NOVASTAR FINANCIAL INC	NFI	20050208	238,713
NOVASTAR FINANCIAL INC	NFI	20050209	227,966
NOVASTAR FINANCIAL INC	NFI	20050210	268,294
NOVASTAR FINANCIAL INC	NFI	20050211	308,867
NOVASTAR FINANCIAL INC	NFI	20050214	283,570
NOVASTAR FINANCIAL INC	NFI	20050215	334,697
NOVASTAR FINANCIAL INC	NFI	20050216	325,741
NOVASTAR FINANCIAL INC	NFI	20050217	359,708
NOVASTAR FINANCIAL INC	NFI	20050218	404,424
NOVASTAR FINANCIAL INC	NFI	20050222	452,594
NOVASTAR FINANCIAL INC	NFI	20050223	311,243
NOVASTAR FINANCIAL INC	NFI	20050224	387,903
NOVASTAR FINANCIAL INC	NFI	20050225	389,335
NOVASTAR FINANCIAL INC	NFI	20050228	397,634
NOVASTAR FINANCIAL INC	NFI	20050301	474,308
NOVASTAR FINANCIAL INC	NFI	20050302	620,435
NOVASTAR FINANCIAL INC	NFI	20050303	633,448
NOVASTAR FINANCIAL INC	NFI	20050304	652,484
NOVASTAR FINANCIAL INC	NFI	20050307	634,212
NOVASTAR FINANCIAL INC	NFI	20050308	634,964
NOVASTAR FINANCIAL INC	NFI	20050309	677,851
NOVASTAR FINANCIAL INC	NFI	20050310	627,328
NOVASTAR FINANCIAL INC	NFI	20050311	567,486
NOVASTAR FINANCIAL INC	NFI	20050314	491,233
NOVASTAR FINANCIAL INC	NFI	20050315	451,853
NOVASTAR FINANCIAL INC	NFI	20050316	463,846

NOVASTAR FINANCIAL INC	NFI	20050317	459,276
NOVASTAR FINANCIAL INC	NFI	20050318	452,963
NOVASTAR FINANCIAL INC	NFI	20050321	404,163
NOVASTAR FINANCIAL INC	NFI	20050322	622,674
NOVASTAR FINANCIAL INC	NFI	20050323	532,500
NOVASTAR FINANCIAL INC	NFI	20050324	430,439
NOVASTAR FINANCIAL INC	NFI	20050328	423,242
NOVASTAR FINANCIAL INC	NFI	20050329	417,313
NOVASTAR FINANCIAL INC	NFI	20050330	323,263
NOVASTAR FINANCIAL INC	NFI	20050331	322,333
NOVASTAR FINANCIAL INC	NFI	20050401	332,188
NOVASTAR FINANCIAL INC	NFI	20050404	235,192
NOVASTAR FINANCIAL INC	NFI	20050405	282,336
NOVASTAR FINANCIAL INC	NFI	20050406	244,025
NOVASTAR FINANCIAL INC	NFI	20050407	238,493
NOVASTAR FINANCIAL INC	NFI	20050408	258,970
NOVASTAR FINANCIAL INC	NFI	20050411	218,014
NOVASTAR FINANCIAL INC	NFI	20050412	182,540
NOVASTAR FINANCIAL INC	NFI	20050413	160,393
NOVASTAR FINANCIAL INC	NFI	20050414	195,250
NOVASTAR FINANCIAL INC	NFI	20050415	167,327
NOVASTAR FINANCIAL INC	NFI	20050418	225,330
NOVASTAR FINANCIAL INC	NFI	20050419	272,876
NOVASTAR FINANCIAL INC	NFI	20050420	230,451
NOVASTAR FINANCIAL INC	NFI	20050421	211,736
NOVASTAR FINANCIAL INC	NFI	20050422	331,859
NOVASTAR FINANCIAL INC	NFI	20050425	235,342
NOVASTAR FINANCIAL INC	NFI	20050426	273,784
NOVASTAR FINANCIAL INC	NFI	20050427	276,516
NOVASTAR FINANCIAL INC	NFI	20050428	279,634
NOVASTAR FINANCIAL INC	NFI	20050429	316,790
NOVASTAR FINANCIAL INC	NFI	20050502	370,909
NOVASTAR FINANCIAL INC	NFI	20050503	339,620
NOVASTAR FINANCIAL INC	NFI	20050504	486,805
NOVASTAR FINANCIAL INC	NFI	20050505	678,750
NOVASTAR FINANCIAL INC	NFI	20050506	868,628
NOVASTAR FINANCIAL INC	NFI	20050509	859,225
NOVASTAR FINANCIAL INC	NFI	20050510	827,348
NOVASTAR FINANCIAL INC	NFI	20050511	860,711
NOVASTAR FINANCIAL INC	NFI	20050512	661,218
NOVASTAR FINANCIAL INC	NFI	20050513	483,869
NOVASTAR FINANCIAL INC	NFI	20050516	586,528
NOVASTAR FINANCIAL INC	NFI	20050517	656,376
NOVASTAR FINANCIAL INC	NFI	20050518	733,605
NOVASTAR FINANCIAL INC	NFI	20050519	704,115
NOVASTAR FINANCIAL INC	NFI	20050520	728,521
NOVASTAR FINANCIAL INC	NFI	20050523	747,874
NOVASTAR FINANCIAL INC	NFI	20050524	742,916
NOVASTAR FINANCIAL INC	NFI	20050525	700,057
NOVASTAR FINANCIAL INC	NFI	20050526	660,640
NOVASTAR FINANCIAL INC	NFI	20050527	643,866
NOVASTAR FINANCIAL INC	NFI	20050531	635,145

NOVASTAR FINANCIAL INC	NFI	20050601	672,193
NOVASTAR FINANCIAL INC	NFI	20050602	427,298
NOVASTAR FINANCIAL INC	NFI	20050603	357,506
NOVASTAR FINANCIAL INC	NFI	20050606	379,181
NOVASTAR FINANCIAL INC	NFI	20050607	387,143
NOVASTAR FINANCIAL INC	NFI	20050608	361,826
NOVASTAR FINANCIAL INC	NFI	20050609	407,332
NOVASTAR FINANCIAL INC	NFI	20050610	400,950
NOVASTAR FINANCIAL INC	NFI	20050613	399,339
NOVASTAR FINANCIAL INC	NFI	20050614	429,454
NOVASTAR FINANCIAL INC	NFI	20050615	334,495
NOVASTAR FINANCIAL INC	NFI	20050616	362,470
NOVASTAR FINANCIAL INC	NFI	20050617	341,144
NOVASTAR FINANCIAL INC	NFI	20050620	303,206
NOVASTAR FINANCIAL INC	NFI	20050621	299,141
NOVASTAR FINANCIAL INC	NFI	20050622	306,053
NOVASTAR FINANCIAL INC	NFI	20050623	164,917
NOVASTAR FINANCIAL INC	NFI	20050624	90,543
NOVASTAR FINANCIAL INC	NFI	20050627	117,709
NOVASTAR FINANCIAL INC	NFI	20050628	82,494
NOVASTAR FINANCIAL INC	NFI	20050629	52,839
NOVASTAR FINANCIAL INC	NFI	20050630	53,117
NOVASTAR FINANCIAL INC	NFI	20050701	48,458
NOVASTAR FINANCIAL INC	NFI	20050705	47,257
NOVASTAR FINANCIAL INC	NFI	20050706	56,695
NOVASTAR FINANCIAL INC	NFI	20050707	91,619
NOVASTAR FINANCIAL INC	NFI	20050708	93,377
NOVASTAR FINANCIAL INC	NFI	20050711	75,369
NOVASTAR FINANCIAL INC	NFI	20050712	89,380
NOVASTAR FINANCIAL INC	NFI	20050713	120,135
NOVASTAR FINANCIAL INC	NFI	20050714	240,749
NOVASTAR FINANCIAL INC	NFI	20050715	266,595
NOVASTAR FINANCIAL INC	NFI	20050718	286,792
NOVASTAR FINANCIAL INC	NFI	20050719	323,527
NOVASTAR FINANCIAL INC	NFI	20050720	196,556
NOVASTAR FINANCIAL INC	NFI	20050721	222,138
NOVASTAR FINANCIAL INC	NFI	20050722	242,666
NOVASTAR FINANCIAL INC	NFI	20050725	312,967
NOVASTAR FINANCIAL INC	NFI	20050726	340,092
NOVASTAR FINANCIAL INC	NFI	20050727	370,539
NOVASTAR FINANCIAL INC	NFI	20050728	333,632
NOVASTAR FINANCIAL INC	NFI	20050729	274,366
NOVASTAR FINANCIAL INC	NFI	20050801	256,671
NOVASTAR FINANCIAL INC	NFI	20050802	307,762
NOVASTAR FINANCIAL INC	NFI	20050803	524,398
NOVASTAR FINANCIAL INC	NFI	20050804	568,526
NOVASTAR FINANCIAL INC	NFI	20050805	475,798
NOVASTAR FINANCIAL INC	NFI	20050808	571,897
NOVASTAR FINANCIAL INC	NFI	20050809	664,709
NOVASTAR FINANCIAL INC	NFI	20050810	721,257
NOVASTAR FINANCIAL INC	NFI	20050811	802,738
NOVASTAR FINANCIAL INC	NFI	20050812	894,045

NOVASTAR FINANCIAL INC	NFI	20050815	872,131
NOVASTAR FINANCIAL INC	NFI	20050816	742,569
NOVASTAR FINANCIAL INC	NFI	20050817	705,408
NOVASTAR FINANCIAL INC	NFI	20050818	620,604
NOVASTAR FINANCIAL INC	NFI	20050819	624,113
NOVASTAR FINANCIAL INC	NFI	20050822	580,146
NOVASTAR FINANCIAL INC	NFI	20050823	592,645
NOVASTAR FINANCIAL INC	NFI	20050824	462,039
NOVASTAR FINANCIAL INC	NFI	20050825	497,916
NOVASTAR FINANCIAL INC	NFI	20050826	463,200
NOVASTAR FINANCIAL INC	NFI	20050829	541,232
NOVASTAR FINANCIAL INC	NFI	20050830	544,384
NOVASTAR FINANCIAL INC	NFI	20050831	600,349
NOVASTAR FINANCIAL INC	NFI	20050901	468,986
NOVASTAR FINANCIAL INC	NFI	20050902	478,288
NOVASTAR FINANCIAL INC	NFI	20050906	454,183
NOVASTAR FINANCIAL INC	NFI	20050907	437,717
NOVASTAR FINANCIAL INC	NFI	20050908	392,987
NOVASTAR FINANCIAL INC	NFI	20050909	397,647
NOVASTAR FINANCIAL INC	NFI	20050912	387,647
NOVASTAR FINANCIAL INC	NFI	20050913	404,715
NOVASTAR FINANCIAL INC	NFI	20050914	430,111
NOVASTAR FINANCIAL INC	NFI	20050915	503,668
NOVASTAR FINANCIAL INC	NFI	20050916	480,892
NOVASTAR FINANCIAL INC	NFI	20050919	512,473
NOVASTAR FINANCIAL INC	NFI	20050920	507,115
NOVASTAR FINANCIAL INC	NFI	20050921	547,643
NOVASTAR FINANCIAL INC	NFI	20050922	416,544
NOVASTAR FINANCIAL INC	NFI	20050923	462,796
NOVASTAR FINANCIAL INC	NFI	20050926	378,392
NOVASTAR FINANCIAL INC	NFI	20050927	340,587
NOVASTAR FINANCIAL INC	NFI	20050928	473,690
NOVASTAR FINANCIAL INC	NFI	20050929	459,587
NOVASTAR FINANCIAL INC	NFI	20050930	466,188
NOVASTAR FINANCIAL INC	NFI	20051003	331,296
NOVASTAR FINANCIAL INC	NFI	20051004	512,330
NOVASTAR FINANCIAL INC	NFI	20051005	526,095
NOVASTAR FINANCIAL INC	NFI	20051006	398,751
NOVASTAR FINANCIAL INC	NFI	20051007	391,104
NOVASTAR FINANCIAL INC	NFI	20051011	388,439
NOVASTAR FINANCIAL INC	NFI	20051012	394,964
NOVASTAR FINANCIAL INC	NFI	20051013	497,453
NOVASTAR FINANCIAL INC	NFI	20051014	603,318
NOVASTAR FINANCIAL INC	NFI	20051017	825,288
NOVASTAR FINANCIAL INC	NFI	20051018	855,790
NOVASTAR FINANCIAL INC	NFI	20051019	875,016
NOVASTAR FINANCIAL INC	NFI	20051020	868,654
NOVASTAR FINANCIAL INC	NFI	20051021	893,510
NOVASTAR FINANCIAL INC	NFI	20051024	896,522
NOVASTAR FINANCIAL INC	NFI	20051025	884,412
NOVASTAR FINANCIAL INC	NFI	20051026	918,749
NOVASTAR FINANCIAL INC	NFI	20051027	947,886

NOVASTAR FINANCIAL INC	NFI	20051028	1,050,955
NOVASTAR FINANCIAL INC	NFI	20051031	1,098,645
NOVASTAR FINANCIAL INC	NFI	20051101	1,183,411
NOVASTAR FINANCIAL INC	NFI	20051102	1,240,020
NOVASTAR FINANCIAL INC	NFI	20051103	1,299,839
NOVASTAR FINANCIAL INC	NFI	20051104	1,234,976
NOVASTAR FINANCIAL INC	NFI	20051107	1,216,873
NOVASTAR FINANCIAL INC	NFI	20051108	1,178,433
NOVASTAR FINANCIAL INC	NFI	20051109	1,161,183
NOVASTAR FINANCIAL INC	NFI	20051110	1,090,929
NOVASTAR FINANCIAL INC	NFI	20051114	1,188,489
NOVASTAR FINANCIAL INC	NFI	20051115	1,178,177
NOVASTAR FINANCIAL INC	NFI	20051116	1,172,427
NOVASTAR FINANCIAL INC	NFI	20051117	1,132,738
NOVASTAR FINANCIAL INC	NFI	20051118	1,112,653
NOVASTAR FINANCIAL INC	NFI	20051121	1,055,360
NOVASTAR FINANCIAL INC	NFI	20051122	1,056,819
NOVASTAR FINANCIAL INC	NFI	20051123	969,178
NOVASTAR FINANCIAL INC	NFI	20051125	999,629
NOVASTAR FINANCIAL INC	NFI	20051128	996,170
NOVASTAR FINANCIAL INC	NFI	20051129	1,019,778
NOVASTAR FINANCIAL INC	NFI	20051130	1,010,548
NOVASTAR FINANCIAL INC	NFI	20051201	933,871
NOVASTAR FINANCIAL INC	NFI	20051202	958,143
NOVASTAR FINANCIAL INC	NFI	20051205	951,084
NOVASTAR FINANCIAL INC	NFI	20051206	949,175
NOVASTAR FINANCIAL INC	NFI	20051207	935,598
NOVASTAR FINANCIAL INC	NFI	20051208	818,948
NOVASTAR FINANCIAL INC	NFI	20051209	796,296
NOVASTAR FINANCIAL INC	NFI	20051212	801,930
NOVASTAR FINANCIAL INC	NFI	20051213	802,526
NOVASTAR FINANCIAL INC	NFI	20051214	821,202
NOVASTAR FINANCIAL INC	NFI	20051215	787,477
NOVASTAR FINANCIAL INC	NFI	20051216	840,113
NOVASTAR FINANCIAL INC	NFI	20051219	916,246
NOVASTAR FINANCIAL INC	NFI	20051220	940,342
NOVASTAR FINANCIAL INC	NFI	20051221	940,208
NOVASTAR FINANCIAL INC	NFI	20051222	947,363
NOVASTAR FINANCIAL INC	NFI	20051223	1,009,998
NOVASTAR FINANCIAL INC	NFI	20051227	934,468
NOVASTAR FINANCIAL INC	NFI	20051228	1,055,909
NOVASTAR FINANCIAL INC	NFI	20051229	1,142,325
NOVASTAR FINANCIAL INC	NFI	20051230	1,091,368
NOVASTAR FINANCIAL INC	NFI	20060103	1,046,013
NOVASTAR FINANCIAL INC	NFI	20060104	1,016,980
NOVASTAR FINANCIAL INC	NFI	20060105	941,841
NOVASTAR FINANCIAL INC	NFI	20060106	958,687
NOVASTAR FINANCIAL INC	NFI	20060109	953,894
NOVASTAR FINANCIAL INC	NFI	20060110	984,332
NOVASTAR FINANCIAL INC	NFI	20060111	1,009,776
NOVASTAR FINANCIAL INC	NFI	20060112	1,050,506
NOVASTAR FINANCIAL INC	NFI	20060113	1,100,513

NOVASTAR FINANCIAL INC	NFI	20060117	1,107,657
NOVASTAR FINANCIAL INC	NFI	20060118	1,117,718
NOVASTAR FINANCIAL INC	NFI	20060119	1,321,895
NOVASTAR FINANCIAL INC	NFI	20060120	1,312,374
NOVASTAR FINANCIAL INC	NFI	20060123	1,312,270
NOVASTAR FINANCIAL INC	NFI	20060124	1,291,977
NOVASTAR FINANCIAL INC	NFI	20060125	1,133,863
NOVASTAR FINANCIAL INC	NFI	20060126	1,115,932
NOVASTAR FINANCIAL INC	NFI	20060127	1,121,558
NOVASTAR FINANCIAL INC	NFI	20060130	1,141,853
NOVASTAR FINANCIAL INC	NFI	20060131	1,181,969
NOVASTAR FINANCIAL INC	NFI	20060201	1,274,642
NOVASTAR FINANCIAL INC	NFI	20060202	1,505,166
NOVASTAR FINANCIAL INC	NFI	20060203	1,520,854

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Date	cusip	Ticker	ClearingID	fails	age
20050701	037032109	AGEN	0571A	1071	3
20050701	573083102	MSO	0571A	996	1
20050705	037032109	AGEN	0571A	1071	4
20050706	037032109	AGEN	0571A	1076	5
20050706	573083102	MSO	0571A	2675	1
20050708	573083102	MSO	0571A	1559	1
20050708	87651B104	TASR	0571A	6057	1
20050711	29264A206	ENWV	0571A	40	1
20050711	573083102	MSO	0571A	4320	2
20050711	87651B104	TASR	0571A	10884	2
20050712	573083102	MSO	0571A	544	3
20050712	690370101	OSTK	0571A	1000	1
20050712	87651B104	TASR	0571A	7482	3
20050713	573083102	MSO	0571A	515	4
20050713	690370101	OSTK	0571A	447	2
20050714	573083102	MSO	0571A	794	5
20050714	690370101	OSTK	0571A	4392	3
20050715	690370101	OSTK	0571A	4392	4
20050718	29264A206	ENWV	0571A	100	1
20050718	690370101	OSTK	0571A	4392	5
20050720	64110L106	NFLX	0571A	11	1
20050720	87651B104	TASR	0571A	953	1
20050721	87651B104	TASR	0571A	2179	2
20050722	87651B104	TASR	0571A	4817	3
20050725	87651B104	TASR	0571A	9764	4
20050726	87651B104	TASR	0571A	14390	5
20050727	87651B104	TASR	0571A	14952	6
20050728	64110L106	NFLX	0571A	56	1
20050728	87651B104	TASR	0571A	8339	7
20050729	87651B104	TASR	0571A	12104	8
20050802	29264A206	ENWV	0571A	48	1
20050809	131347106	CPN	0571A	76075	1
20050810	131347106	CPN	0571A	110437	2
20050811	131347106	CPN	0571A	277807	3
20050815	895735108	TIV	0571A	5299	1
20050816	690370101	OSTK	0571A	991	1
20050817	690370101	OSTK	0571A	7088	2
20050818	29264A206	ENWV	0571A	100	1
20050818	690370101	OSTK	0571A	6794	3
20050819	690370101	OSTK	0571A	6728	4
20050822	690370101	OSTK	0571A	512	5
20050829	573083102	MSO	0571A	87	1
20050830	573083102	MSO	0571A	2270	2
20050830	90000620	OVEN	0571A	187	1
20050831	573083102	MSO	0571A	1229	3
20050902	639208107	NAVR	0571A	312	1
20050902	90000620	OVEN	0571A	14702	1
20050906	29264A206	ENWV	0571A	50	1
20050906	90000620	OVEN	0571A	16400	2
20050907	29264A206	ENWV	0571A	50	2

20050907	87651B104	TASR	0571A	1661	1
20050907	90000620	OVEN	0571A	15902	3
20050908	29264A20	ENWV	0571A	50	3
20050908	87651B104	TASR	0571A	3261	2
20050909	29264A20	ENWV	0571A	50	4
20050909	87651B104	TASR	0571A	3689	3
20050912	29264A20	ENWV	0571A	50	5
20050912	87651B104	TASR	0571A	5333	4
20050913	29264A20	ENWV	0571A	50	6
20050914	895735108	TIV	0571A	3000	1
20050915	056752108	BIDU	0571A	1700	1
20050915	29264A20	ENWV	0571A	50	1
20050915	64110L106	NFLX	0571A	5139	1
20050923	64110L106	NFLX	0571A	3563	1
20051003	131347106	CPN	0571A	15200	1
20051003	87651B104	TASR	0571A	3609	1
20051004	87651B104	TASR	0571A	2313	2
20051006	573083102	MSO	0571A	3585	1
20051007	64110L106	NFLX	0571A	1440	1
20051011	64110L106	NFLX	0571A	797	2
20051018	64110L106	NFLX	0571A	44	1
20051019	037032109	AGEN	0571A	274	1
20051019	131347106	CPN	0571A	3073	1
20051026	037032109	AGEN	0571A	575	1
20051027	64110L106	NFLX	0571A	503	1
20051028	056752108	BIDU	0571A	2361	1
20051031	056752108	BIDU	0571A	574	2
20051103	64110L106	NFLX	0571A	343	1
20051110	895735108	TIV	0571A	3000	1
20051114	131347106	CPN	0571A	12418	1
20051114	895735108	TIV	0571A	4000	2
20051115	895735108	TIV	0571A	2500	3
20051116	895735108	TIV	0571A	2000	4
20051117	895735108	TIV	0571A	2000	5
20051118	895735108	TIV	0571A	2000	6
20051121	895735108	TIV	0571A	2000	7
20051125	037032109	AGEN	0571A	2413	1
20051128	037032109	AGEN	0571A	1473	2
20051129	87651B104	TASRE	0571A	1365	1
20051130	131347106	CPN	0571A	3449	1
20051130	639208107	NAVR	0571A	61	1

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Date	cusip	CNS_Name	Failed_Amount_in_Shares	Ticker	ClearingID	Exchange_Code	Position_Age_in_Days
20061101	67612W108	ODYSSEY RE HOLDINGS CORP	873	ORH	0234A	0	2
20061101	67612W108	ODYSSEY RE HOLDINGS CORP	22	ORH	0407A	0	2
20061101	67612W108	ODYSSEY RE HOLDINGS CORP	19513	ORH	0437A	0	56
20061101	67612W108	ODYSSEY RE HOLDINGS CORP	921	ORH	0534A	0	1
20061101	67612W108	ODYSSEY RE HOLDINGS CORP	7556	ORH	0549A	0	59
20061101	67612W108	ODYSSEY RE HOLDINGS CORP	751	ORH	0705A	0	4
20061101	67612W108	ODYSSEY RE HOLDINGS CORP	8400	ORH	0750A	0	20
20061101	67612W108	ODYSSEY RE HOLDINGS CORP	66	ORH	0775A	0	2
20061102	67612W108	ODYSSEY RE HOLDINGS CORP	4081	ORH	0020A	0	1
20061102	67612W108	ODYSSEY RE HOLDINGS CORP	98	ORH	0112A	0	1
20061102	67612W108	ODYSSEY RE HOLDINGS CORP	364	ORH	0164A	0	1
20061102	67612W108	ODYSSEY RE HOLDINGS CORP	19513	ORH	0437A	0	57
20061102	67612W108	ODYSSEY RE HOLDINGS CORP	1505	ORH	0534A	0	2
20061102	67612W108	ODYSSEY RE HOLDINGS CORP	7556	ORH	0549A	0	60
20061102	67612W108	ODYSSEY RE HOLDINGS CORP	1005	ORH	0705A	0	5
20061102	67612W108	ODYSSEY RE HOLDINGS CORP	8400	ORH	0750A	0	21
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	6339	ORH	0020A	0	2
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	10	ORH	0112A	0	2
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	1189	ORH	0164A	0	2
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	574	ORH	0234A	0	1
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	19845	ORH	0437A	0	58
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	1370	ORH	0534A	0	3
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	7556	ORH	0549A	0	61
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	100	ORH	0690A	0	1
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	612	ORH	0705A	0	6
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	8400	ORH	0750A	0	22
20061103	67612W108	ODYSSEY RE HOLDINGS CORP	166	ORH	0775A	0	1
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	3351	ORH	0020A	0	3
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	398	ORH	0060A	0	1
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	924	ORH	0164A	0	3
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	574	ORH	0234A	0	2
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	19569	ORH	0437A	0	59
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	17709	ORH	0501A	0	1
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	1691	ORH	0534A	0	4
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	7556	ORH	0549A	0	62
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	100	ORH	0690A	0	2
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	512	ORH	0705A	0	7
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	8400	ORH	0750A	0	23
20061106	67612W108	ODYSSEY RE HOLDINGS CORP	1566	ORH	0775A	0	2
20061107	67612W108	ODYSSEY RE HOLDINGS CORP	574	ORH	0234A	0	3
20061107	67612W108	ODYSSEY RE HOLDINGS CORP	25	ORH	0407A	0	1
20061107	67612W108	ODYSSEY RE HOLDINGS CORP	19569	ORH	0437A	0	60
20061107	67612W108	ODYSSEY RE HOLDINGS CORP	17000	ORH	0501A	0	2
20061107	67612W108	ODYSSEY RE HOLDINGS CORP	1456	ORH	0534A	0	5
20061107	67612W108	ODYSSEY RE HOLDINGS CORP	7556	ORH	0549A	0	63
20061107	67612W108	ODYSSEY RE HOLDINGS CORP	200	ORH	0690A	0	3
20061107	67612W108	ODYSSEY RE HOLDINGS CORP	202	ORH	0705A	0	8
20061107	67612W108	ODYSSEY RE HOLDINGS CORP	8400	ORH	0750A	0	24
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	981	ORH	0020A	0	1
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	767	ORH	0188A	0	1
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	1019	ORH	0234A	0	4
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	37	ORH	0338A	0	1
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	17	ORH	0407A	0	2
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	25469	ORH	0437A	0	61
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	18570	ORH	0501A	0	3
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	2349	ORH	0534A	0	6
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	7556	ORH	0549A	0	64
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	200	ORH	0690A	0	4
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	33	ORH	0705A	0	9
20061108	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	25
20061109	67612W108	ODYSSEY RE HOLDINGS CORP	4136	ORH	0020A	0	2
20061109	67612W108	ODYSSEY RE HOLDINGS CORP	1019	ORH	0234A	0	5
20061109	67612W108	ODYSSEY RE HOLDINGS CORP	55	ORH	0271A	0	1
20061109	67612W108	ODYSSEY RE HOLDINGS CORP	495	ORH	0286A	0	1
20061109	67612W108	ODYSSEY RE HOLDINGS CORP	24953	ORH	0437A	0	62
20061109	67612W108	ODYSSEY RE HOLDINGS CORP	2252	ORH	0534A	0	7
20061109	67612W108	ODYSSEY RE HOLDINGS CORP	7556	ORH	0549A	0	65
20061109	67612W108	ODYSSEY RE HOLDINGS CORP	100	ORH	0690A	0	5
20061109	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	26
20061110	67612W108	ODYSSEY RE HOLDINGS CORP	2241	ORH	0020A	0	3
20061110	67612W108	ODYSSEY RE HOLDINGS CORP	5068	ORH	0039A	0	1
20061110	67612W108	ODYSSEY RE HOLDINGS CORP	1019	ORH	0234A	0	6
20061110	67612W108	ODYSSEY RE HOLDINGS CORP	24953	ORH	0437A	0	63
20061110	67612W108	ODYSSEY RE HOLDINGS CORP	2728	ORH	0534A	0	8
20061110	67612W108	ODYSSEY RE HOLDINGS CORP	7204	ORH	0549A	0	66

20061110	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	27
20061113	67612W108	ODYSSEY RE HOLDINGS CORP	697	ORH	0188A	0	1
20061113	67612W108	ODYSSEY RE HOLDINGS CORP	1019	ORH	0234A	0	7
20061113	67612W108	ODYSSEY RE HOLDINGS CORP	24953	ORH	0437A	0	64
20061113	67612W108	ODYSSEY RE HOLDINGS CORP	2467	ORH	0534A	0	9
20061113	67612W108	ODYSSEY RE HOLDINGS CORP	4504	ORH	0549A	0	67
20061113	67612W108	ODYSSEY RE HOLDINGS CORP	1785	ORH	0642A	0	1
20061113	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	28
20061113	67612W108	ODYSSEY RE HOLDINGS CORP	2598	ORH	0775A	0	1
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	19	ORH	0067A	0	1
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	183	ORH	0100A	0	1
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	150	ORH	0158A	0	1
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	2218	ORH	0164A	0	1
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	1019	ORH	0234A	0	8
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	627	ORH	0355A	0	1
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	24037	ORH	0437A	0	65
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	2527	ORH	0534A	0	10
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	4504	ORH	0549A	0	68
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	1284	ORH	0642A	0	2
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	29
20061114	67612W108	ODYSSEY RE HOLDINGS CORP	3198	ORH	0775A	0	2
20061115	67612W108	ODYSSEY RE HOLDINGS CORP	19	ORH	0067A	0	2
20061115	67612W108	ODYSSEY RE HOLDINGS CORP	183	ORH	0100A	0	2
20061115	67612W108	ODYSSEY RE HOLDINGS CORP	1019	ORH	0234A	0	9
20061115	67612W108	ODYSSEY RE HOLDINGS CORP	24073	ORH	0437A	0	66
20061115	67612W108	ODYSSEY RE HOLDINGS CORP	2527	ORH	0534A	0	11
20061115	67612W108	ODYSSEY RE HOLDINGS CORP	2904	ORH	0549A	0	69
20061115	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	30
20061115	67612W108	ODYSSEY RE HOLDINGS CORP	2998	ORH	0775A	0	3
20061116	67612W108	ODYSSEY RE HOLDINGS CORP	2343	ORH	0020A	0	1
20061116	67612W108	ODYSSEY RE HOLDINGS CORP	999	ORH	0234A	0	10
20061116	67612W108	ODYSSEY RE HOLDINGS CORP	385	ORH	0286A	0	1
20061116	67612W108	ODYSSEY RE HOLDINGS CORP	23543	ORH	0437A	0	67
20061116	67612W108	ODYSSEY RE HOLDINGS CORP	1330	ORH	0534A	0	12
20061116	67612W108	ODYSSEY RE HOLDINGS CORP	2904	ORH	0549A	0	70
20061116	67612W108	ODYSSEY RE HOLDINGS CORP	938	ORH	0705A	0	1
20061116	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	31
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	4339	ORH	0039A	0	1
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	23537	ORH	0074A	0	1
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	3000	ORH	0100A	0	1
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	889	ORH	0164A	0	1
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	999	ORH	0234A	0	11
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	80	ORH	0286A	0	2
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	23466	ORH	0437A	0	68
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	1585	ORH	0534A	0	13
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	2904	ORH	0549A	0	71
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	100	ORH	0690A	0	1
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	297	ORH	0705A	0	2
20061117	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	32
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	3785	ORH	0039A	0	2
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	4700	ORH	0100A	0	2
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	630	ORH	0164A	0	2
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	959	ORH	0234A	0	12
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	23466	ORH	0437A	0	69
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	1585	ORH	0534A	0	14
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	2804	ORH	0549A	0	72
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	2022	ORH	0642A	0	1
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	557	ORH	0705A	0	3
20061120	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	33
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	2789	ORH	0020A	0	1
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	4585	ORH	0039A	0	3
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	812	ORH	0164A	0	3
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	959	ORH	0234A	0	13
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	16	ORH	0407A	0	1
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	23366	ORH	0437A	0	70
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	1579	ORH	0534A	0	15
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	2804	ORH	0549A	0	73
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	419	ORH	0705A	0	4
20061121	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	34
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	548	ORH	0020A	0	2
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	385	ORH	0039A	0	4
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	298	ORH	0164A	0	4
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	959	ORH	0234A	0	14
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	5	ORH	0407A	0	2
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	24942	ORH	0437A	0	71
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	21844	ORH	0501A	0	1
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	779	ORH	0534A	0	16

20061122	67612W108	ODYSSEY RE HOLDINGS CORP	2804	ORH	0549A	0	74
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	2822	ORH	0642A	0	1
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	800	ORH	0690A	0	1
20061122	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	35
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	3163	ORH	0020A	0	3
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	3104	ORH	0039A	0	5
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	2224	ORH	0164A	0	5
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	779	ORH	0234A	0	15
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	23742	ORH	0437A	0	72
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	23545	ORH	0501A	0	2
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	1391	ORH	0534A	0	17
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	2804	ORH	0549A	0	75
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	4422	ORH	0642A	0	2
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	1200	ORH	0690A	0	2
20061124	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	36
20061127	67612W108	ODYSSEY RE HOLDINGS CORP	805	ORH	0020A	0	4
20061127	67612W108	ODYSSEY RE HOLDINGS CORP	779	ORH	0234A	0	16
20061127	67612W108	ODYSSEY RE HOLDINGS CORP	29573	ORH	0437A	0	73
20061127	67612W108	ODYSSEY RE HOLDINGS CORP	1862	ORH	0501A	0	3
20061127	67612W108	ODYSSEY RE HOLDINGS CORP	1897	ORH	0534A	0	18
20061127	67612W108	ODYSSEY RE HOLDINGS CORP	2304	ORH	0549A	0	76
20061127	67612W108	ODYSSEY RE HOLDINGS CORP	1200	ORH	0690A	0	3
20061127	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	37
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20061128	67612W108	ODYSSEY RE HOLDINGS CORP	4681	ORH	0164A	0	1
20061128	67612W108	ODYSSEY RE HOLDINGS CORP	779	ORH	0234A	0	17
20061128	67612W108	ODYSSEY RE HOLDINGS CORP	16	ORH	0407A	0	1
20061128	67612W108	ODYSSEY RE HOLDINGS CORP	31273	ORH	0437A	0	74
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20061128	67612W108	ODYSSEY RE HOLDINGS CORP	1898	ORH	0549A	0	77
20061128	67612W108	ODYSSEY RE HOLDINGS CORP	1200	ORH	0690A	0	4
20061128	67612W108	ODYSSEY RE HOLDINGS CORP	29800	ORH	0696A	0	1
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20061129	67612W108	ODYSSEY RE HOLDINGS CORP	972	ORH	0020A	0	1
20061129	67612W108	ODYSSEY RE HOLDINGS CORP	140	ORH	0100A	0	2
20061129	67612W108	ODYSSEY RE HOLDINGS CORP	15	ORH	0407A	0	2
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20061129	67612W108	ODYSSEY RE HOLDINGS CORP	2246	ORH	0534A	0	20
20061129	67612W108	ODYSSEY RE HOLDINGS CORP	1898	ORH	0549A	0	78
20061129	67612W108	ODYSSEY RE HOLDINGS CORP	297	ORH	0642A	0	1
20061129	67612W108	ODYSSEY RE HOLDINGS CORP	1200	ORH	0690A	0	5
20061129	67612W108	ODYSSEY RE HOLDINGS CORP	10000	ORH	0696A	0	2
20061129	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	39
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	1269	ORH	0015A	0	1
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	800	ORH	0019A	0	1
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	757	ORH	0188A	0	1
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	498	ORH	0279A	0	1
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	1304	ORH	0286A	0	1
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	30739	ORH	0437A	0	76
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	1724	ORH	0443A	0	1
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	5579	ORH	0501A	0	1
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	1210	ORH	0534A	0	21
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	1898	ORH	0549A	0	79
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	1000	ORH	0690A	0	6
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	10000	ORH	0696A	0	3
20061130	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	40
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	1019	ORH	0020A	0	1
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	157	ORH	0188A	0	2
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	638	ORH	0235A	0	1
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20061201	67612W108	ODYSSEY RE HOLDINGS CORP	30084	ORH	0437A	0	77
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	19008	ORH	0501A	0	2
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	910	ORH	0534A	0	22
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	1000	ORH	0541A	0	1
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	1494	ORH	0642A	0	1
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	1800	ORH	0690A	0	7
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	41
20061201	67612W108	ODYSSEY RE HOLDINGS CORP	234	ORH	0775A	0	1
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	577	ORH	0020A	0	2
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	2659	ORH	0103A	0	1
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	1532	ORH	0235A	0	2
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	585	ORH	0279A	0	3
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	770	ORH	0338A	0	1
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	31	ORH	0407A	0	1
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	29754	ORH	0437A	0	78
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	3998	ORH	0443A	0	1
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	21536	ORH	0501A	0	3

20061204	67612W108	ODYSSEY RE HOLDINGS CORP	600	ORH	0512A	0	1
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	1737	ORH	0534A	0	23
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	1500	ORH	0541A	0	2
20061204	67612W108	ODYSSEY RE HOLDINGS CORP	1154	ORH	0690A	0	8
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20061205	67612W108	ODYSSEY RE HOLDINGS CORP	71	ORH	0015A	0	1
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20061205	67612W108	ODYSSEY RE HOLDINGS CORP	7873	ORH	0158A	0	1
20061205	67612W108	ODYSSEY RE HOLDINGS CORP	461	ORH	0164A	0	1
20061205	67612W108	ODYSSEY RE HOLDINGS CORP	10200	ORH	0234A	0	1
20061205	67612W108	ODYSSEY RE HOLDINGS CORP	1063	ORH	0235A	0	3
20061205	67612W108	ODYSSEY RE HOLDINGS CORP	970	ORH	0338A	0	2
20061205	67612W108	ODYSSEY RE HOLDINGS CORP	24	ORH	0407A	0	2
20061205	67612W108	ODYSSEY RE HOLDINGS CORP	27380	ORH	0437A	0	79
20061205	67612W108	ODYSSEY RE HOLDINGS CORP	31384	ORH	0501A	0	4
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20061205	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	43
20061206	67612W108	ODYSSEY RE HOLDINGS CORP	1714	ORH	0005A	0	1
20061206	67612W108	ODYSSEY RE HOLDINGS CORP	257	ORH	0067A	0	1
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20061206	67612W108	ODYSSEY RE HOLDINGS CORP	2554	ORH	0103A	0	3
20061206	67612W108	ODYSSEY RE HOLDINGS CORP	1030	ORH	0235A	0	4
20061206	67612W108	ODYSSEY RE HOLDINGS CORP	770	ORH	0338A	0	3
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20061206	67612W108	ODYSSEY RE HOLDINGS CORP	27280	ORH	0437A	0	80
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20061206	67612W108	ODYSSEY RE HOLDINGS CORP	63001	ORH	0501A	0	5
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20061206	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	44
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	9772	ORH	0005A	0	2
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	1313	ORH	0015A	0	1
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	1433	ORH	0020A	0	1
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	4954	ORH	0103A	0	4
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	27193	ORH	0158A	0	1
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	147	ORH	0188A	0	1
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	2225	ORH	0279A	0	1
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	970	ORH	0338A	0	4
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	70	ORH	0407A	0	4
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	26680	ORH	0437A	0	81
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	20629	ORH	0443A	0	1
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	36544	ORH	0501A	0	6
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	800	ORH	0512A	0	2
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	3300	ORH	0690A	0	1
20061207	67612W108	ODYSSEY RE HOLDINGS CORP	6400	ORH	0750A	0	45
20061208	67612W108	ODYSSEY RE HOLDINGS CORP	5679	ORH	0019A	0	1
20061208	67612W108	ODYSSEY RE HOLDINGS CORP	1798	ORH	0060A	0	1
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20061208	67612W108	ODYSSEY RE HOLDINGS CORP	22843	ORH	0158A	0	2
20061208	67612W108	ODYSSEY RE HOLDINGS CORP	1725	ORH	0279A	0	2
20061208	67612W108	ODYSSEY RE HOLDINGS CORP	7000	ORH	0284A	0	1
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20061208	67612W108	ODYSSEY RE HOLDINGS CORP	52	ORH	0407A	0	5
20061208	67612W108	ODYSSEY RE HOLDINGS CORP	29726	ORH	0437A	0	82
20061208	67612W108	ODYSSEY RE HOLDINGS CORP	106767	ORH	0501A	0	7
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20061211	67612W108	ODYSSEY RE HOLDINGS CORP	8163	ORH	0234A	0	1
20061211	67612W108	ODYSSEY RE HOLDINGS CORP	2000	ORH	0284A	0	2
20061211	67612W108	ODYSSEY RE HOLDINGS CORP	570	ORH	0338A	0	6
20061211	67612W108	ODYSSEY RE HOLDINGS CORP	34	ORH	0407A	0	6
20061211	67612W108	ODYSSEY RE HOLDINGS CORP	34060	ORH	0437A	0	83
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20061211	67612W108	ODYSSEY RE HOLDINGS CORP	4935	ORH	0501A	0	8
20061211	67612W108	ODYSSEY RE HOLDINGS CORP	1434	ORH	0775A	0	1
20061212	67612W108	ODYSSEY RE HOLDINGS CORP	64608	ORH	0141A	0	3
20061212	67612W108	ODYSSEY RE HOLDINGS CORP	1000	ORH	0284A	0	3
20061212	67612W108	ODYSSEY RE HOLDINGS CORP	570	ORH	0338A	0	7
20061212	67612W108	ODYSSEY RE HOLDINGS CORP	25	ORH	0407A	0	7
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20061212	67612W108	ODYSSEY RE HOLDINGS CORP	299	ORH	0690A	0	1
20061212	67612W108	ODYSSEY RE HOLDINGS CORP	566	ORH	0705A	0	1
20061213	67612W108	ODYSSEY RE HOLDINGS CORP	76373	ORH	0141A	0	4
20061213	67612W108	ODYSSEY RE HOLDINGS CORP	1000	ORH	0284A	0	4
20061213	67612W108	ODYSSEY RE HOLDINGS CORP	570	ORH	0338A	0	8
20061213	67612W108	ODYSSEY RE HOLDINGS CORP	32360	ORH	0437A	0	85
20061213	67612W108	ODYSSEY RE HOLDINGS CORP	299	ORH	0690A	0	2

20061213	67612W108	ODYSSEY RE HOLDINGS CORP	1534	ORH	0775A	0	1
20061214	67612W108	ODYSSEY RE HOLDINGS CORP	120150	ORH	0141A	0	5
20061214	67612W108	ODYSSEY RE HOLDINGS CORP	1000	ORH	0284A	0	5
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20061214	67612W108	ODYSSEY RE HOLDINGS CORP	36421	ORH	0437A	0	86
20061214	67612W108	ODYSSEY RE HOLDINGS CORP	17088	ORH	0443A	0	1
20061214	67612W108	ODYSSEY RE HOLDINGS CORP	800	ORH	0705A	0	1
20061214	67612W108	ODYSSEY RE HOLDINGS CORP	211	ORH	0775A	0	2
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20061215	67612W108	ODYSSEY RE HOLDINGS CORP	1000	ORH	0284A	0	6
20061215	67612W108	ODYSSEY RE HOLDINGS CORP	570	ORH	0338A	0	10
20061215	67612W108	ODYSSEY RE HOLDINGS CORP	36421	ORH	0437A	0	87
20061215	67612W108	ODYSSEY RE HOLDINGS CORP	100	ORH	0438A	0	1
20061215	67612W108	ODYSSEY RE HOLDINGS CORP	804	ORH	0705A	0	2
20061215	67612W108	ODYSSEY RE HOLDINGS CORP	911	ORH	0775A	0	3
20061218	67612W108	ODYSSEY RE HOLDINGS CORP	718	ORH	0020A	0	1
20061218	67612W108	ODYSSEY RE HOLDINGS CORP	170055	ORH	0141A	0	7
20061218	67612W108	ODYSSEY RE HOLDINGS CORP	1000	ORH	0284A	0	7
20061218	67612W108	ODYSSEY RE HOLDINGS CORP	570	ORH	0338A	0	11
20061218	67612W108	ODYSSEY RE HOLDINGS CORP	32586	ORH	0437A	0	88
20061218	67612W108	ODYSSEY RE HOLDINGS CORP	801	ORH	0705A	0	3
20061218	67612W108	ODYSSEY RE HOLDINGS CORP	911	ORH	0775A	0	4
20061219	67612W108	ODYSSEY RE HOLDINGS CORP	570	ORH	0338A	0	12
20061219	67612W108	ODYSSEY RE HOLDINGS CORP	105	ORH	0437A	0	89
20061219	67612W108	ODYSSEY RE HOLDINGS CORP	31881	ORH	0549A	0	1
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20061219	67612W108	ODYSSEY RE HOLDINGS CORP	1911	ORH	0775A	0	5
20061220	67612W108	ODYSSEY RE HOLDINGS CORP	570	ORH	0338A	0	13
20061220	67612W108	ODYSSEY RE HOLDINGS CORP	10113	ORH	0437A	0	90
20061220	67612W108	ODYSSEY RE HOLDINGS CORP	32125	ORH	0549A	0	2
20061220	67612W108	ODYSSEY RE HOLDINGS CORP	421	ORH	0705A	0	5
20061220	67612W108	ODYSSEY RE HOLDINGS CORP	2311	ORH	0775A	0	6
20061221	67612W108	ODYSSEY RE HOLDINGS CORP	570	ORH	0338A	0	14
20061221	67612W108	ODYSSEY RE HOLDINGS CORP	1	ORH	0407A	0	1
20061221	67612W108	ODYSSEY RE HOLDINGS CORP	9513	ORH	0437A	0	91
20061221	67612W108	ODYSSEY RE HOLDINGS CORP	25425	ORH	0549A	0	3
20061221	67612W108	ODYSSEY RE HOLDINGS CORP	699	ORH	0690A	0	1
20061221	67612W108	ODYSSEY RE HOLDINGS CORP	383	ORH	0705A	0	6

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Date	cusip	Ticker	ClearingID	fails	age
20050701	87651B104	TASR	0234A	81718	6
20050705	64110L106	NFLX	0234A	511	1
20050705	87651B104	TASR	0234A	40054	7
20050705	895735108	TIV	0234A	792	1
20050706	29264A206	ENWV	0234A	146	1
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20050707	29264A206	ENWV	0234A	246	2
20050707	895735108	TIV	0234A	786	3
20050708	895735108	TIV	0234A	605	4
20050711	29264A206	ENWV	0234A	137	1
20050711	690370101	OSTK	0234A	75	1
20050712	64110L106	NFLX	0234A	21435	1
20050712	690370101	OSTK	0234A	3377	2
20050713	131347106	CPN	0234A	9350	1
20050713	29264A206	ENWV	0234A	47	1
20050713	64110L106	NFLX	0234A	20935	2
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20050715	131347106	CPN	0234A	995	3
20050715	87651B104	TASR	0234A	4787	1
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20050719	87651B104	TASR	0234A	47382	3
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20050722	29264A206	ENWV	0234A	2642	1
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20050725	29264A206	ENWV	0234A	2804	2
20050725	90000620(	OVEN	0234A	3688	4
20050726	90000620(	OVEN	0234A	645	5
20050728	90000620(	OVEN	0234A	1603	1
20050729	29264A206	ENWV	0234A	101	1
20050729	90000620(	OVEN	0234A	803	2
20050801	639208107	NAVR	0234A	760	1
20050802	037032109	AGEN	0234A	2187	1
20050803	037032109	AGEN	0234A	412	2
20050805	90000620(	OVEN	0234A	982	1
20050808	64110L106	NFLX	0234A	51	1
20050808	90000620(	OVEN	0234A	1422	2
20050809	90000620(	OVEN	0234A	187	3
20050810	29264A206	ENWV	0234A	168	1
20050811	639208107	NAVR	0234A	1018	1
20050812	29264A206	ENWV	0234A	220	1
20050815	056752108	BIDU	0234A	2278	1
20050815	690370101	OSTK	0234A	49	1

20050817	056752108	BIDU	0234A	23071	1
20050817	900006206	OVEN	0234A	939	1
20050818	056752108	BIDU	0234A	22739	2
20050818	29264A206	ENWV	0234A	848	1
20050819	900006206	OVEN	0234A	111	1
20050822	900006206	OVEN	0234A	3953	2
20050824	900006206	OVEN	0234A	1416	1
20050825	501014104	KKD	0234A	35990	1
20050825	690370101	OSTK	0234A	10295	1
20050826	690370101	OSTK	0234A	10795	2
20050826	895735108	TIV	0234A	32	1
20050829	64110L106	NFLX	0234A	8974	1
20050829	690370101	OSTK	0234A	4345	3
20050830	131347106	CPN	0234A	86803	1
20050830	573083102	MSO	0234A	21496	1
20050830	639208107	NAVR	0234A	297	1
20050830	64110L106	NFLX	0234A	9064	2
20050830	690370101	OSTK	0234A	4245	4
20050831	131347106	CPN	0234A	90886	2
20050831	573083102	MSO	0234A	5514	2
20050831	639208107	NAVR	0234A	327	2
20050831	64110L106	NFLX	0234A	9064	3
20050901	131347106	CPN	0234A	90286	3
20050901	573083102	MSO	0234A	11848	3
20050901	64110L106	NFLX	0234A	5998	4
20050901	690370101	OSTK	0234A	1927	1
20050902	131347106	CPN	0234A	81686	4
20050902	64110L106	NFLX	0234A	8964	5
20050906	131347106	CPN	0234A	68436	5
20050906	64110L106	NFLX	0234A	7479	6
20050907	573083102	MSO	0234A	733	1
20050908	573083102	MSO	0234A	333	2
20050909	573083102	MSO	0234A	5118	3
20050909	900006206	OVEN	0234A	266	1
20050914	573083102	MSO	0234A	1128	1
20050915	131347106	CPN	0234A	60657	1
20050916	056752108	BIDU	0234A	310	1
20050919	501014104	KKD	0234A	11217	1
20050921	573083102	MSO	0234A	487	1
20050921	690370101	OSTK	0234A	2465	1
20050922	64110L106	NFLX	0234A	3380	1
20050922	690370101	OSTK	0234A	1017	2
20050923	690370101	OSTK	0234A	2217	3
20050926	131347106	CPN	0234A	275567	1
20050926	690370101	OSTK	0234A	2508	4
20050927	131347106	CPN	0234A	272664	2
20050927	690370101	OSTK	0234A	2508	5
20050928	131347106	CPN	0234A	234825	3
20050928	690370101	OSTK	0234A	2215	6
20050929	690370101	OSTK	0234A	2285	7
20050930	690370101	OSTK	0234A	105	8
20051005	29264A206	ENWV	0234A	12264	1

20051006	29264A20(	ENWV	0234A	29900	2
20051007	29264A20(	ENWV	0234A	36652	3
20051012	64110L106	NFLX	0234A	377	1
20051013	64110L106	NFLX	0234A	2977	2
20051013	690370101	OSTK	0234A	293	1
20051019	501014104	KKD	0234A	700	1
20051020	037032109	AGEN	0234A	3000	1
20051020	056752108	BIDU	0234A	3690	1
20051021	056752108	BIDU	0234A	1714	2
20051021	64110L106	NFLX	0234A	6761	1
20051024	037032109	AGEN	0234A	452	1
20051024	895735108	TIV	0234A	746	1
20051025	639208107	NAVR	0234A	600	1
20051026	29264A20(	ENWV	0234A	19156	1
20051026	690370101	OSTK	0234A	35	1
20051026	895735108	TIV	0234A	2230	1
20051027	037032109	AGEN	0234A	2971	1
20051027	29264A20(	ENWV	0234A	7983	2
20051027	690370101	OSTK	0234A	35	2
20051027	895735108	TIV	0234A	2530	2
20051028	056752108	BIDU	0234A	5572	1
20051028	639208107	NAVR	0234A	310	1
20051028	64110L106	NFLX	0234A	2470	1
20051028	895735108	TIV	0234A	3230	3
20051031	037032109	AGEN	0234A	11614	1
20051031	056752108	BIDU	0234A	1417	2
20051101	056752108	BIDU	0234A	1357	3
20051101	690370101	OSTK	0234A	35	1
20051102	056752108	BIDU	0234A	292	4
20051102	690370101	OSTK	0234A	4051	2
20051103	037032109	AGEN	0234A	11021	1
20051103	64110L106	NFLX	0234A	800	1
20051103	690370101	OSTK	0234A	4251	3
20051104	037032109	AGEN	0234A	14718	2
20051104	87651B104	TASR	0234A	39744	1
20051108	037032109	AGEN	0234A	7664	1
20051108	056752108	BIDU	0234A	1253	1
20051108	639208107	NAVR	0234A	2400	1
20051109	037032109	AGEN	0234A	23847	2
20051110	037032109	AGEN	0234A	14697	3
20051110	64110L106	NFLX	0234A	5001	1
20051110	87651B104	TASR	0234A	34618	1
20051114	037032109	AGEN	0234A	13417	4
20051114	64110L106	NFLX	0234A	7514	2
20051115	037032109	AGEN	0234A	411	5
20051115	64110L106	NFLX	0234A	1042	3
20051117	29264A20(	ENWV	0234A	20561	1
20051117	639208107	NAVR	0234A	350	1
20051118	037032109	AGEN	0234A	113	1
20051118	29264A20(	ENWV	0234A	19263	2
20051122	29264A20(	ENWV	0234A	3234	1
20051123	037032109	AGEN	0234A	6623	1

20051123	29264A20(	ENWV	0234A	6610	2
20051123	87651B104	TASR	0234A	286	1
20051125	037032109	AGEN	0234A	6767	2
20051125	87651B104	TASR	0234A	874	2
20051128	87651B104	TASRE	0234A	9373	3
20051129	64110L106	NFLX	0234A	3425	1
20051130	87651B104	TASRE	0234A	13320	1

Privileged and Confidential

cusip	CNS_Name	Ticker	Date	fails	ct	avgage	maxage
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060223	2085327	2	1	1
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060224	2320968	2	2	2
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060227	92797	2	2	3
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060228	5957515	3	2	4
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060301	10000	1	5	5
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060302	8055589	2	3.5	6
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060303	12934426	3	3	7
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060306	56515222	4	3.25	8
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060307	18360420	3	5	9
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060308	5600420	2	4	4
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060309	1327389	2	3	5
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060310	686302	1	1	1
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060313	69493653	3	1	1
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060314	110845332	4	1.5	2
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060315	198919245	3	2.333333	3
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060316	18174393	2	1.5	2
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060317	39204100	1	2	2
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060320	64280076	3	1.666667	3
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060321	40039100	1	4	4
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060322	53643151	2	3	5
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060323	17685178	2	4	6
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060324	4790827	2	2	3
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060327	1950000	1	2	2
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060328	1950000	1	3	3
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060329	1950000	1	4	4
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060330	1950000	1	5	5
746223106	PURE H20 BIO-TECHNOLOGIES INC	PHBT	20060331	1950000	1	6	6

Raw Fails Data of Longstanding Fails in Threshold Stocks

date	Symbol	SecurityName	MarketCategory	RegSHOThresholdFlag	DaysOnThreshold	cusip	CNS_Name	Failed_Amount_in_Shares	ClearingID	NewFails	CumNewThresholdFails	CloseOutDays
20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	92616	0005A	92616	0	0
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	22971	0005A	22971	22971	1
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	15400	0005A	-7571	15400	2
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	24484	0005A	24484	24484	1
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	15941	0005A	-8543	15941	2
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	20820	0005A	4879	20820	3
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	54209	0005A	33389	54209	4
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	46842	0005A	-7367	46842	5
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	31068	0005A	-15774	31068	6
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	99836	0005A	68768	99836	7
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	139559	0005A	39723	139559	8
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	184236	0005A	44677	184236	9
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	313677	0005A	129441	313677	10
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	297677	0005A	-16000	297677	11
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	259290	0005A	-38387	259290	12
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	258221	0005A	-1069	258221	13
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	237280	0005A	-20941	237280	14
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	273775	0005A	36495	273775	15
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	271425	0005A	-2350	271425	16
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	269459	0005A	-1966	269459	17
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	215124	0005A	-54335	215124	18
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	110688	0005A	110688	110688	1
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	41441	0005A	-69247	41441	2
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	18554	0005A	18554	18554	1
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	1927	0005A	1927	1927	1
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	88799	0005A	88799	88799	1
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	206660	0005A	117861	206660	2
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	246719	0005A	40059	246719	3
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	259112	0005A	12393	259112	4
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	269021	0005A	9909	269021	5
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	250509	0005A	-18512	250509	6
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	294713	0005A	44204	294713	7
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	339673	0005A	44960	339673	8
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	334445	0005A	-5228	334445	9
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	430241	0005A	95796	430241	10
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	447371	0005A	17130	447371	11
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	446274	0005A	-1097	446274	12
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	414110	0005A	-32164	414110	13
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	407547	0005A	-6563	407547	14
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	356735	0005A	-50812	356735	15
20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	321943	0005A	-34792	321943	16
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	259504	0005A	-62439	259504	17
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	259254	0005A	-250	259254	18
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	281678	0005A	22424	281678	19
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	231818	0005A	-49860	231818	20
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	277460	0005A	45642	277460	21
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	212715	0005A	-64745	212715	22
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	190849	0005A	-21866	190849	23
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	99637	0005A	-91212	99637	24
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	64509	0005A	-35128	64509	25
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	35754	0005A	-28755	35754	26
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	38456	0005A	2702	38456	27
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	39653	0005A	1197	39653	28
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	11186	0005A	-28467	11186	29
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	8100	0005A	-3086	8100	30
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	5100	0005A	-3000	5100	31
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP	308646	0005A	308646	308646	1
20050127	ALD	Allied Capital Corporation	NYSE	Y	14	01903Q108	ALLIED CAPITAL CORP	243180	0005A	-65466	243180	2
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP	198180	0005A	-45000	198180	3
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	374310	0005A	176130	374310	4
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	143065	0005A	-231245	143065	5
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	120565	0005A	-22500	120565	6
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	85576	0005A	-34989	85576	7
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	56425	0005A	-29151	56425	8
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	50085	0005A	-6340	50085	9
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	3761	0005A	3761	3761	1
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	254328	0005A	254328	254328	1
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	256828	0005A	2500	256828	2
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	271618	0005A	14790	271618	3
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	224818	0005A	-46800	224818	4
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	236031	0005A	11213	236031	5
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	222862	0005A	-13169	222862	6
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	262360	0005A	39498	262360	7
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	241717	0005A	-20643	241717	8
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	128183	0005A	-113534	128183	9
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	140783	0005A	12600	140783	10
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	170541	0005A	29758	170541	11
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	229021	0005A	58480	229021	12
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	269621	0005A	40600	269621	13
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	161721	0005A	-107900	161721	14
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	162518	0005A	797	162518	15
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	175572	0005A	13054	175572	16
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	420972	0005A	245400	420972	17
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	516066	0005A	95094	516066	18
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	620072	0005A	104006	620072	19
20050323	ALD	Allied Capital Corporation	NYSE	Y	52	01903Q108	ALLIED CAPITAL CORP	874628	0005A	254556	874628	20
20050324	ALD	Allied Capital Corporation	NYSE	Y	53	01903Q108	ALLIED CAPITAL CORP	811917	0005A	-62711	811917	21
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP	794797	0005A	-17120	794797	22
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP	773397	0005A	-21400	773397	23
20050330	ALD	Allied Capital Corporation	NYSE	Y	56	01903Q108	ALLIED CAPITAL CORP	1280497	0005A	507100	1280497	24
20050331	ALD	Allied Capital Corporation	NYSE	Y	57	01903Q108	ALLIED CAPITAL CORP	1273977	0005A	-6520	1273977	25
20050401	ALD	Allied Capital Corporation	NYSE	Y	58	01903Q108	ALLIED CAPITAL CORP	1237444	0005A	-36533	1237444	26
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP	1193906	0005A	-43538	1193906	27
20050405	ALD	Allied Capital Corporation	NYSE	Y	60	01903Q108	ALLIED CAPITAL CORP	1182946	0005A	-10960	1182946	28
20050107	ECST	ECOST.COM INC	Q	Y	1	27922W107	ECOST.COM INC	37692	0005A	37692	0	0
20050110	ECST	ECOST.COM INC	Q	Y	2	27922W107	ECOST.COM INC	30192	0005A	-7500	0	0
20050111	ECST	ECOST.COM INC	Q	Y	3	27922W107	ECOST.COM INC	20666	0005A	-9526	0	0
20050112	ECST	ECOST.COM INC	Q	Y	4	27922W107	ECOST.COM INC	16742	0005A	-3924	0	0
20050113	ECST	ECOST.COM INC	Q	Y	5	27922W107	ECOST.COM INC	9057	0005A	-7685	0	0
20050114	ECST	ECOST.COM INC	Q	Y	6	27922W107	ECOST.COM INC	9157	0005A	100	100	1
20050118	ECST	ECOST.COM INC	Q	Y	7	27922W107	ECOST.COM INC	9457	0005A	300	400	2
20050119	ECST	ECOST.COM INC	Q	Y	8	27922W107	ECOST.COM INC	9357	0005A	-100	300	3
20050131	ECST	ECOST.COM INC	Q	Y	16	27922W107	ECOST.COM INC	10655	0005A	10655	10655	1
20050201	ECST	ECOST.COM INC	Q	Y	17	27922W107	ECOST.COM INC	22775	0005A	12120	22775	2
20050211	ECST	ECOST.COM INC	Q	Y	25	27922W107	ECOST.COM INC	5926	0005A	5926	5926	1
20050214	ECST	ECOST.COM INC	Q	Y	26	27922W107	ECOST.COM INC	3445	0005A	-2481	3445	2
20050215	ECST	ECOST.COM INC	Q	Y	27	27922W107	ECOST.COM INC	4056	0005A	611	4056	3
20050216	ECST	ECOST.COM INC	Q	Y	28	27922W107	ECOST.COM INC	19586	0005A	15530	19586	4
20050217	ECST	ECOST.COM INC	Q	Y	29	27922W107	ECOST.COM INC	10931	0005A	-8655	10931	5
20050218	ECST	ECOST.COM INC	Q	Y	30	27922W107	ECOST.COM INC	73995	0005A	63064	73995	6
20050222	ECST	ECOST.COM INC	Q	Y	31	27922W107	ECOST.COM INC	90780	0005A	16785	90780	7
20050223	ECST	ECOST.COM INC	Q	Y	32	27922W107	ECOST.COM INC	86516	0005A	-4264	86516	8
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	127124	0005A	40608	127124	9
20050225	ECST	ECOST.COM INC	Q	Y	34	27922W107	ECOST.COM INC	157357	0005A	30233	157357	10
20050228	ECST	ECOST.COM INC	Q	Y	35	27922W107	ECOST.COM INC	148257	0005A	-9100	148257	11
20050301	ECST	ECOST.COM INC	Q	Y	36	27922W107	ECOST.COM INC	146307	0005A	-1950	146307	12
20050302	ECST	ECOST.COM INC	Q	Y	37	27922W107	ECOST.COM INC	134407	0005A	-11900	134407	13
20050303	ECST	ECOST.COM INC	Q	Y	38	27922W107	ECOST.COM INC	133807	0005A	-600	133807	14
20050304	ECST	ECOST.COM INC	Q	Y	39	27922W107	ECOST.COM INC	133457	0005A	-350	133457	15
20050307	ECST	ECOST.COM INC	Q	Y	40	27922W107	ECOST.COM INC	115380	0005A	-18077	115380	16
20050308	ECST	ECOST.COM INC	Q	Y	41	27922W107	ECOST.COM INC	108277	0005A	-7103	108277	17
20050309	ECST	ECOST.COM INC	Q	Y	42	27922W107	ECOST.COM INC	75227	0005A	-33050	75227	18
20050310	ECST	ECOST.COM INC	Q	Y	43	27922W107	ECOST.COM INC	44191	0005A	-31036	44191	19
20050311	ECST	ECOST.COM INC	Q	Y	44	27922W107	ECOST.COM INC	28261	0005A	-15930	28261	20
20050314	ECST	ECOST.COM INC	Q	Y	45	27922W107	ECOST.COM INC	28911	0005A	650	28911	21
20050315	ECST	ECOST.COM INC	Q	Y	46	27922W107	ECOST.COM INC	27736	0005A	-1175	27736	22
20050316	ECST	ECOST.COM INC	Q	Y	47	27922W107	ECOST.COM INC	27711	0005A	-25	27711	23
20050322	ECST	ECOST.COM INC	Q	Y	51	27922W107	ECOST.COM INC	90000	0005A	90000	90000	1
20050323	ECST	ECOST.COM INC	Q	Y	52	27922W107	ECOST.COM INC	34350	0005A	-55650	34350	2
20050107	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	1	M87245102	SYNERON MEDICAL LTD ORD SHARES	202497	0005A	202497	0	0
20050110	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	2	M87245102	SYNERON MEDICAL LTD ORD SHARES	216309	0005A	13812	0	0
20050111	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	3	M87245102	SYNERON MEDICAL LTD ORD SHARES	210250	0005A	-6059	0	0
20050112	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	4	M87245102	SYNERON MEDICAL LTD ORD SHARES	183540	0005A	-26710	0	0
20050113	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	5	M87245102	SYNERON MEDICAL LTD ORD SHARES	182430	0005A	-1110	0	0
20050114	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	6	M87245102	SYNERON MEDICAL LTD ORD SHARES	184712	0005A	2282	2282	1
20050118	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	7	M87245102	SYNERON MEDICAL LTD ORD SHARES	189341	0005A	4629	6911	2
20050119	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	8	M87245102	SYNERON MEDICAL LTD ORD SHARES	203641	0005A	14300	21211	3
20050120	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	9	M87245102	SYNERON MEDICAL LTD ORD SHARES	205281	0005A	1640	22851	4
20050121	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	10	M87245102	SYNERON MEDICAL LTD ORD SHARES	205413	0005A	132	22983	5
20050124	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	11	M87245102	SYNERON MEDICAL LTD ORD SHARES	204153	0005A	-1260	21723	6

20050125	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	12	M87245102	SYNERON MEDICAL LTD ORD SHARES	203941	0005A	-212	21511	7
20050126	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	13	M87245102	SYNERON MEDICAL LTD ORD SHARES	206941	0005A	3000	24511	8
20050127	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	14	M87245102	SYNERON MEDICAL LTD ORD SHARES	201626	0005A	-5315	19196	9
20050128	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	15	M87245102	SYNERON MEDICAL LTD ORD SHARES	201041	0005A	-585	18611	10
20050131	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	16	M87245102	SYNERON MEDICAL LTD ORD SHARES	202950	0005A	1909	20520	11
20050201	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	17	M87245102	SYNERON MEDICAL LTD ORD SHARES	199208	0005A	-3742	16778	12
20050202	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	18	M87245102	SYNERON MEDICAL LTD ORD SHARES	190708	0005A	-8500	8278	13
20050203	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	19	M87245102	SYNERON MEDICAL LTD ORD SHARES	190874	0005A	166	8444	14
20050204	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	20	M87245102	SYNERON MEDICAL LTD ORD SHARES	180465	0005A	-10409	0	0
20050207	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	21	M87245102	SYNERON MEDICAL LTD ORD SHARES	167125	0005A	-13340	0	0
20050208	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	22	M87245102	SYNERON MEDICAL LTD ORD SHARES	166956	0005A	-169	0	0
20050209	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	23	M87245102	SYNERON MEDICAL LTD ORD SHARES	167537	0005A	581	581	1
20050210	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	24	M87245102	SYNERON MEDICAL LTD ORD SHARES	136766	0005A	-30771	0	0
20050211	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	25	M87245102	SYNERON MEDICAL LTD ORD SHARES	135690	0005A	-1076	0	0
20050214	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	26	M87245102	SYNERON MEDICAL LTD ORD SHARES	135690	0005A	0	0	0
20050215	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	27	M87245102	SYNERON MEDICAL LTD ORD SHARES	134790	0005A	-900	0	0
20050216	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	28	M87245102	SYNERON MEDICAL LTD ORD SHARES	133991	0005A	-799	0	0
20050217	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	29	M87245102	SYNERON MEDICAL LTD ORD SHARES	107726	0005A	-26265	0	0
20050218	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	30	M87245102	SYNERON MEDICAL LTD ORD SHARES	98126	0005A	-9600	0	0
20050222	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	31	M87245102	SYNERON MEDICAL LTD ORD SHARES	88126	0005A	-10000	0	0
20050223	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	32	M87245102	SYNERON MEDICAL LTD ORD SHARES	87440	0005A	-686	0	0
20050224	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	33	M87245102	SYNERON MEDICAL LTD ORD SHARES	83364	0005A	-4076	0	0
20050225	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	34	M87245102	SYNERON MEDICAL LTD ORD SHARES	84107	0005A	743	743	1
20050228	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	35	M87245102	SYNERON MEDICAL LTD ORD SHARES	90326	0005A	6219	6962	2
20050301	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	36	M87245102	SYNERON MEDICAL LTD ORD SHARES	117089	0005A	26763	33725	3
20050302	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	37	M87245102	SYNERON MEDICAL LTD ORD SHARES	157232	0005A	40143	73868	4
20050303	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	38	M87245102	SYNERON MEDICAL LTD ORD SHARES	175334	0005A	18102	91970	5
20050304	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	39	M87245102	SYNERON MEDICAL LTD ORD SHARES	176333	0005A	999	92969	6
20050307	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	40	M87245102	SYNERON MEDICAL LTD ORD SHARES	178435	0005A	2102	95071	7
20050308	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	41	M87245102	SYNERON MEDICAL LTD ORD SHARES	157435	0005A	-21000	74071	8
20050309	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	42	M87245102	SYNERON MEDICAL LTD ORD SHARES	151335	0005A	-6100	67971	9
20050310	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	43	M87245102	SYNERON MEDICAL LTD ORD SHARES	147835	0005A	-3500	64471	10
20050311	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	44	M87245102	SYNERON MEDICAL LTD ORD SHARES	152655	0005A	4820	69291	11
20050314	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	45	M87245102	SYNERON MEDICAL LTD ORD SHARES	43492	0005A	-109163	0	0
20050107	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	1	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	179728	0005A	179728	0	0
20050110	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	2	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	174538	0005A	-5190	0	0
20050111	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	3	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59242	0005A	-115296	0	0
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29932	0005A	-29310	0	0
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	44166	0005A	14234	14234	1
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	162384	0005A	118218	132452	2
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146650	0005A	-15734	116718	3
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	10197	0005A	10197	10197	1
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2034	0005A	-8163	2034	2
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	26944	0005A	24910	26944	3
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	52120	0005A	25176	52120	4
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	45010	0005A	-7110	45010	5
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	74280	0005A	29270	74280	6
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	74280	0005A	0	74280	7
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	133546	0005A	59266	133546	8
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	179560	0005A	46014	179560	9
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	177438	0005A	-2122	177438	10
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	179788	0005A	2350	179788	11
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	188225	0005A	8437	188225	12
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	222525	0005A	34300	222525	13
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	226425	0005A	3900	226425	14
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	236625	0005A	10200	236625	15
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	223151	0005A	-13474	223151	16
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	229401	0005A	6250	229401	17
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	226728	0005A	-2673	226728	18
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	223228	0005A	-3500	223228	19
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	180198	0005A	-43030	180198	20
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	203997	0005A	23799	203997	21
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	190597	0005A	-13400	190597	22
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	154769	0005A	-35828	154769	23
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	190519	0005A	35750	190519	24
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	255397	0005A	64878	255397	25
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	236673	0005A	-18724	236673	26
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	236573	0005A	-100	236573	27
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	235973	0005A	-600	235973	28
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	236073	0005A	100	236073	29
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	142405	0005A	-93668	142405	30
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	143705	0005A	1300	143705	31
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	143845	0005A	140	143845	32
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	144073	0005A	228	144073	33
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	159873	0005A	15800	159873	34
20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	132273	0005A	-27600	132273	35
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	104273	0005A	-28000	104273	36
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	103733	0005A	-540	103733	37
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	53680	0005A	-50053	53680	38
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	686	0005A	-52994	686	39
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	111980	0005A	111980	111980	1
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	116080	0005A	4100	116080	2
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	90780	0005A	-25300	90780	3
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	58480	0005A	-32300	58480	4
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	58156	0005A	-324	58156	5
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	47430	0005A	-10726	47430	6
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	49130	0005A	1700	49130	7
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	49879	0005A	749	49879	8
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	50118	0005A	239	50118	9
20050228	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	16	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	11000	11000	1
20050301	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	17	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	2
20050302	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	18	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	3
20050303	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	19	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	4
20050304	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	20	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	5
20050307	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	21	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	6
20050308	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	22	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	7
20050309	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	23	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	8
20050310	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	24	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	9
20050311	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	25	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	10
20050314	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	26	89376P103	TRANSMEDIA ASIA PACIFIC INC	11000	0005A	0	11000	11
20050315	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	27	89376P103	TRANSMEDIA ASIA PACIFIC INC	8300	0005A	-2700	8300	12
20050316	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	28	89376P103	TRANSMEDIA ASIA PACIFIC INC	8300	0005A	0	8300	13
20050317	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	29	89376P103	TRANSMEDIA ASIA PACIFIC INC	8300	0005A	0	8300	14
20050112	ONSM	ONSTREAM MEDIA CORP	S	Y	1	682875109	ONSTREAM MEDIA CORP	25669	0005A	25669	0	0
20050113	ONSM	ONSTREAM MEDIA CORP	S	Y	2	682875109	ONSTREAM MEDIA CORP	25069	0005A	-600	0	0
20050114	ONSM	ONSTREAM MEDIA CORP	S	Y	3	682875109	ONSTREAM MEDIA CORP	25069	0005A	0	0	0
20050118	ONSM	ONSTREAM MEDIA CORP	S	Y	4	682875109	ONSTREAM MEDIA CORP	28069	0005A	3000	3000	1
20050119	ONSM	ONSTREAM MEDIA CORP	S	Y	5	682875109	ONSTREAM MEDIA CORP	37269	0005A	9200	12200	2
20050120	ONSM	ONSTREAM MEDIA CORP	S	Y	6	682875109	ONSTREAM MEDIA CORP	23369	0005A	-13900	0	0
20050121	ONSM	ONSTREAM MEDIA CORP	S	Y	7	682875109	ONSTREAM MEDIA CORP	32941	0005A	9572	9572	1
20050124	ONSM	ONSTREAM MEDIA CORP	S	Y	8	682875109	ONSTREAM MEDIA CORP	45441	0005A	12500	22072	2
20050125	ONSM	ONSTREAM MEDIA CORP	S	Y	9	682875109	ONSTREAM MEDIA CORP	49441	0005A	4000	26072	3
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	51241	0005A	1800	27872	4
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	55041	0005A	3800	31672	5
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	57041	0005A	2000	33672	6
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	59541	0005A	2500	36172	7
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	59641	0005A	100	36272	8
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	64141	0005A	4500	40772	9
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	70126	0005A	5985	46757	10
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	66443	0005A	-3683	43074	11
20050207	ONSM	ONSTREAM MEDIA CORP	S	Y	18	682875109	ONSTREAM MEDIA CORP	66543	0005A	100	43174	12
20050208	ONSM	ONSTREAM MEDIA CORP	S	Y	19	682875109	ONSTREAM MEDIA CORP	51043	0005A	-15500	27674	13
20050209	ONSM	ONSTREAM MEDIA CORP	S	Y	20	682875109	ONSTREAM MEDIA CORP	47643	0005A	-3400	24274	14
20050210	ONSM	ONSTREAM MEDIA CORP	S	Y	21	682875109	ONSTREAM MEDIA CORP	51210	0005A	3567	27841	15
20050211	ONSM	ONSTREAM MEDIA CORP	S	Y	22	682875109	ONSTREAM MEDIA CORP	51210	0005A	0	27841	16
20050214	ONSM	ONSTREAM MEDIA CORP	S	Y	23	682875109	ONSTREAM MEDIA CORP	44510	0005A	-6700	21141	17
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	38725	0005A	-5785	15356	18
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	38725	0005A	0	15356	19
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	38725	0005A	0	15356	20
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	34050	0005A	-4675	10681	21
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	33950	0005A	-100	10581	22
20050223	ONSM	ONSTREAM MEDIA CORP	S	Y	29	682875109	ONSTREAM MEDIA CORP	39750	0005A	5800	16381	23
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	35350	0005A	-4400	11981	24
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	39250	0005A	3900	15881	25
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	47950	0005A	8700	24581	26
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	45450	0005A	-2500	22081	27
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	55350	0005A	9900	31981	28
20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	54650	0005A	-700	31281	29
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	63550	0005A	8900	40181	30
20050307	ONSM	ONSTREAM MEDIA CORP	S	Y	37	682875109	ONSTREAM MEDIA CORP	71550	0005A	8000	48181	31
20050308	ONSM	ONSTREAM MEDIA CORP	S	Y	38	682875109	ONSTREAM MEDIA CORP	75150	0005A	3600	51781	32

20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	75750	0005A	600	52381	33		
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	75750	0005A	0	52381	34		
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	79750	0005A	4000	56381	35		
20050317	ONSM	ONSTREAM MEDIA CORP	S	Y	45	682875109	ONSTREAM MEDIA CORP	512	0005A	512	512	1		
20050318	ONSM	ONSTREAM MEDIA CORP	S	Y	46	682875109	ONSTREAM MEDIA CORP	412	0005A	-100	412	2		
20050321	ONSM	ONSTREAM MEDIA CORP	S	Y	47	682875109	ONSTREAM MEDIA CORP	812	0005A	400	812	3		
20050322	ONSM	ONSTREAM MEDIA CORP	S	Y	48	682875109	ONSTREAM MEDIA CORP	712	0005A	-100	712	4		
20050323	ONSM	ONSTREAM MEDIA CORP	S	Y	49	682875109	ONSTREAM MEDIA CORP	15879	0005A	15167	15879	5		
20050324	ONSM	ONSTREAM MEDIA CORP	S	Y	50	682875109	ONSTREAM MEDIA CORP	18379	0005A	2500	18379	6		
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	18379	0005A	0	18379	7		
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	18279	0005A	-100	18279	8		
20050330	ONSM	ONSTREAM MEDIA CORP	S	Y	53	682875109	ONSTREAM MEDIA CORP	17979	0005A	-300	17979	9		
20050331	ONSM	ONSTREAM MEDIA CORP	S	Y	54	682875109	ONSTREAM MEDIA CORP	17979	0005A	0	17979	10		
20050401	ONSM	ONSTREAM MEDIA CORP	S	Y	55	682875109	ONSTREAM MEDIA CORP	20979	0005A	3000	20979	11		
20050404	ONSM	ONSTREAM MEDIA CORP	S	Y	56	682875109	ONSTREAM MEDIA CORP	20979	0005A	0	20979	12		
20050405	ONSM	ONSTREAM MEDIA CORP	S	Y	57	682875109	ONSTREAM MEDIA CORP	28546	0005A	7567	28546	13		
20050128	TCHC	21ST CENTURY HLDGS CO.	Q	Y	11	90136Q100	21ST CENTURY HLDGS CO.	7800	0005A	7800	7800	1		
20050131	TCHC	21ST CENTURY HLDGS CO.	Q	Y	12	90136Q100	21ST CENTURY HLDGS CO.	12700	0005A	4900	12700	2		
20050201	TCHC	21ST CENTURY HLDGS CO.	Q	Y	13	90136Q100	21ST CENTURY HLDGS CO.	19600	0005A	6900	19600	3		
20050202	TCHC	21ST CENTURY HLDGS CO.	Q	Y	14	90136Q100	21ST CENTURY HLDGS CO.	17300	0005A	-2300	17300	4		
20050203	TCHC	21ST CENTURY HLDGS CO.	Q	Y	15	90136Q100	21ST CENTURY HLDGS CO.	13700	0005A	-3600	13700	5		
20050204	TCHC	21ST CENTURY HLDGS CO.	Q	Y	16	90136Q100	21ST CENTURY HLDGS CO.	36549	0005A	22849	36549	6		
20050207	TCHC	21ST CENTURY HLDGS CO.	Q	Y	17	90136Q100	21ST CENTURY HLDGS CO.	37100	0005A	551	37100	7		
20050208	TCHC	21ST CENTURY HLDGS CO.	Q	Y	18	90136Q100	21ST CENTURY HLDGS CO.	32300	0005A	-4800	32300	8		
20050209	TCHC	21ST CENTURY HLDGS CO.	Q	Y	19	90136Q100	21ST CENTURY HLDGS CO.	33700	0005A	1400	33700	9		
20050210	TCHC	21ST CENTURY HLDGS CO.	Q	Y	20	90136Q100	21ST CENTURY HLDGS CO.	46800	0005A	13100	46800	10		
20050211	TCHC	21ST CENTURY HLDGS CO.	Q	Y	21	90136Q100	21ST CENTURY HLDGS CO.	54877	0005A	8077	54877	11		
20050214	TCHC	21ST CENTURY HLDGS CO.	Q	Y	22	90136Q100	21ST CENTURY HLDGS CO.	52477	0005A	-2400	52477	12		
20050215	TCHC	21ST CENTURY HLDGS CO.	Q	Y	23	90136Q100	21ST CENTURY HLDGS CO.	51277	0005A	-1200	51277	13		
20050216	TCHC	21ST CENTURY HLDGS CO.	Q	Y	24	90136Q100	21ST CENTURY HLDGS CO.	36087	0005A	-15190	36087	14		
20050217	TCHC	21ST CENTURY HLDGS CO.	Q	Y	25	90136Q100	21ST CENTURY HLDGS CO.	34224	0005A	-1863	34224	15		
20050218	TCHC	21ST CENTURY HLDGS CO.	Q	Y	26	90136Q100	21ST CENTURY HLDGS CO.	15339	0005A	-18885	15339	16		
20050126	UALAQ	UAL CORP(NEW)	U	Y	4	902549500	UAL CORP(NEW)	1669600	0005A	1669600	1669600	1		
20050127	UALAQ	UAL CORP(NEW)	U	Y	5	902549500	UAL CORP(NEW)	1669690	0005A	90	1669690	2		
20050128	UALAQ	UAL CORP(NEW)	U	Y	6	902549500	UAL CORP(NEW)	1454690	0005A	-215000	1454690	3		
20050131	UALAQ	UAL CORP(NEW)	U	Y	7	902549500	UAL CORP(NEW)	1295001	0005A	-159689	1295001	4		
20050201	UALAQ	UAL CORP(NEW)	U	Y	8	902549500	UAL CORP(NEW)	1237098	0005A	-57903	1237098	5		
20050202	UALAQ	UAL CORP(NEW)	U	Y	9	902549500	UAL CORP(NEW)	797098	0005A	-440000	797098	6		
20050203	UALAQ	UAL CORP(NEW)	U	Y	10	902549500	UAL CORP(NEW)	916998	0005A	119900	916998	7		
20050204	UALAQ	UAL CORP(NEW)	U	Y	11	902549500	UAL CORP(NEW)	572998	0005A	-344000	572998	8		
20050207	UALAQ	UAL CORP(NEW)	U	Y	12	902549500	UAL CORP(NEW)	571872	0005A	-1126	571872	9		
20050208	UALAQ	UAL CORP(NEW)	U	Y	13	902549500	UAL CORP(NEW)	249084	0005A	-322788	249084	10		
20050209	UALAQ	UAL CORP(NEW)	U	Y	14	902549500	UAL CORP(NEW)	248547	0005A	-537	248547	11		
20050210	UALAQ	UAL CORP(NEW)	U	Y	15	902549500	UAL CORP(NEW)	241739	0005A	-6808	241739	12		
20050211	UALAQ	UAL CORP(NEW)	U	Y	16	902549500	UAL CORP(NEW)	99439	0005A	-142300	99439	13		
20050214	UALAQ	UAL CORP(NEW)	U	Y	17	902549500	UAL CORP(NEW)	38115	0005A	-61324	38115	14		
20050217	UALAQ	UAL CORP(NEW)	U	Y	20	902549500	UAL CORP(NEW)	27490	0005A	27490	27490	1		
20050218	UALAQ	UAL CORP(NEW)	U	Y	21	902549500	UAL CORP(NEW)	20990	0005A	-6500	20990	2		
20050222	UALAQ	UAL CORP(NEW)	U	Y	22	902549500	UAL CORP(NEW)	10501	0005A	-10489	10501	3		
20050302	UALAQ	UAL CORP(NEW)	U	Y	28	902549500	UAL CORP(NEW)	15800	0005A	15800	15800	1		
20050303	UALAQ	UAL CORP(NEW)	U	Y	29	902549500	UAL CORP(NEW)	51300	0005A	35500	51300	2		
20050304	UALAQ	UAL CORP(NEW)	U	Y	30	902549500	UAL CORP(NEW)	51300	0005A	0	51300	3		
20050307	UALAQ	UAL CORP(NEW)	U	Y	31	902549500	UAL CORP(NEW)	119200	0005A	67900	119200	4		
20050308	UALAQ	UAL CORP(NEW)	U	Y	32	902549500	UAL CORP(NEW)	200823	0005A	81623	200823	5		
20050309	UALAQ	UAL CORP(NEW)	U	Y	33	902549500	UAL CORP(NEW)	62723	0005A	-138100	62723	6		
20050310	UALAQ	UAL CORP(NEW)	U	Y	34	902549500	UAL CORP(NEW)	58861	0005A	-3862	58861	7		
20050311	UALAQ	UAL CORP(NEW)	U	Y	35	902549500	UAL CORP(NEW)	36361	0005A	-22500	36361	8		
20050314	UALAQ	UAL CORP(NEW)	U	Y	36	902549500	UAL CORP(NEW)	29949	0005A	-6412	29949	9		
20050315	UALAQ	UAL CORP(NEW)	U	Y	37	902549500	UAL CORP(NEW)	29949	0005A	0	29949	10		
20050316	UALAQ	UAL CORP(NEW)	U	Y	38	902549500	UAL CORP(NEW)	29949	0005A	0	29949	11		
20050317	UALAQ	UAL CORP(NEW)	U	Y	39	902549500	UAL CORP(NEW)	24049	0005A	-5900	24049	12		
20050318	UALAQ	UAL CORP(NEW)	U	Y	40	902549500	UAL CORP(NEW)	24049	0005A	0	24049	13		
20050321	UALAQ	UAL CORP(NEW)	U	Y	41	902549500	UAL CORP(NEW)	24049	0005A	0	24049	14		
20050322	UALAQ	UAL CORP(NEW)	U	Y	42	902549500	UAL CORP(NEW)	24049	0005A	0	24049	15		
20050323	UALAQ	UAL CORP(NEW)	U	Y	43	902549500	UAL CORP(NEW)	24749	0005A	700	24749	16		
20050324	UALAQ	UAL CORP(NEW)	U	Y	44	902549500	UAL CORP(NEW)	49679	0005A	24930	49679	17		
20050328	UALAQ	UAL CORP(NEW)	U	Y	45	902549500	UAL CORP(NEW)	49679	0005A	0	49679	18		
20050329	UALAQ	UAL CORP(NEW)	U	Y	46	902549500	UAL CORP(NEW)	35979	0005A	-13700	35979	19		
20050330	UALAQ	UAL CORP(NEW)	U	Y	47	902549500	UAL CORP(NEW)	35979	0005A	0	35979	20		
20050331	UALAQ	UAL CORP(NEW)	U	Y	48	902549500	UAL CORP(NEW)	23479	0005A	-12500	23479	21		
20050401	UALAQ	UAL CORP(NEW)	U	Y	49	902549500	UAL CORP(NEW)	19479	0005A	-4000	19479	22		
20050404	UALAQ	UAL CORP(NEW)	U	Y	50	902549500	UAL CORP(NEW)	19479	0005A	0	19479	23		
20050405	UALAQ	UAL CORP(NEW)	U	Y	51	902549500	UAL CORP(NEW)	19479	0005A	0	19479	24		
20050118	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	3	903849107	ULTIMATE ELECTRONICS INC	199313	0005A	199313	0	0		
20050119	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	4	903849107	ULTIMATE ELECTRONICS INC	100108	0005A	-99205	0	0		
20050120	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	5	903849107	ULTIMATE ELECTRONICS INC	109504	0005A	9396	9396	1		
20050121	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	6	903849107	ULTIMATE ELECTRONICS INC	43810	0005A	-65694	0	0		
20050124	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	7	903849107	ULTIMATE ELECTRONICS INC	32704	0005A	-11106	0	0		
20050125	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	8	903849107	ULTIMATE ELECTRONICS INC	36604	0005A	3900	3900	1		
20050125	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	8	903849107	ULTIMATE ELECTRONICS INC	150000	0005A	150000	150000	1		
20050126	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	9	903849107	ULTIMATE ELECTRONICS INC	263244	0005A	113244	263244	2		
20050127	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	10	903849107	ULTIMATE ELECTRONICS INC	218244	0005A	-45000	218244	3		
20050128	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	11	903849107	ULTIMATE ELECTRONICS INC	259810	0005A	41566	259810	4		
20050131	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	12	903849107	ULTIMATE ELECTRONICS INC	249810	0005A	-10000	249810	5		
20050201	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	13	903849107	ULTIMATE ELECTRONICS INC	240510	0005A	-9300	240510	6		
20050202	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	14	903849107	ULTIMATE ELECTRONICS INC	180510	0005A	-60000	180510	7		
20050203	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	15	903849107	ULTIMATE ELECTRONICS INC	180477	0005A	-33	180477	8		
20050204	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	16	903849107	ULTIMATE ELECTRONICS INC	146377	0005A	-34100	146377	9		
20050207	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	17	903849107	ULTIMATE ELECTRONICS INC	163170	0005A	16793	163170	10		
20050208	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	18	903849107	ULTIMATE ELECTRONICS INC	146720	0005A	-16450	146720	11		
20050209	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	19	903849107	ULTIMATE ELECTRONICS INC	137437	0005A	-9283	137437	12		
20050210	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	20	903849107	ULTIMATE ELECTRONICS INC	91337	0005A	-46100	91337	13		
20050211	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	21	903849107	ULTIMATE ELECTRONICS INC	87737	0005A	-3600	87737	14		
20050214	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	22	903849107	ULTIMATE ELECTRONICS INC	55737	0005A	-32000	55737	15		
20050215	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	23	903849107	ULTIMATE ELECTRONICS INC	46737	0005A	-9000	46737	16		
20050324	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	49	903849107	ULTIMATE ELECTRONICS INC	2000	0005A	2000	2000	1		
20050328	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	50	903849107	ULTIMATE ELECTRONICS INC	28000	0005A	26000	28000	2		
20050329	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	51	903849107	ULTIMATE ELECTRONICS INC	16031	0005A	-11969	16031	3		
20050107	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	1	G7303A109	QIAO XING UNIV TELEPHONE INC	155459	0005A	155459	0	0		
20050110	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	2	G7303A109	QIAO XING UNIV TELEPHONE INC	146489	0005A	-8970	0	0		
20050111	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	3	G7303A109	QIAO XING UNIV TELEPHONE INC	131258	0005A	-15231	0	0		
20050112	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	4	G7303A109	QIAO XING UNIV TELEPHONE INC	131258	0005A	0	0	0		
20050113	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	5	G7303A109	QIAO XING UNIV TELEPHONE INC	131258	0005A	0	0	0		
20050114	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	6	G7303A109	QIAO XING UNIV TELEPHONE INC	135218	0005A	3960	3960	1		
20050118	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	7	G7303A109	QIAO XING UNIV TELEPHONE INC	153495	0005A	18277	22237	2		
20050119	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	8	G7303A109	QIAO XING UNIV TELEPHONE INC	147395	0005A	-6100	16137	3		
20050120	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	9	G7303A109	QIAO XING UNIV TELEPHONE INC	131395	0005A	-16000	137	4		
20050121	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	10	G7303A109	QIAO XING UNIV TELEPHONE INC	50148	0005A	-81247	0	0		
20050124	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	11	G7303A109	QIAO XING UNIV TELEPHONE INC	25448	0005A	-24700	0	0		
20050125	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	12	G7303A109	QIAO XING UNIV TELEPHONE INC	17448	0005A	-8000	0	0		
20050126	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	13	G7303A109	QIAO XING UNIV TELEPHONE INC	12548	0005A	-4900	0	0		
20050127	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	14	G7303A109	QIAO XING UNIV TELEPHONE INC	7210	0005A	-5338	0	0		
20050224	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	12	G7303A109	QIAO XING UNIV TELEPHONE INC	9000	0005A	9000	9000	1		
20050225	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	13	G7303A109	QIAO XING UNIV TELEPHONE INC	2000	0005A	-7000	2000	2		
20050228	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	14	G7303A109	QIAO XING UNIV TELEPHONE INC	19800	0005A	17800	19800	3		
20050301	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	15	G7303A109	QIAO XING UNIV TELEPHONE INC	17800	0005A	-2000	17800	4		
20050302	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	16	G7303A109	QIAO XING UNIV TELEPHONE INC	30240	0005A	12440	30240	5		
20050303	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	17	G7303A109	QIAO XING UNIV TELEPHONE INC	66597	0005A	36357	66597	6		
20050304	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	18	G7303A109	QIAO XING UNIV TELEPHONE INC	130948	0005A	64351	130948	7		
20050307	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	19	G7303A109	QIAO XING UNIV TELEPHONE INC	129748	0005A	-1200	129748	8		
20050308	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	20	G7303A109	QIAO XING UNIV TELEPHONE INC	120925	0005A	-8823	120925	9		
20050309	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	21	G7303A109	QIAO XING UNIV TELEPHONE INC	116844	0005A	-4081	116844	10		
20050310	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	22	G7303A109	QIAO XING UNIV TELEPHONE INC	116844	0005A	0	116844	11		
20050311	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	23	G7303A109	QIAO XING UNIV TELEPHONE INC	116744	0005A	-100	116744	12		
20050314	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	24	G7303A109	QIAO XING UNIV TELEPHONE INC	111744	0005A	-5000	111744	13		
20050315	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	25	G7303A109	QIAO XING UNIV TELEPHONE INC	104744	0005A	-7000	104744	14		
20050316	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	26	G7303A109	QIAO XING UNIV TELEPHONE INC	97744	0005A	-7000	97744	15		
20050317	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	27	G7303A109	QIAO XING UNIV TELEPHONE INC	32744	0005A	-65000	32744	16		
20050318	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	28	G7303A109	QIAO XING UNIV TELEPHONE INC	23444	0005A	-9300	23444	17		
20050321	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	29	G7303A109	QIAO XING UNIV TELEPHONE INC	13444	0005A	-10000	13444	18		
20050322	XING	QIAO XING UNIV TELEPHONE INC	Q	Y	30	G7303A109	QIAO XING UNIV TELEPHONE INC	13744	0005A	300	13744	19		
20050111	ARWR	ARROWHEAD RESEARCH CORP	S	Y	3	42797100	ARROWHEAD RESEARCH CORP	7250	0010A	7250	0	0		
20050112	ARWR	ARROWHEAD RESEARCH CORP	S	Y	4	42797100	ARROWHEAD RESEARCH CORP	10000	0010A	2750	2750	1		
20050113	ARWR	ARROWHEAD RESEARCH CORP	S	Y	5	42797100	ARROWHEAD RESEARCH CORP	20000	0010A	10000	12750	2		
20050114	ARWR	ARROWHEAD RESEARCH CORP	S	Y	6	42797100	ARROWHEAD RESEARCH CORP	20000	0010A	0	12750	3		
20050118	ARWR	ARROWHEAD RESEARCH CORP	S	Y	7	42797100	ARROWHEAD RESEARCH CORP	19450	0010A	-550	12200	4		
20050119	ARWR	ARROWHEAD RESEARCH CORP	S	Y	8	42797100	ARROWHEAD RESEARCH CORP	19450	0010A	0	12200	5		
20050120	ARWR	ARROWHEAD RESEARCH CORP	S	Y	9	42797100	ARROWHEAD RESEARCH CORP	24450	0010A	5000	17200	6		
20050121	ARWR	ARROWHEAD RESEARCH CORP	S	Y	10	42797100	ARROWHEAD RESEARCH CORP	34450	0010A	10000	27200	7		
20050124	ARWR	ARROWHEAD RESEARCH CORP	S	Y	11	42797100	ARROWHEAD RESEARCH CORP	38850	0010A	4400	31600	8		
20050125	ARWR	ARROWHEAD RESEARCH CORP	S	Y	12	42797100	ARROWHEAD RESEARCH CORP	43810	0010A	4960	36560	9		

20050126	ARWR	ARROWHEAD RESEARCH CORP	S	Y	13	42797100	ARROWHEAD RESEARCH CORP	45000	0010A	1190	37750	10
20050127	ARWR	ARROWHEAD RESEARCH CORP	S	Y	14	42797100	ARROWHEAD RESEARCH CORP	43500	0010A	-1500	36250	11
20050202	ARWR	ARROWHEAD RESEARCH CORP	S	Y	18	42797100	ARROWHEAD RESEARCH CORP	3350	0010A	3350	3350	1
20050203	ARWR	ARROWHEAD RESEARCH CORP	S	Y	19	42797100	ARROWHEAD RESEARCH CORP	3350	0010A	0	3350	2
20050204	ARWR	ARROWHEAD RESEARCH CORP	S	Y	20	42797100	ARROWHEAD RESEARCH CORP	3335	0010A	-15	3335	3
20050207	ARWR	ARROWHEAD RESEARCH CORP	S	Y	21	42797100	ARROWHEAD RESEARCH CORP	10000	0010A	6665	10000	4
20050208	ARWR	ARROWHEAD RESEARCH CORP	S	Y	22	42797100	ARROWHEAD RESEARCH CORP	9860	0010A	-140	9860	5
20050209	ARWR	ARROWHEAD RESEARCH CORP	S	Y	23	42797100	ARROWHEAD RESEARCH CORP	9860	0010A	0	9860	6
20050210	ARWR	ARROWHEAD RESEARCH CORP	S	Y	24	42797100	ARROWHEAD RESEARCH CORP	55000	0010A	45140	55000	7
20050211	ARWR	ARROWHEAD RESEARCH CORP	S	Y	25	42797100	ARROWHEAD RESEARCH CORP	72500	0010A	17500	72500	8
20050214	ARWR	ARROWHEAD RESEARCH CORP	S	Y	26	42797100	ARROWHEAD RESEARCH CORP	37500	0010A	-35000	37500	9
20050215	ARWR	ARROWHEAD RESEARCH CORP	S	Y	27	42797100	ARROWHEAD RESEARCH CORP	37500	0010A	0	37500	10
20050216	ARWR	ARROWHEAD RESEARCH CORP	S	Y	28	42797100	ARROWHEAD RESEARCH CORP	22500	0010A	-15000	22500	11
20050217	ARWR	ARROWHEAD RESEARCH CORP	S	Y	29	42797100	ARROWHEAD RESEARCH CORP	40000	0010A	17500	40000	12
20050218	ARWR	ARROWHEAD RESEARCH CORP	S	Y	30	42797100	ARROWHEAD RESEARCH CORP	17500	0010A	-22500	17500	13
20050222	ARWR	ARROWHEAD RESEARCH CORP	S	Y	31	42797100	ARROWHEAD RESEARCH CORP	17500	0010A	0	17500	14
20050223	ARWR	ARROWHEAD RESEARCH CORP	S	Y	32	42797100	ARROWHEAD RESEARCH CORP	2500	0010A	-15000	2500	15
20050224	ARWR	ARROWHEAD RESEARCH CORP	S	Y	33	42797100	ARROWHEAD RESEARCH CORP	2500	0010A	0	2500	16
20050309	ARWR	ARROWHEAD RESEARCH CORP	S	Y	42	42797100	ARROWHEAD RESEARCH CORP	500	0010A	500	500	1
20050310	ARWR	ARROWHEAD RESEARCH CORP	S	Y	43	42797100	ARROWHEAD RESEARCH CORP	1500	0010A	1000	1500	2
20050311	ARWR	ARROWHEAD RESEARCH CORP	S	Y	44	42797100	ARROWHEAD RESEARCH CORP	5000	0010A	3500	5000	3
20050314	ARWR	ARROWHEAD RESEARCH CORP	S	Y	45	42797100	ARROWHEAD RESEARCH CORP	4645	0010A	-355	4645	4
20050315	ARWR	ARROWHEAD RESEARCH CORP	S	Y	46	42797100	ARROWHEAD RESEARCH CORP	4645	0010A	0	4645	5
20050316	ARWR	ARROWHEAD RESEARCH CORP	S	Y	47	42797100	ARROWHEAD RESEARCH CORP	4645	0010A	0	4645	6
20050322	ARWR	ARROWHEAD RESEARCH CORP	S	Y	51	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	7500	7500	1
20050323	ARWR	ARROWHEAD RESEARCH CORP	S	Y	52	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	0	7500	2
20050324	ARWR	ARROWHEAD RESEARCH CORP	S	Y	53	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	0	7500	3
20050328	ARWR	ARROWHEAD RESEARCH CORP	S	Y	54	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	0	7500	4
20050329	ARWR	ARROWHEAD RESEARCH CORP	S	Y	55	42797100	ARROWHEAD RESEARCH CORP	7500	0010A	0	7500	5
20050330	ARWR	ARROWHEAD RESEARCH CORP	S	Y	56	42797100	ARROWHEAD RESEARCH CORP	5000	0010A	-2500	5000	6
20050405	ARWR	ARROWHEAD RESEARCH CORP	S	Y	60	42797100	ARROWHEAD RESEARCH CORP	5000	0010A	5000	5000	1
20050121	TKER	TASKER CAPITAL CORPORATION	U	Y	1	87652D109	TASKER CAPITAL CORPORATION	900	0012A	900	0	0
20050124	TKER	TASKER CAPITAL CORPORATION	U	Y	2	87652D109	TASKER CAPITAL CORPORATION	900	0012A	0	0	0
20050125	TKER	TASKER CAPITAL CORPORATION	U	Y	3	87652D109	TASKER CAPITAL CORPORATION	37100	0012A	36200	0	0
20050126	TKER	TASKER CAPITAL CORPORATION	U	Y	4	87652D109	TASKER CAPITAL CORPORATION	50000	0012A	12900	12900	1
20050127	TKER	TASKER CAPITAL CORPORATION	U	Y	5	87652D109	TASKER CAPITAL CORPORATION	50000	0012A	0	12900	2
20050128	TKER	TASKER CAPITAL CORPORATION	U	Y	6	87652D109	TASKER CAPITAL CORPORATION	50000	0012A	0	12900	3
20050131	TKER	TASKER CAPITAL CORPORATION	U	Y	7	87652D109	TASKER CAPITAL CORPORATION	52000	0012A	2000	14900	4
20050201	TKER	TASKER CAPITAL CORPORATION	U	Y	8	87652D109	TASKER CAPITAL CORPORATION	100000	0012A	48000	62900	5
20050202	TKER	TASKER CAPITAL CORPORATION	U	Y	9	87652D109	TASKER CAPITAL CORPORATION	115500	0012A	15500	78400	6
20050203	TKER	TASKER CAPITAL CORPORATION	U	Y	10	87652D109	TASKER CAPITAL CORPORATION	135000	0012A	19500	97900	7
20050204	TKER	TASKER CAPITAL CORPORATION	U	Y	11	87652D109	TASKER CAPITAL CORPORATION	135000	0012A	0	97900	8
20050207	TKER	TASKER CAPITAL CORPORATION	U	Y	12	87652D109	TASKER CAPITAL CORPORATION	155000	0012A	20000	117900	9
20050208	TKER	TASKER CAPITAL CORPORATION	U	Y	13	87652D109	TASKER CAPITAL CORPORATION	226400	0012A	71400	189300	10
20050209	TKER	TASKER CAPITAL CORPORATION	U	Y	14	87652D109	TASKER CAPITAL CORPORATION	265000	0012A	38600	227900	11
20050210	TKER	TASKER CAPITAL CORPORATION	U	Y	15	87652D109	TASKER CAPITAL CORPORATION	275000	0012A	10000	237900	12
20050211	TKER	TASKER CAPITAL CORPORATION	U	Y	16	87652D109	TASKER CAPITAL CORPORATION	275000	0012A	0	237900	13
20050214	TKER	TASKER CAPITAL CORPORATION	U	Y	17	87652D109	TASKER CAPITAL CORPORATION	276200	0012A	1200	239100	14
20050215	TKER	TASKER CAPITAL CORPORATION	U	Y	18	87652D109	TASKER CAPITAL CORPORATION	276200	0012A	0	239100	15
20050216	TKER	TASKER CAPITAL CORPORATION	U	Y	19	87652D109	TASKER CAPITAL CORPORATION	355000	0012A	78800	317900	16
20050217	TKER	TASKER CAPITAL CORPORATION	U	Y	20	87652D109	TASKER CAPITAL CORPORATION	379940	0012A	24940	342840	17
20050218	TKER	TASKER CAPITAL CORPORATION	U	Y	21	87652D109	TASKER CAPITAL CORPORATION	379940	0012A	0	342840	18
20050209	FFH	Fairfax Financial Holdings Limited	NYSE	Y	23	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1000	0013A	1000	1000	1
20050210	FFH	Fairfax Financial Holdings Limited	NYSE	Y	24	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	2000	0013A	1000	2000	2
20050211	FFH	Fairfax Financial Holdings Limited	NYSE	Y	25	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	-100	1900	3
20050214	FFH	Fairfax Financial Holdings Limited	NYSE	Y	26	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	4
20050215	FFH	Fairfax Financial Holdings Limited	NYSE	Y	27	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	5
20050216	FFH	Fairfax Financial Holdings Limited	NYSE	Y	28	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	6
20050217	FFH	Fairfax Financial Holdings Limited	NYSE	Y	29	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	7
20050218	FFH	Fairfax Financial Holdings Limited	NYSE	Y	30	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	8
20050222	FFH	Fairfax Financial Holdings Limited	NYSE	Y	31	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	9
20050223	FFH	Fairfax Financial Holdings Limited	NYSE	Y	32	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	10
20050224	FFH	Fairfax Financial Holdings Limited	NYSE	Y	33	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	11
20050225	FFH	Fairfax Financial Holdings Limited	NYSE	Y	34	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	12
20050228	FFH	Fairfax Financial Holdings Limited	NYSE	Y	35	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	13
20050301	FFH	Fairfax Financial Holdings Limited	NYSE	Y	36	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	14
20050302	FFH	Fairfax Financial Holdings Limited	NYSE	Y	37	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	15
20050303	FFH	Fairfax Financial Holdings Limited	NYSE	Y	38	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1826	0013A	-74	1826	16
20050304	FFH	Fairfax Financial Holdings Limited	NYSE	Y	39	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	74	1900	17
20050307	FFH	Fairfax Financial Holdings Limited	NYSE	Y	40	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	18
20050308	FFH	Fairfax Financial Holdings Limited	NYSE	Y	41	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	1900	0013A	0	1900	19
20050210	DTOI	DTOMI INC NEW	U	Y	4	26250P205	DTOMI INC NEW	25000	0015A	25000	25000	1
20050211	DTOI	DTOMI INC NEW	U	Y	5	26250P205	DTOMI INC NEW	25000	0015A	0	25000	2
20050214	DTOI	DTOMI INC NEW	U	Y	6	26250P205	DTOMI INC NEW	10000	0015A	-15000	10000	3
20050215	DTOI	DTOMI INC NEW	U	Y	7	26250P205	DTOMI INC NEW	85000	0015A	75000	85000	4
20050216	DTOI	DTOMI INC NEW	U	Y	8	26250P205	DTOMI INC NEW	120000	0015A	35000	120000	5
20050217	DTOI	DTOMI INC NEW	U	Y	9	26250P205	DTOMI INC NEW	95000	0015A	-25000	95000	6
20050218	DTOI	DTOMI INC NEW	U	Y	10	26250P205	DTOMI INC NEW	175000	0015A	80000	175000	7
20050222	DTOI	DTOMI INC NEW	U	Y	11	26250P205	DTOMI INC NEW	222000	0015A	47000	222000	8
20050223	DTOI	DTOMI INC NEW	U	Y	12	26250P205	DTOMI INC NEW	342000	0015A	120000	342000	9
20050224	DTOI	DTOMI INC NEW	U	Y	13	26250P205	DTOMI INC NEW	402000	0015A	60000	402000	10
20050225	DTOI	DTOMI INC NEW	U	Y	14	26250P205	DTOMI INC NEW	496082	0015A	94082	496082	11
20050228	DTOI	DTOMI INC NEW	U	Y	15	26250P205	DTOMI INC NEW	84082	0015A	-412000	84082	12
20050301	DTOI	DTOMI INC NEW	U	Y	16	26250P205	DTOMI INC NEW	84082	0015A	0	84082	13
20050302	DTOI	DTOMI INC NEW	U	Y	17	26250P205	DTOMI INC NEW	84082	0015A	0	84082	14
20050303	DTOI	DTOMI INC NEW	U	Y	18	26250P205	DTOMI INC NEW	84082	0015A	0	84082	15
20050126	IFLB	INFINIUM LABS INC	U	Y	4	45665U104	INFINIUM LABS INC	6964	0015A	6964	6964	1
20050202	IFLB	INFINIUM LABS INC	U	Y	9	45665U104	INFINIUM LABS INC	10948	0015A	10948	10948	1
20050203	IFLB	INFINIUM LABS INC	U	Y	10	45665U104	INFINIUM LABS INC	13204	0015A	2256	13204	2
20050207	IFLB	INFINIUM LABS INC	U	Y	12	45665U104	INFINIUM LABS INC	42500	0015A	42500	42500	1
20050208	IFLB	INFINIUM LABS INC	U	Y	13	45665U104	INFINIUM LABS INC	39700	0015A	-2800	39700	2
20050209	IFLB	INFINIUM LABS INC	U	Y	14	45665U104	INFINIUM LABS INC	57700	0015A	18000	57700	3
20050210	IFLB	INFINIUM LABS INC	U	Y	15	45665U104	INFINIUM LABS INC	42700	0015A	-15000	42700	4
20050211	IFLB	INFINIUM LABS INC	U	Y	16	45665U104	INFINIUM LABS INC	32700	0015A	-10000	32700	5
20050214	IFLB	INFINIUM LABS INC	U	Y	17	45665U104	INFINIUM LABS INC	27700	0015A	-5000	27700	6
20050215	IFLB	INFINIUM LABS INC	U	Y	18	45665U104	INFINIUM LABS INC	14256	0015A	-13444	14256	7
20050216	IFLB	INFINIUM LABS INC	U	Y	19	45665U104	INFINIUM LABS INC	7956	0015A	-6300	7956	8
20050217	IFLB	INFINIUM LABS INC	U	Y	20	45665U104	INFINIUM LABS INC	17456	0015A	9500	17456	9
20050218	IFLB	INFINIUM LABS INC	U	Y	21	45665U104	INFINIUM LABS INC	66256	0015A	48800	66256	10
20050222	IFLB	INFINIUM LABS INC	U	Y	22	45665U104	INFINIUM LABS INC	70256	0015A	4000	70256	11
20050223	IFLB	INFINIUM LABS INC	U	Y	23	45665U104	INFINIUM LABS INC	45256	0015A	-25000	45256	12
20050224	IFLB	INFINIUM LABS INC	U	Y	24	45665U104	INFINIUM LABS INC	39256	0015A	-6000	39256	13
20050225	IFLB	INFINIUM LABS INC	U	Y	25	45665U104	INFINIUM LABS INC	9000	0015A	-30256	9000	14
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	15700	0015A	15700	15700	1
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	14700	0015A	-1000	14700	2
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	832800	0015A	832800	832800	1
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	833300	0015A	500	833300	2
20050329	IFLB	INFINIUM LABS INC	U	Y	46	45665U104	INFINIUM LABS INC	836300	0015A	3000	836300	3
20050330	IFLB	INFINIUM LABS INC	U	Y	47	45665U104	INFINIUM LABS INC	836300	0015A	0	836300	4
20050331	IFLB	INFINIUM LABS INC	U	Y	48	45665U104	INFINIUM LABS INC	836300	0015A	0	836300	5
20050202	TIDE	TIDELANDS OIL & GAS CORP	U	Y	1	886405109	TIDELANDS OIL & GAS CORP	79000	0015A	79000	0	0
20050203	TIDE	TIDELANDS OIL & GAS CORP	U	Y	2	886405109	TIDELANDS OIL & GAS CORP	88000	0015A	9000	0	0
20050204	TIDE	TIDELANDS OIL & GAS CORP	U	Y	3	886405109	TIDELANDS OIL & GAS CORP	97000	0015A	9000	0	0
20050207	TIDE	TIDELANDS OIL & GAS CORP	U	Y	4	886405109	TIDELANDS OIL & GAS CORP	107500	0015A	10500	10500	1
20050208	TIDE	TIDELANDS OIL & GAS CORP	U	Y	5	886405109	TIDELANDS OIL & GAS CORP	107500	0015A	0	10500	2
20050209	TIDE	TIDELANDS OIL & GAS CORP	U	Y	6	886405109	TIDELANDS OIL & GAS CORP	137500	0015A	30000	40500	3
20050210	TIDE	TIDELANDS OIL & GAS CORP	U	Y	7	886405109	TIDELANDS OIL & GAS CORP	142000	0015A	4500	45000	4
20050211	TIDE	TIDELANDS OIL & GAS CORP	U	Y	8	886405109	TIDELANDS OIL & GAS CORP	152000	0015A	10000	55000	5
20050214	TIDE	TIDELANDS OIL & GAS CORP	U	Y	9	886405109	TIDELANDS OIL & GAS CORP	162000	0015A	10000	65000	6
20050215	TIDE	TIDELANDS OIL & GAS CORP	U	Y	10	886405109	TIDELANDS OIL & GAS CORP	158900	0015A	-3100	61900	7
20050216	TIDE	TIDELANDS OIL & GAS CORP	U	Y	11	886405109	TIDELANDS OIL & GAS CORP	168730	0015A	9830	71730	8
20050217	TIDE	TIDELANDS OIL & GAS CORP	U	Y	12	886405109	TIDELANDS OIL & GAS CORP	169230	0015A	500	72230	9
20050218	TIDE	TIDELANDS OIL & GAS CORP	U	Y	13	886405109	TIDELANDS OIL & GAS CORP	191230	0015A	22000	94230	10
20050222	TIDE	TIDELANDS OIL & GAS CORP	U	Y	14	886405109	TIDELANDS OIL & GAS CORP	202350	0015A	11120	105350	11
20050223	TIDE	TIDELANDS OIL & GAS CORP	U	Y	15	886405109	TIDELANDS OIL & GAS CORP	202350	0015A	0	105350	12
20050224	TIDE	TIDELANDS OIL & GAS CORP	U	Y	16	886405109	TIDELANDS OIL & GAS CORP	224350	0015A	22000	127350	13
20050225	TIDE	TIDELANDS OIL & GAS CORP	U	Y	17	886405109	TIDELANDS OIL & GAS CORP	222150	0015A	-2200	125150	14
20050228	TIDE	TIDELANDS OIL & GAS CORP	U	Y	18	886405109	TIDELANDS OIL & GAS CORP	222150	0015A	0	125150	15
20050301	TIDE	TIDELANDS OIL & GAS CORP	U	Y	19	886405109	TIDELANDS OIL & GAS CORP	217150	0015A	-5000	120150	16
20050302	TIDE	TIDELANDS OIL & GAS CORP	U	Y	20	886405109	TIDELANDS OIL & GAS CORP	217150	0015A	0	120150	17
20050303	TIDE	TIDELANDS OIL & GAS CORP	U	Y	21	886405109	TIDELANDS OIL & GAS CORP	217650	0015A	500	120650	18
20050304	TIDE	TIDELANDS OIL & GAS CORP	U	Y	22	886405109	TIDELANDS OIL & GAS CORP	192650	0015A	-25000	95650	19
20050307	TIDE	TIDELANDS OIL & GAS CORP	U	Y	23	886405109	TIDELANDS OIL & GAS CORP	187740	0015A	-4910	90740	20
20050308	TIDE	TIDELANDS OIL & GAS CORP	U	Y	24	886405109	TIDELANDS OIL & GAS CORP	187740	0015A	0	90740	21
20050309	TIDE	TIDELANDS OIL & GAS CORP	U	Y	25	886405109	TIDELANDS OIL & GAS CORP	55940	0015A	-131800	0	0
20050310	TIDE	TIDELANDS OIL & GAS CORP	U	Y	26	886405109	TIDELANDS OIL & GAS CORP	61240	0015A	5300	5300	1
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	91500	0019A	91500	0	0
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	260864	0019A	169364	0	0
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	6724	0019A	-254140	0	0
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	25422	0019A	18698	18698	1
20050128	DAL	Delta Air Lines, Inc.	NYSE	Y	15	247361108	DELTA AIR LINES INC DEL	97	0019A	97	97	1

20050302	DAL	Delta Air Lines, Inc.	NYSE	Y	37	247361108	DELTA AIR LINES INC DEL	1799	0019A	1799	1799	1		
20050303	DAL	Delta Air Lines, Inc.	NYSE	Y	38	247361108	DELTA AIR LINES INC DEL	8899	0019A	7100	8899	2		
20050304	DAL	Delta Air Lines, Inc.	NYSE	Y	39	247361108	DELTA AIR LINES INC DEL	90029	0019A	81130	90029	3		
20050307	DAL	Delta Air Lines, Inc.	NYSE	Y	40	247361108	DELTA AIR LINES INC DEL	83957	0019A	-6072	83957	4		
20050315	DAL	Delta Air Lines, Inc.	NYSE	Y	46	247361108	DELTA AIR LINES INC DEL	7501	0019A	7501	7501	1		
20050316	DAL	Delta Air Lines, Inc.	NYSE	Y	47	247361108	DELTA AIR LINES INC DEL	7501	0019A	0	7501	2		
20050317	DAL	Delta Air Lines, Inc.	NYSE	Y	48	247361108	DELTA AIR LINES INC DEL	7501	0019A	0	7501	3		
20050318	DAL	Delta Air Lines, Inc.	NYSE	Y	49	247361108	DELTA AIR LINES INC DEL	7476	0019A	-25	7476	4		
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	3276	0019A	-4200	3276	5		
20050322	DAL	Delta Air Lines, Inc.	NYSE	Y	51	247361108	DELTA AIR LINES INC DEL	241871	0019A	238595	241871	6		
20050323	DAL	Delta Air Lines, Inc.	NYSE	Y	52	247361108	DELTA AIR LINES INC DEL	939652	0019A	697781	939652	7		
20050324	DAL	Delta Air Lines, Inc.	NYSE	Y	53	247361108	DELTA AIR LINES INC DEL	910299	0019A	-29353	910299	8		
20050328	DAL	Delta Air Lines, Inc.	NYSE	Y	54	247361108	DELTA AIR LINES INC DEL	908189	0019A	-2110	908189	9		
20050329	DAL	Delta Air Lines, Inc.	NYSE	Y	55	247361108	DELTA AIR LINES INC DEL	718370	0019A	-189819	718370	10		
20050330	DAL	Delta Air Lines, Inc.	NYSE	Y	56	247361108	DELTA AIR LINES INC DEL	480076	0019A	-238294	480076	11		
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	433237	0019A	-46839	433237	12		
20050401	DAL	Delta Air Lines, Inc.	NYSE	Y	58	247361108	DELTA AIR LINES INC DEL	372231	0019A	-61006	372231	13		
20050404	DAL	Delta Air Lines, Inc.	NYSE	Y	59	247361108	DELTA AIR LINES INC DEL	152169	0019A	-220062	152169	14		
20050207	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	6	256058108	DOBI MEDICAL INTERNATIONAL INC	2698	0019A	2698	2698	1		
20050208	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	7	256058108	DOBI MEDICAL INTERNATIONAL INC	2698	0019A	0	2698	2		
20050209	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	8	256058108	DOBI MEDICAL INTERNATIONAL INC	198	0019A	-2500	198	3		
20050210	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	9	256058108	DOBI MEDICAL INTERNATIONAL INC	5198	0019A	5000	5198	4		
20050211	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	10	256058108	DOBI MEDICAL INTERNATIONAL INC	39898	0019A	34700	39898	5		
20050214	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	11	256058108	DOBI MEDICAL INTERNATIONAL INC	35498	0019A	-4400	35498	6		
20050215	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	12	256058108	DOBI MEDICAL INTERNATIONAL INC	37498	0019A	2000	37498	7		
20050216	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	13	256058108	DOBI MEDICAL INTERNATIONAL INC	39998	0019A	2500	39998	8		
20050217	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	14	256058108	DOBI MEDICAL INTERNATIONAL INC	38998	0019A	-1000	38998	9		
20050218	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	15	256058108	DOBI MEDICAL INTERNATIONAL INC	33248	0019A	-5750	33248	10		
20050222	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	16	256058108	DOBI MEDICAL INTERNATIONAL INC	35748	0019A	2500	35748	11		
20050223	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	17	256058108	DOBI MEDICAL INTERNATIONAL INC	38248	0019A	2500	38248	12		
20050224	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	18	256058108	DOBI MEDICAL INTERNATIONAL INC	40748	0019A	2500	40748	13		
20050225	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	19	256058108	DOBI MEDICAL INTERNATIONAL INC	9248	0019A	-31500	9248	14		
20050228	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	20	256058108	DOBI MEDICAL INTERNATIONAL INC	24344	0019A	15096	24344	15		
20050209	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	1	26745T101	DYADIC INTERNATIONAL, INC.	49722	0019A	49722	0	0		
20050210	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	2	26745T101	DYADIC INTERNATIONAL, INC.	50722	0019A	1000	0	0		
20050211	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	3	26745T101	DYADIC INTERNATIONAL, INC.	70222	0019A	19500	0	0		
20050214	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	4	26745T101	DYADIC INTERNATIONAL, INC.	71222	0019A	1000	1000	1		
20050215	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	5	26745T101	DYADIC INTERNATIONAL, INC.	71722	0019A	500	1500	2		
20050216	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	6	26745T101	DYADIC INTERNATIONAL, INC.	71722	0019A	0	1500	3		
20050217	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	7	26745T101	DYADIC INTERNATIONAL, INC.	72022	0019A	300	1800	4		
20050218	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	8	26745T101	DYADIC INTERNATIONAL, INC.	74022	0019A	2000	3800	5		
20050222	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	9	26745T101	DYADIC INTERNATIONAL, INC.	74022	0019A	0	3800	6		
20050223	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	10	26745T101	DYADIC INTERNATIONAL, INC.	74022	0019A	0	3800	7		
20050224	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	11	26745T101	DYADIC INTERNATIONAL, INC.	74222	0019A	200	4000	8		
20050225	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	12	26745T101	DYADIC INTERNATIONAL, INC.	74222	0019A	0	4000	9		
20050228	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	13	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	2000	6000	10		
20050301	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	14	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	11		
20050302	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	15	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	12		
20050303	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	16	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	13		
20050304	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	17	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	14		
20050307	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	18	26745T101	DYADIC INTERNATIONAL, INC.	76222	0019A	0	6000	15		
20050308	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	19	26745T101	DYADIC INTERNATIONAL, INC.	77222	0019A	1000	7000	16		
20050309	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	20	26745T101	DYADIC INTERNATIONAL, INC.	8647	0019A	-68575	0	0		
20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	53354	0019A	53354	0	0		
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	41365	0019A	-11989	0	0		
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	65	0019A	65	65	1		
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	36394	0019A	36394	36394	1		
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	36694	0019A	300	36694	2		
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	107642	0019A	70948	107642	3		
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	103342	0019A	-4300	103342	4		
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	41458	0019A	-61884	41458	5		
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	82458	0019A	41000	82458	6		
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	44958	0019A	-37500	44958	7		
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	16558	0019A	-28400	16558	8		
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	2900	0019A	2900	2900	1		
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	11800	0019A	8900	11800	2		
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	5800	0019A	-6000	5800	3		
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	100	0019A	100	100	1		
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	60558	0019A	60558	60558	1		
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	53203	0019A	-7355	53203	2		
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	53203	0019A	0	53203	3		
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	59983	0019A	6780	59983	4		
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	59983	0019A	0	59983	5		
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	39660	0019A	-20323	39660	6		
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	39660	0019A	0	39660	7		
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	32458	0019A	-7202	32458	8		
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	32358	0019A	-100	32358	9		
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	31438	0019A	-920	31438	10		
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	76301	0019A	44863	76301	11		
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	114578	0019A	38277	114578	12		
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	101556	0019A	-13022	101556	13		
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	80556	0019A	-21000	80556	14		
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	76278	0019A	-4278	76278	15		
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	74678	0019A	-1600	74678	16		
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	74678	0019A	0	74678	17		
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	31591	0019A	-43087	31591	18		
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	13480	0019A	13480	13480	1		
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	15680	0019A	2200	15680	2		
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	16080	0019A	400	16080	3		
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	3478	0019A	-12602	3478	4		
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	23939	0019A	23939	23939	1		
20050107	ALD	Allied Capital Corporation	NYSE	Y	1	01903Q108	ALLIED CAPITAL CORP	3281	0020A	3281	0	0		
20050110	ALD	Allied Capital Corporation	NYSE	Y	2	01903Q108	ALLIED CAPITAL CORP	667	0020A	-2614	0	0		
20050111	ALD	Allied Capital Corporation	NYSE	Y	3	01903Q108	ALLIED CAPITAL CORP	2687	0020A	2020	0	0		
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP	1143	0020A	-1544	0	0		
20050113	ALD	Allied Capital Corporation	NYSE	Y	5	01903Q108	ALLIED CAPITAL CORP	50	0020A	-1093	0	0		
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP	3543	0020A	3543	3543	1		
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP	6080	0020A	2537	6080	2		
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	5481	0020A	-599	5481	3		
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	3464	0020A	3464	3464	1		
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	11435	0020A	7971	11435	2		
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	6165	0020A	-5270	6165	3		
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	144	0020A	-6021	144	4		
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	7144	0020A	7000	7144	5		
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	7097	0020A	-47	7097	6		
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	8158	0020A	1061	8158	7		
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	4663	0020A	-3495	4663	8		
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	13773	0020A	9110	13773	9		
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	3985	0020A	-9788	3985	10		
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	1799	0020A	-2186	1799	11		
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	3495	0020A	1696	3495	12		
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	588	0020A	-2907	588	13		
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	4558	0020A	3970	4558	14		
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	1851	0020A	-2707	1851	15		
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	353	0020A	353	353	1		
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	2047	0020A	1694	2047	2		
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	5307	0020A	3260	5307	3		
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	6544	0020A	1237	6544	4		
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	39	0020A	-6505	39	5		
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	2762	0020A	2723	2762	6		
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	3051	0020A	289	3051	7		
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	175	0020A	-2876	175	8		
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	4847	0020A	4847	4847	1		
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	125	0020A	-4722	125	2		
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	1555	0020A	1430	1555	3		
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	3898	0020A	2343	3898	4		
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	164	0020A	164	164	1		
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	17329	0020A	17165	17329	2		
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	1454	0020A	1454	1454	1		
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP	1400	0020A	1400	1400	1		
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP	2197	0020A	797	2197	2		
20050331	ALD	Allied Capital Corporation	NYSE	Y	57	01903Q108	ALLIED CAPITAL CORP	4293	0020A	4293	4293	1		
20050401	ALD	Allied Capital Corporation	NYSE	Y	58	01903Q108	ALLIED CAPITAL CORP	2474	0020A	-1819	2474	2		
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP	2255	0020A	-219	2255	3		
20050405	ALD	Allied Capital Corporation	NYSE	Y	60	01903Q108	ALLIED CAPITAL CORP	8979	0020A	6724	8979	4		
20050204	JSDA	JONES SODA CO	U	Y	1	48023P106	JONES SODA CO	113500	0031A	113500	0	0		
20050207	JSDA	JONES SODA CO	U	Y	2	48023P106	JONES SODA CO	113500	0031A	0	0	0		
20050208	JSDA	JONES SODA CO	U	Y	3	48023P106	JONES SODA CO	116000	0031A	2500	0	0		
20050209	JSDA	JONES SODA CO	U	Y	4	48023P106	JONES SODA CO	119500	0031A	3500	3500	1		
20050210	JSDA	JONES SODA CO	U	Y	5	48023P106	JONES SODA CO	132500	0031A	13000	16500	2		
20050211	JSDA	JONES SODA CO	U	Y	6	48023P106	JONES SODA CO	142500	0031A	10000	26500	3		

20050214	JSDA	JONES SODA CO	U	Y	7	48023P106	JONES SODA CO	142500	0031A	0	26500	4
20050215	JSDA	JONES SODA CO	U	Y	8	48023P106	JONES SODA CO	142500	0031A	0	26500	5
20050216	JSDA	JONES SODA CO	U	Y	9	48023P106	JONES SODA CO	142500	0031A	0	26500	6
20050217	JSDA	JONES SODA CO	U	Y	10	48023P106	JONES SODA CO	142500	0031A	0	26500	7
20050218	JSDA	JONES SODA CO	U	Y	11	48023P106	JONES SODA CO	142500	0031A	0	26500	8
20050222	JSDA	JONES SODA CO	U	Y	12	48023P106	JONES SODA CO	142500	0031A	0	26500	9
20050223	JSDA	JONES SODA CO	U	Y	13	48023P106	JONES SODA CO	142500	0031A	0	26500	10
20050224	JSDA	JONES SODA CO	U	Y	14	48023P106	JONES SODA CO	142500	0031A	0	26500	11
20050225	JSDA	JONES SODA CO	U	Y	15	48023P106	JONES SODA CO	142500	0031A	0	26500	12
20050228	JSDA	JONES SODA CO	U	Y	16	48023P106	JONES SODA CO	142500	0031A	0	26500	13
20050301	JSDA	JONES SODA CO	U	Y	17	48023P106	JONES SODA CO	142500	0031A	0	26500	14
20050302	JSDA	JONES SODA CO	U	Y	18	48023P106	JONES SODA CO	142500	0031A	0	26500	15
20050303	JSDA	JONES SODA CO	U	Y	19	48023P106	JONES SODA CO	142500	0031A	0	26500	16
20050304	JSDA	JONES SODA CO	U	Y	20	48023P106	JONES SODA CO	142500	0031A	0	26500	17
20050307	JSDA	JONES SODA CO	U	Y	21	48023P106	JONES SODA CO	142500	0031A	0	26500	18
20050308	JSDA	JONES SODA CO	U	Y	22	48023P106	JONES SODA CO	142500	0031A	0	26500	19
20050309	JSDA	JONES SODA CO	U	Y	23	48023P106	JONES SODA CO	142500	0031A	0	26500	20
20050310	JSDA	JONES SODA CO	U	Y	24	48023P106	JONES SODA CO	142500	0031A	0	26500	21
20050311	JSDA	JONES SODA CO	U	Y	25	48023P106	JONES SODA CO	142500	0031A	0	26500	22
20050314	JSDA	JONES SODA CO	U	Y	26	48023P106	JONES SODA CO	142500	0031A	0	26500	23
20050315	JSDA	JONES SODA CO	U	Y	27	48023P106	JONES SODA CO	142500	0031A	0	26500	24
20050316	JSDA	JONES SODA CO	U	Y	28	48023P106	JONES SODA CO	142500	0031A	0	26500	25
20050317	JSDA	JONES SODA CO	U	Y	29	48023P106	JONES SODA CO	142500	0031A	0	26500	26
20050318	JSDA	JONES SODA CO	U	Y	30	48023P106	JONES SODA CO	167500	0031A	25000	51500	27
20050321	JSDA	JONES SODA CO	U	Y	31	48023P106	JONES SODA CO	190424	0031A	22924	74424	28
20050322	JSDA	JONES SODA CO	U	Y	32	48023P106	JONES SODA CO	190424	0031A	0	74424	29
20050323	JSDA	JONES SODA CO	U	Y	33	48023P106	JONES SODA CO	190424	0031A	0	74424	30
20050324	JSDA	JONES SODA CO	U	Y	34	48023P106	JONES SODA CO	190424	0031A	0	74424	31
20050328	JSDA	JONES SODA CO	U	Y	35	48023P106	JONES SODA CO	190424	0031A	0	74424	32
20050329	JSDA	JONES SODA CO	U	Y	36	48023P106	JONES SODA CO	190424	0031A	0	74424	33
20050330	JSDA	JONES SODA CO	U	Y	37	48023P106	JONES SODA CO	190424	0031A	0	74424	34
20050331	JSDA	JONES SODA CO	U	Y	38	48023P106	JONES SODA CO	190424	0031A	0	74424	35
20050401	JSDA	JONES SODA CO	U	Y	39	48023P106	JONES SODA CO	190424	0031A	0	74424	36
20050404	JSDA	JONES SODA CO	U	Y	40	48023P106	JONES SODA CO	190424	0031A	0	74424	37
20050405	JSDA	JONES SODA CO	U	Y	41	48023P106	JONES SODA CO	190424	0031A	0	74424	38
20050211	LBOH	LEGACY BANK (THE) (PA)	U	Y	5	52463U104	LEGACY BANK (THE) (PA)	25	0039A	25	25	1
20050214	LBOH	LEGACY BANK (THE) (PA)	U	Y	6	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	2
20050215	LBOH	LEGACY BANK (THE) (PA)	U	Y	7	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	3
20050216	LBOH	LEGACY BANK (THE) (PA)	U	Y	8	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	4
20050217	LBOH	LEGACY BANK (THE) (PA)	U	Y	9	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	5
20050218	LBOH	LEGACY BANK (THE) (PA)	U	Y	10	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	6
20050222	LBOH	LEGACY BANK (THE) (PA)	U	Y	11	52463U104	LEGACY BANK (THE) (PA)	25	0039A	0	25	7
20050223	LBOH	LEGACY BANK (THE) (PA)	U	Y	12	52463U104	LEGACY BANK (THE) (PA)	425	0039A	400	425	8
20050224	LBOH	LEGACY BANK (THE) (PA)	U	Y	13	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	9
20050225	LBOH	LEGACY BANK (THE) (PA)	U	Y	14	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	10
20050228	LBOH	LEGACY BANK (THE) (PA)	U	Y	15	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	11
20050301	LBOH	LEGACY BANK (THE) (PA)	U	Y	16	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	12
20050302	LBOH	LEGACY BANK (THE) (PA)	U	Y	17	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	13
20050303	LBOH	LEGACY BANK (THE) (PA)	U	Y	18	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	14
20050304	LBOH	LEGACY BANK (THE) (PA)	U	Y	19	52463U104	LEGACY BANK (THE) (PA)	425	0039A	0	425	15
20050131	PRNW	PROCERA NETWORKS INC	U	Y	7	74269U104	PROCERA NETWORKS INC	1251	0044A	1251	1251	1
20050201	PRNW	PROCERA NETWORKS INC	U	Y	8	74269U104	PROCERA NETWORKS INC	2451	0044A	1200	2451	2
20050202	PRNW	PROCERA NETWORKS INC	U	Y	9	74269U104	PROCERA NETWORKS INC	3951	0044A	1500	3951	3
20050204	PRNW	PROCERA NETWORKS INC	U	Y	11	74269U104	PROCERA NETWORKS INC	3401	0044A	3401	3401	1
20050207	PRNW	PROCERA NETWORKS INC	U	Y	12	74269U104	PROCERA NETWORKS INC	1270	0044A	-2131	1270	2
20050208	PRNW	PROCERA NETWORKS INC	U	Y	13	74269U104	PROCERA NETWORKS INC	16520	0044A	15250	16520	3
20050209	PRNW	PROCERA NETWORKS INC	U	Y	14	74269U104	PROCERA NETWORKS INC	13120	0044A	-3400	13120	4
20050210	PRNW	PROCERA NETWORKS INC	U	Y	15	74269U104	PROCERA NETWORKS INC	6920	0044A	-6200	6920	5
20050211	PRNW	PROCERA NETWORKS INC	U	Y	16	74269U104	PROCERA NETWORKS INC	7800	0044A	880	7800	6
20050214	PRNW	PROCERA NETWORKS INC	U	Y	17	74269U104	PROCERA NETWORKS INC	8334	0044A	534	8334	7
20050215	PRNW	PROCERA NETWORKS INC	U	Y	18	74269U104	PROCERA NETWORKS INC	2602	0044A	-5732	2602	8
20050216	PRNW	PROCERA NETWORKS INC	U	Y	19	74269U104	PROCERA NETWORKS INC	8252	0044A	5650	8252	9
20050217	PRNW	PROCERA NETWORKS INC	U	Y	20	74269U104	PROCERA NETWORKS INC	9684	0044A	1432	9684	10
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	3184	0044A	-6500	3184	11
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	35684	0044A	32500	35684	12
20050223	PRNW	PROCERA NETWORKS INC	U	Y	23	74269U104	PROCERA NETWORKS INC	54684	0044A	19000	54684	13
20050224	PRNW	PROCERA NETWORKS INC	U	Y	24	74269U104	PROCERA NETWORKS INC	44608	0044A	-10076	44608	14
20050225	PRNW	PROCERA NETWORKS INC	U	Y	25	74269U104	PROCERA NETWORKS INC	49608	0044A	5000	49608	15
20050228	PRNW	PROCERA NETWORKS INC	U	Y	26	74269U104	PROCERA NETWORKS INC	45608	0044A	-4000	45608	16
20050301	PRNW	PROCERA NETWORKS INC	U	Y	27	74269U104	PROCERA NETWORKS INC	55933	0044A	10325	55933	17
20050302	PRNW	PROCERA NETWORKS INC	U	Y	28	74269U104	PROCERA NETWORKS INC	43633	0044A	-12300	43633	18
20050303	PRNW	PROCERA NETWORKS INC	U	Y	29	74269U104	PROCERA NETWORKS INC	27509	0044A	-16124	27509	19
20050304	PRNW	PROCERA NETWORKS INC	U	Y	30	74269U104	PROCERA NETWORKS INC	48209	0044A	20700	48209	20
20050307	PRNW	PROCERA NETWORKS INC	U	Y	31	74269U104	PROCERA NETWORKS INC	33309	0044A	-14900	33309	21
20050308	PRNW	PROCERA NETWORKS INC	U	Y	32	74269U104	PROCERA NETWORKS INC	15699	0044A	-17610	15699	22
20050309	PRNW	PROCERA NETWORKS INC	U	Y	33	74269U104	PROCERA NETWORKS INC	25499	0044A	9800	25499	23
20050311	PRNW	PROCERA NETWORKS INC	U	Y	35	74269U104	PROCERA NETWORKS INC	999	0044A	999	999	1
20050314	PRNW	PROCERA NETWORKS INC	U	Y	36	74269U104	PROCERA NETWORKS INC	24	0044A	-975	24	2
20050317	PRNW	PROCERA NETWORKS INC	U	Y	39	74269U104	PROCERA NETWORKS INC	11844	0044A	11844	11844	1
20050318	PRNW	PROCERA NETWORKS INC	U	Y	40	74269U104	PROCERA NETWORKS INC	11544	0044A	-300	11544	2
20050321	PRNW	PROCERA NETWORKS INC	U	Y	41	74269U104	PROCERA NETWORKS INC	13144	0044A	1600	13144	3
20050322	PRNW	PROCERA NETWORKS INC	U	Y	42	74269U104	PROCERA NETWORKS INC	10144	0044A	-3000	10144	4
20050323	PRNW	PROCERA NETWORKS INC	U	Y	43	74269U104	PROCERA NETWORKS INC	12144	0044A	2000	12144	5
20050324	PRNW	PROCERA NETWORKS INC	U	Y	44	74269U104	PROCERA NETWORKS INC	10344	0044A	-1800	10344	6
20050328	PRNW	PROCERA NETWORKS INC	U	Y	45	74269U104	PROCERA NETWORKS INC	6844	0044A	-3500	6844	7
20050405	PRNW	PROCERA NETWORKS INC	U	Y	51	74269U104	PROCERA NETWORKS INC	35044	0044A	35044	35044	1
20050307	SUP	Superior Industries International, Inc.	NYSE	Y	4	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	20000	20000	1
20050308	SUP	Superior Industries International, Inc.	NYSE	Y	5	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	2
20050309	SUP	Superior Industries International, Inc.	NYSE	Y	6	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	3
20050310	SUP	Superior Industries International, Inc.	NYSE	Y	7	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	4
20050311	SUP	Superior Industries International, Inc.	NYSE	Y	8	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	5
20050314	SUP	Superior Industries International, Inc.	NYSE	Y	9	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	6
20050315	SUP	Superior Industries International, Inc.	NYSE	Y	10	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	7
20050316	SUP	Superior Industries International, Inc.	NYSE	Y	11	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	8
20050317	SUP	Superior Industries International, Inc.	NYSE	Y	12	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	9
20050318	SUP	Superior Industries International, Inc.	NYSE	Y	13	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	10
20050321	SUP	Superior Industries International, Inc.	NYSE	Y	14	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	11
20050322	SUP	Superior Industries International, Inc.	NYSE	Y	15	868168105	SUPERIOR INDUSTRIES INTL INC	20000	0045A	0	20000	12
20050323	SUP	Superior Industries International, Inc.	NYSE	Y	16	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	20000	40000	13
20050324	SUP	Superior Industries International, Inc.	NYSE	Y	17	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	0	40000	14
20050328	SUP	Superior Industries International, Inc.	NYSE	Y	18	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	0	40000	15
20050329	SUP	Superior Industries International, Inc.	NYSE	Y	19	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	0	40000	16
20050330	SUP	Superior Industries International, Inc.	NYSE	Y	20	868168105	SUPERIOR INDUSTRIES INTL INC	40000	0045A	0	40000	17
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	20030	0050A	20030	20030	1
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	39457	0050A	39457	39457	1
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	47860	0050A	8403	47860	2
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	7116	0050A	7116	7116	1
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	65155	0050A	58039	65155	2
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	79667	0050A	14512	79667	3
20050208	AGEN	ANTIGENICS INC. (DEL)	Q	Y	22	37032109	ANTIGENICS INC. (DEL)	82631	0050A	2964	82631	4
20050209	AGEN	ANTIGENICS INC. (DEL)	Q	Y	23	37032109	ANTIGENICS INC. (DEL)	77763	0050A	-4868	77763	5
20050210	AGEN	ANTIGENICS INC. (DEL)	Q	Y	24	37032109	ANTIGENICS INC. (DEL)	91508	0050A	13745	91508	6
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	102177	0050A	10669	102177	7
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	82601	0050A	-19576	82601	8
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	81120	0050A	-1481	81120	9
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	76364	0050A	-4756	76364	10
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	81407	0050A	5043	81407	11
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	106878	0050A	25471	106878	12
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	109925	0050A	3047	109925	13
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	72342	0050A	-37583	72342	14
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	83052	0050A	10710	83052	15
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	90733	0050A	7681	90733	16
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	72573	0050A	-18160	72573	17
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	34168	0050A	-38405	34168	18
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	23209	0050A	-10959	23209	19
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	3966	0050A	3966	3966	1
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	41467	0050A	37501	41467	2
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	47299	0050A	5832	47299	3
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	33745	0050A	-13554	33745	4
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	31032	0050A	-2713	31032	5
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	31773	0050A	741	31773	6
20050203	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	10	00765G109	AEOLUS PHARMACEUTICALS INC	32500	0050A	32500	32500	1
20050204	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	11	00765G109	AEOLUS PHARMACEUTICALS INC	32500	0050A	0	32500	2
20050207	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	12	00765G109	AEOLUS PHARMACEUTICALS INC	52500	0050A	20000	52500	3
20050208	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	13	00765G109	AEOLUS PHARMACEUTICALS INC	62500	0050A	10000	62500	4
20050209	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	14	00765G109	AEOLUS PHARMACEUTICALS INC	62500	0050A	0	62500	5
20050210	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	15	00765G109	AEOLUS PHARMACEUTICALS INC	62500	0050A	0	62500	6
20050211	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	16	00765G109	AEOLUS PHARMACEUTICALS INC	72500	0050A	10000	72500	7
20050214	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	17	00765G109	AEOLUS PHARMACEUTICALS INC	92500	0050A	20000	92500	8
20050215	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	18	00765G109	AEOLUS PHARMACEUTICALS INC	122500	0050A	30000	122500	9
20050216	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	19	00765G109	AEOLUS PHARMACEUTICALS INC	132500	0050A	10000	132500	10

20050217	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	20	00765G109	AEOLUS PHARMACEUTICALS INC	162500	0050A	30000	162500	11
20050218	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	21	00765G109	AEOLUS PHARMACEUTICALS INC	162500	0050A	0	162500	12
20050222	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	22	00765G109	AEOLUS PHARMACEUTICALS INC	162500	0050A	0	162500	13
20050223	AOLS	AEOLUS PHARMACEUTICALS INC	U	Y	23	00765G109	AEOLUS PHARMACEUTICALS INC	167500	0050A	5000	167500	14
20050107	ECST	ECOST.COM INC	Q	Y	1	27922W107	ECOST.COM INC	113827	0050A	113827	0	0
20050110	ECST	ECOST.COM INC	Q	Y	2	27922W107	ECOST.COM INC	52155	0050A	-61672	0	0
20050111	ECST	ECOST.COM INC	Q	Y	3	27922W107	ECOST.COM INC	43255	0050A	-8900	0	0
20050112	ECST	ECOST.COM INC	Q	Y	4	27922W107	ECOST.COM INC	43676	0050A	421	421	1
20050113	ECST	ECOST.COM INC	Q	Y	5	27922W107	ECOST.COM INC	1917	0050A	-41759	0	0
20050114	ECST	ECOST.COM INC	Q	Y	6	27922W107	ECOST.COM INC	61239	0050A	59322	59322	1
20050118	ECST	ECOST.COM INC	Q	Y	7	27922W107	ECOST.COM INC	73485	0050A	12246	71568	2
20050119	ECST	ECOST.COM INC	Q	Y	8	27922W107	ECOST.COM INC	97385	0050A	23900	95468	3
20050120	ECST	ECOST.COM INC	Q	Y	9	27922W107	ECOST.COM INC	124100	0050A	26715	122183	4
20050121	ECST	ECOST.COM INC	Q	Y	10	27922W107	ECOST.COM INC	154950	0050A	30850	153033	5
20050124	ECST	ECOST.COM INC	Q	Y	11	27922W107	ECOST.COM INC	153750	0050A	-1200	151833	6
20050125	ECST	ECOST.COM INC	Q	Y	12	27922W107	ECOST.COM INC	151165	0050A	-2585	149248	7
20050126	ECST	ECOST.COM INC	Q	Y	13	27922W107	ECOST.COM INC	96852	0050A	-54313	94935	8
20050127	ECST	ECOST.COM INC	Q	Y	14	27922W107	ECOST.COM INC	85452	0050A	-11400	83535	9
20050128	ECST	ECOST.COM INC	Q	Y	15	27922W107	ECOST.COM INC	42952	0050A	-42500	41035	10
20050131	ECST	ECOST.COM INC	Q	Y	16	27922W107	ECOST.COM INC	62652	0050A	19700	60735	11
20050201	ECST	ECOST.COM INC	Q	Y	17	27922W107	ECOST.COM INC	76552	0050A	13900	74635	12
20050202	ECST	ECOST.COM INC	Q	Y	18	27922W107	ECOST.COM INC	111637	0050A	35085	109720	13
20050203	ECST	ECOST.COM INC	Q	Y	19	27922W107	ECOST.COM INC	129387	0050A	17750	127470	14
20050204	ECST	ECOST.COM INC	Q	Y	20	27922W107	ECOST.COM INC	110729	0050A	-18658	108812	15
20050207	ECST	ECOST.COM INC	Q	Y	21	27922W107	ECOST.COM INC	116788	0050A	6059	114871	16
20050208	ECST	ECOST.COM INC	Q	Y	22	27922W107	ECOST.COM INC	132296	0050A	15508	130379	17
20050209	ECST	ECOST.COM INC	Q	Y	23	27922W107	ECOST.COM INC	139766	0050A	7470	137849	18
20050210	ECST	ECOST.COM INC	Q	Y	24	27922W107	ECOST.COM INC	138766	0050A	-1000	136849	19
20050211	ECST	ECOST.COM INC	Q	Y	25	27922W107	ECOST.COM INC	156118	0050A	17352	154201	20
20050214	ECST	ECOST.COM INC	Q	Y	26	27922W107	ECOST.COM INC	143668	0050A	-12450	141751	21
20050215	ECST	ECOST.COM INC	Q	Y	27	27922W107	ECOST.COM INC	139368	0050A	-4300	137451	22
20050216	ECST	ECOST.COM INC	Q	Y	28	27922W107	ECOST.COM INC	89246	0050A	-50122	87329	23
20050217	ECST	ECOST.COM INC	Q	Y	29	27922W107	ECOST.COM INC	54878	0050A	-34368	52961	24
20050218	ECST	ECOST.COM INC	Q	Y	30	27922W107	ECOST.COM INC	28796	0050A	-26082	26879	25
20050222	ECST	ECOST.COM INC	Q	Y	31	27922W107	ECOST.COM INC	27596	0050A	-1200	25679	26
20050223	ECST	ECOST.COM INC	Q	Y	32	27922W107	ECOST.COM INC	4332	0050A	-23264	2415	27
20050322	ECST	ECOST.COM INC	Q	Y	51	27922W107	ECOST.COM INC	1200	0050A	1200	1200	1
20050323	ECST	ECOST.COM INC	Q	Y	52	27922W107	ECOST.COM INC	2007	0050A	807	2007	2
20050121	IMM	Immtech International, Inc	Amex	Y	10	452519101	IMMTECH INT'L INC	4219	0050A	4219	4219	1
20050124	IMM	Immtech International, Inc	Amex	Y	11	452519101	IMMTECH INT'L INC	21219	0050A	17000	21219	2
20050125	IMM	Immtech International, Inc	Amex	Y	12	452519101	IMMTECH INT'L INC	31019	0050A	9800	31019	3
20050126	IMM	Immtech International, Inc	Amex	Y	13	452519101	IMMTECH INT'L INC	68119	0050A	37100	68119	4
20050127	IMM	Immtech International, Inc	Amex	Y	14	452519101	IMMTECH INT'L INC	76519	0050A	8400	76519	5
20050128	IMM	Immtech International, Inc	Amex	Y	15	452519101	IMMTECH INT'L INC	77719	0050A	1200	77719	6
20050131	IMM	Immtech International, Inc	Amex	Y	16	452519101	IMMTECH INT'L INC	65485	0050A	-12234	65485	7
20050201	IMM	Immtech International, Inc	Amex	Y	17	452519101	IMMTECH INT'L INC	66957	0050A	1472	66957	8
20050202	IMM	Immtech International, Inc	Amex	Y	18	452519101	IMMTECH INT'L INC	66457	0050A	-500	66457	9
20050203	IMM	Immtech International, Inc	Amex	Y	19	452519101	IMMTECH INT'L INC	66457	0050A	0	66457	10
20050204	IMM	Immtech International, Inc	Amex	Y	20	452519101	IMMTECH INT'L INC	74157	0050A	7700	74157	11
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	101538	0050A	27381	101538	12
20050208	IMM	Immtech International, Inc	Amex	Y	22	452519101	IMMTECH INT'L INC	104338	0050A	2800	104338	13
20050209	IMM	Immtech International, Inc	Amex	Y	23	452519101	IMMTECH INT'L INC	97125	0050A	-7213	97125	14
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	97228	0050A	103	97228	15
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	77119	0050A	-20109	77119	16
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	77119	0050A	0	77119	17
20050215	IMM	Immtech International, Inc	Amex	Y	27	452519101	IMMTECH INT'L INC	36138	0050A	-40981	36138	18
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	33738	0050A	-2400	33738	19
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	32238	0050A	-1500	32238	20
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	42738	0050A	10500	42738	21
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	42738	0050A	0	42738	22
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	29938	0050A	-12800	29938	23
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	12838	0050A	-17100	12838	24
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	12838	0050A	0	12838	25
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	12838	0050A	0	12838	26
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	12138	0050A	-700	12138	27
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	11338	0050A	-800	11338	28
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	10938	0050A	-400	10938	29
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	10138	0050A	-800	10138	30
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	4038	0050A	-6100	4038	31
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	3438	0050A	-600	3438	32
20050110	INCX	INTERCHANGE CORPORATION	S	Y	2	45845K109	INTERCHANGE CORPORATION	9821	0050A	9821	0	0
20050111	INCX	INTERCHANGE CORPORATION	S	Y	3	45845K109	INTERCHANGE CORPORATION	14063	0050A	4242	0	0
20050124	INCX	INTERCHANGE CORPORATION	S	Y	11	45845K109	INTERCHANGE CORPORATION	2090	0050A	2090	2090	1
20050125	INCX	INTERCHANGE CORPORATION	S	Y	12	45845K109	INTERCHANGE CORPORATION	58	0050A	-2032	58	2
20050126	INCX	INTERCHANGE CORPORATION	S	Y	13	45845K109	INTERCHANGE CORPORATION	5879	0050A	5821	5879	3
20050127	INCX	INTERCHANGE CORPORATION	S	Y	14	45845K109	INTERCHANGE CORPORATION	17470	0050A	11591	17470	4
20050128	INCX	INTERCHANGE CORPORATION	S	Y	15	45845K109	INTERCHANGE CORPORATION	22133	0050A	4663	22133	5
20050131	INCX	INTERCHANGE CORPORATION	S	Y	16	45845K109	INTERCHANGE CORPORATION	27218	0050A	5085	27218	6
20050201	INCX	INTERCHANGE CORPORATION	S	Y	17	45845K109	INTERCHANGE CORPORATION	18368	0050A	-8850	18368	7
20050202	INCX	INTERCHANGE CORPORATION	S	Y	18	45845K109	INTERCHANGE CORPORATION	22998	0050A	4630	22998	8
20050203	INCX	INTERCHANGE CORPORATION	S	Y	19	45845K109	INTERCHANGE CORPORATION	32298	0050A	9300	32298	9
20050204	INCX	INTERCHANGE CORPORATION	S	Y	20	45845K109	INTERCHANGE CORPORATION	46098	0050A	13800	46098	10
20050207	INCX	INTERCHANGE CORPORATION	S	Y	21	45845K109	INTERCHANGE CORPORATION	41649	0050A	-4449	41649	11
20050208	INCX	INTERCHANGE CORPORATION	S	Y	22	45845K109	INTERCHANGE CORPORATION	57335	0050A	15686	57335	12
20050209	INCX	INTERCHANGE CORPORATION	S	Y	23	45845K109	INTERCHANGE CORPORATION	89816	0050A	32481	89816	13
20050210	INCX	INTERCHANGE CORPORATION	S	Y	24	45845K109	INTERCHANGE CORPORATION	110966	0050A	21150	110966	14
20050211	INCX	INTERCHANGE CORPORATION	S	Y	25	45845K109	INTERCHANGE CORPORATION	147396	0050A	36430	147396	15
20050214	INCX	INTERCHANGE CORPORATION	S	Y	26	45845K109	INTERCHANGE CORPORATION	193776	0050A	46380	193776	16
20050215	INCX	INTERCHANGE CORPORATION	S	Y	27	45845K109	INTERCHANGE CORPORATION	187692	0050A	-6084	187692	17
20050216	INCX	INTERCHANGE CORPORATION	S	Y	28	45845K109	INTERCHANGE CORPORATION	174121	0050A	-13571	174121	18
20050217	INCX	INTERCHANGE CORPORATION	S	Y	29	45845K109	INTERCHANGE CORPORATION	164440	0050A	-9681	164440	19
20050218	INCX	INTERCHANGE CORPORATION	S	Y	30	45845K109	INTERCHANGE CORPORATION	82188	0050A	-82252	82188	20
20050222	INCX	INTERCHANGE CORPORATION	S	Y	31	45845K109	INTERCHANGE CORPORATION	38946	0050A	-43242	38946	21
20050223	INCX	INTERCHANGE CORPORATION	S	Y	32	45845K109	INTERCHANGE CORPORATION	8836	0050A	-30110	8836	22
20050401	INCX	INTERCHANGE CORPORATION	S	Y	58	45845K109	INTERCHANGE CORPORATION	20294	0050A	20294	20294	1
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	162516	0050A	162516	162516	1
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	250000	0050A	87484	250000	2
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	387497	0050A	137497	387497	3
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	396088	0050A	8591	396088	4
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	323708	0050A	-72380	323708	5
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	50000	0050A	-273708	50000	6
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	200791	0050A	200791	200791	1
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	441189	0050A	240398	441189	2
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	401038	0050A	-40151	401038	3
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	414955	0050A	13917	414955	4
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	451200	0050A	36245	451200	5
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	571296	0050A	120096	571296	6
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	909157	0050A	337861	909157	7
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	1046966	0050A	137809	1046966	8
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	1084720	0050A	37754	1084720	9
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	775778	0050A	-308942	775778	10
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	570915	0050A	-204863	570915	11
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	752931	0050A	182016	752931	12
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	717195	0050A	-35736	717195	13
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	350686	0050A	-366509	350686	14
20050310	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	34	519485106	LAW ENFORCEMENT ASSOC CORP	1000	0050A	1000	1000	1
20050311	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	35	519485106	LAW ENFORCEMENT ASSOC CORP	3500	0050A	2500	3500	2
20050314	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	36	519485106	LAW ENFORCEMENT ASSOC CORP	6000	0050A	2500	6000	3
20050315	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	37	519485106	LAW ENFORCEMENT ASSOC CORP	7500	0050A	1500	7500	4
20050316	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	38	519485106	LAW ENFORCEMENT ASSOC CORP	7500	0050A	0	7500	5
20050317	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	39	519485106	LAW ENFORCEMENT ASSOC CORP	7200	0050A	-300	7200	6
20050318	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	40	519485106	LAW ENFORCEMENT ASSOC CORP	14200	0050A	7000	14200	7
20050321	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	41	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	5000	19200	8
20050322	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	42	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	0	19200	9
20050323	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	43	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	0	19200	10
20050324	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	44	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	0	19200	11
20050328	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	45	519485106	LAW ENFORCEMENT ASSOC CORP	19200	0050A	0	19200	12
20050329	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	46	519485106	LAW ENFORCEMENT ASSOC CORP	15700	0050A	-3500	15700	13
20050330	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	47	519485106	LAW ENFORCEMENT ASSOC CORP	15700	0050A	0	15700	14
20050331	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	48	519485106	LAW ENFORCEMENT ASSOC CORP	9200	0050A	-6500	9200	15
20050401	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	49	519485106	LAW ENFORCEMENT ASSOC CORP	6200	0050A	-3000	6200	16
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	9236	0050A	9236	9236	1
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	7381	0050A	-1855	7381	2
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	8926	0050A	1545	8926	3
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	14982	0050A	14982	14982	1
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	30564	0050A	30564	30564	1
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	68750	0050A	38186	68750	2
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	20133	0050A	-48617	20133	3
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	107398	0050A	87265	107398	4
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	57941	0050A	-49457	57941	5
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	84995	0050A	27054	84995	6

20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	89482	0050A	4487	89482	7
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	80958	0050A	-8524	80958	8
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	101723	0050A	20765	101723	9
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	65978	0050A	-35745	65978	10
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	67978	0050A	2000	67978	11
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	79744	0050A	11766	79744	12
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	83210	0050A	3466	83210	13
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	91710	0050A	8500	91710	14
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	79663	0050A	-12047	79663	15
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	72363	0050A	-7300	72363	16
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	53163	0050A	-19200	53163	17
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	19703	0050A	-33460	19703	18
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	100020	0050A	100020	100020	1
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	128226	0050A	28206	128226	2
20050215	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	14	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	118820	118820	1
20050216	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	15	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	2
20050217	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	16	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	3
20050218	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	17	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	4
20050222	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	18	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	5
20050223	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	19	68749B405	ORTEC INTERNATIONAL INC NEW	118820	0050A	0	118820	6
20050224	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	20	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	-51500	67320	7
20050225	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	21	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	8
20050228	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	22	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	9
20050301	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	23	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	10
20050302	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	24	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	11
20050303	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	25	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	12
20050304	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	26	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	13
20050307	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	27	68749B405	ORTEC INTERNATIONAL INC NEW	67320	0050A	0	67320	14
20050121	SGI	Silicon Graphics, Inc.	NYSE	Y	1	827056102	SILICON GRAPHICS INC	14183	0050A	14183	0	0
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	907	0050A	907	907	1
20050203	SGI	Silicon Graphics, Inc.	NYSE	Y	10	827056102	SILICON GRAPHICS INC	213752	0050A	213752	213752	1
20050204	SGI	Silicon Graphics, Inc.	NYSE	Y	11	827056102	SILICON GRAPHICS INC	486424	0050A	272672	486424	2
20050207	SGI	Silicon Graphics, Inc.	NYSE	Y	12	827056102	SILICON GRAPHICS INC	549649	0050A	63225	549649	3
20050208	SGI	Silicon Graphics, Inc.	NYSE	Y	13	827056102	SILICON GRAPHICS INC	618313	0050A	68664	618313	4
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	817445	0050A	199132	817445	5
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	1443445	0050A	626000	1443445	6
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	1741245	0050A	297800	1741245	7
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	1731146	0050A	-10099	1731146	8
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	1025668	0050A	-705478	1025668	9
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	1248442	0050A	222774	1248442	10
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	1240803	0050A	-7639	1240803	11
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	1243351	0050A	2548	1243351	12
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	983447	0050A	-259904	983447	13
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	983747	0050A	300	983747	14
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	853826	0050A	-129921	853826	15
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	951915	0050A	98089	951915	16
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	762515	0050A	-189400	762515	17
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	590074	0050A	-172441	590074	18
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	418624	0050A	-171450	418624	19
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	366924	0050A	-51700	366924	20
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	63434	0050A	-303490	63434	21
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	61214	0050A	-2220	61214	22
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	72694	0050A	11480	72694	23
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	70394	0050A	-2300	70394	24
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	45394	0050A	-25000	45394	25
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	45394	0050A	0	45394	26
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	55394	0050A	10000	55394	27
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	15653	0050A	15653	15653	1
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	16053	0050A	400	16053	2
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	16153	0050A	100	16153	3
20050214	WGAT	WORLDGATE COMMUNICATIONS	S	Y	1	98156L307	WORLDGATE COMMUNICATIONS	401237	0050A	401237	0	0
20050215	WGAT	WORLDGATE COMMUNICATIONS	S	Y	2	98156L307	WORLDGATE COMMUNICATIONS	392864	0050A	-8373	0	0
20050216	WGAT	WORLDGATE COMMUNICATIONS	S	Y	3	98156L307	WORLDGATE COMMUNICATIONS	241064	0050A	-151800	0	0
20050217	WGAT	WORLDGATE COMMUNICATIONS	S	Y	4	98156L307	WORLDGATE COMMUNICATIONS	296064	0050A	55000	55000	1
20050218	WGAT	WORLDGATE COMMUNICATIONS	S	Y	5	98156L307	WORLDGATE COMMUNICATIONS	361064	0050A	65000	120000	2
20050222	WGAT	WORLDGATE COMMUNICATIONS	S	Y	6	98156L307	WORLDGATE COMMUNICATIONS	459864	0050A	98800	218800	3
20050223	WGAT	WORLDGATE COMMUNICATIONS	S	Y	7	98156L307	WORLDGATE COMMUNICATIONS	465064	0050A	5200	224000	4
20050224	WGAT	WORLDGATE COMMUNICATIONS	S	Y	8	98156L307	WORLDGATE COMMUNICATIONS	487164	0050A	22100	246100	5
20050225	WGAT	WORLDGATE COMMUNICATIONS	S	Y	9	98156L307	WORLDGATE COMMUNICATIONS	495764	0050A	8600	254700	6
20050228	WGAT	WORLDGATE COMMUNICATIONS	S	Y	10	98156L307	WORLDGATE COMMUNICATIONS	531564	0050A	35800	290500	7
20050301	WGAT	WORLDGATE COMMUNICATIONS	S	Y	11	98156L307	WORLDGATE COMMUNICATIONS	506817	0050A	-24747	265753	8
20050302	WGAT	WORLDGATE COMMUNICATIONS	S	Y	12	98156L307	WORLDGATE COMMUNICATIONS	491717	0050A	-15100	250653	9
20050303	WGAT	WORLDGATE COMMUNICATIONS	S	Y	13	98156L307	WORLDGATE COMMUNICATIONS	471017	0050A	-20700	229953	10
20050304	WGAT	WORLDGATE COMMUNICATIONS	S	Y	14	98156L307	WORLDGATE COMMUNICATIONS	471017	0050A	0	229953	11
20050307	WGAT	WORLDGATE COMMUNICATIONS	S	Y	15	98156L307	WORLDGATE COMMUNICATIONS	471017	0050A	0	229953	12
20050308	WGAT	WORLDGATE COMMUNICATIONS	S	Y	16	98156L307	WORLDGATE COMMUNICATIONS	464117	0050A	-6900	223053	13
20050309	WGAT	WORLDGATE COMMUNICATIONS	S	Y	17	98156L307	WORLDGATE COMMUNICATIONS	434417	0050A	-29700	193353	14
20050310	WGAT	WORLDGATE COMMUNICATIONS	S	Y	18	98156L307	WORLDGATE COMMUNICATIONS	401717	0050A	-32700	160653	15
20050311	WGAT	WORLDGATE COMMUNICATIONS	S	Y	19	98156L307	WORLDGATE COMMUNICATIONS	51717	0050A	-350000	0	0
20050314	WGAT	WORLDGATE COMMUNICATIONS	S	Y	20	98156L307	WORLDGATE COMMUNICATIONS	35317	0050A	-16400	0	0
20050315	WGAT	WORLDGATE COMMUNICATIONS	S	Y	21	98156L307	WORLDGATE COMMUNICATIONS	35517	0050A	200	200	1
20050316	WGAT	WORLDGATE COMMUNICATIONS	S	Y	22	98156L307	WORLDGATE COMMUNICATIONS	35517	0050A	0	200	2
20050329	WGAT	WORLDGATE COMMUNICATIONS	S	Y	1	98156L307	WORLDGATE COMMUNICATIONS	190717	0050A	190717	0	0
20050330	WGAT	WORLDGATE COMMUNICATIONS	S	Y	2	98156L307	WORLDGATE COMMUNICATIONS	186030	0050A	-4687	0	0
20050331	WGAT	WORLDGATE COMMUNICATIONS	S	Y	3	98156L307	WORLDGATE COMMUNICATIONS	253475	0050A	67445	0	0
20050401	WGAT	WORLDGATE COMMUNICATIONS	S	Y	4	98156L307	WORLDGATE COMMUNICATIONS	323248	0050A	69773	69773	1
20050404	WGAT	WORLDGATE COMMUNICATIONS	S	Y	5	98156L307	WORLDGATE COMMUNICATIONS	381948	0050A	58700	128473	2
20050405	WGAT	WORLDGATE COMMUNICATIONS	S	Y	6	98156L307	WORLDGATE COMMUNICATIONS	361248	0050A	-20700	107773	3
20050215	XDSL	MPHASE TECHNOLOGIES INC	U	Y	9	62472C102	MPHASE TECHNOLOGIES INC	10000	0050A	10000	10000	1
20050222	XDSL	MPHASE TECHNOLOGIES INC	U	Y	13	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	20000	20000	1
20050223	XDSL	MPHASE TECHNOLOGIES INC	U	Y	14	62472C102	MPHASE TECHNOLOGIES INC	10000	0050A	-10000	10000	2
20050224	XDSL	MPHASE TECHNOLOGIES INC	U	Y	15	62472C102	MPHASE TECHNOLOGIES INC	10000	0050A	0	10000	3
20050225	XDSL	MPHASE TECHNOLOGIES INC	U	Y	16	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	10000	20000	4
20050228	XDSL	MPHASE TECHNOLOGIES INC	U	Y	17	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	5
20050301	XDSL	MPHASE TECHNOLOGIES INC	U	Y	18	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	6
20050302	XDSL	MPHASE TECHNOLOGIES INC	U	Y	19	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	7
20050303	XDSL	MPHASE TECHNOLOGIES INC	U	Y	20	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	8
20050304	XDSL	MPHASE TECHNOLOGIES INC	U	Y	21	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	9
20050307	XDSL	MPHASE TECHNOLOGIES INC	U	Y	22	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	10
20050308	XDSL	MPHASE TECHNOLOGIES INC	U	Y	23	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	11
20050309	XDSL	MPHASE TECHNOLOGIES INC	U	Y	24	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	12
20050310	XDSL	MPHASE TECHNOLOGIES INC	U	Y	25	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	13
20050311	XDSL	MPHASE TECHNOLOGIES INC	U	Y	26	62472C102	MPHASE TECHNOLOGIES INC	20000	0050A	0	20000	14
20050131	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	1	256058108	DOBI MEDICAL INTERNATIONAL INC	54651	0052A	54651	0	0
20050201	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	2	256058108	DOBI MEDICAL INTERNATIONAL INC	54651	0052A	0	0	0
20050202	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	3	256058108	DOBI MEDICAL INTERNATIONAL INC	54651	0052A	0	0	0
20050203	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	4	256058108	DOBI MEDICAL INTERNATIONAL INC	50151	0052A	-4500	0	0
20050204	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	5	256058108	DOBI MEDICAL INTERNATIONAL INC	68151	0052A	18000	18000	1
20050207	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	6	256058108	DOBI MEDICAL INTERNATIONAL INC	78451	0052A	10300	28300	2
20050208	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	7	256058108	DOBI MEDICAL INTERNATIONAL INC	98020	0052A	19569	47869	3
20050209	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	8	256058108	DOBI MEDICAL INTERNATIONAL INC	119876	0052A	21856	69725	4
20050210	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	9	256058108	DOBI MEDICAL INTERNATIONAL INC	139214	0052A	19338	89063	5
20050211	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	10	256058108	DOBI MEDICAL INTERNATIONAL INC	128846	0052A	-10368	78695	6
20050214	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	11	256058108	DOBI MEDICAL INTERNATIONAL INC	119658	0052A	-9188	69507	7
20050215	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	12	256058108	DOBI MEDICAL INTERNATIONAL INC	144658	0052A	25000	94507	8
20050216	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	13	256058108	DOBI MEDICAL INTERNATIONAL INC	144658	0052A	0	94507	9
20050217	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	14	256058108	DOBI MEDICAL INTERNATIONAL INC	169418	0052A	24760	119267	10
20050218	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	15	256058108	DOBI MEDICAL INTERNATIONAL INC	169418	0052A	0	119267	11
20050222	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	16	256058108	DOBI MEDICAL INTERNATIONAL INC	199418	0052A	30000	149267	12
20050223	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	17	256058108	DOBI MEDICAL INTERNATIONAL INC	191838	0052A	-7580	141687	13
20050224	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	18	256058108	DOBI MEDICAL INTERNATIONAL INC	122064	0052A	-69774	71913	14
20050225	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	19	256058108	DOBI MEDICAL INTERNATIONAL INC	103806	0052A	-18258	53655	15
20050228	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	20	256058108	DOBI MEDICAL INTERNATIONAL INC	128306	0052A	24500	78155	16
20050301	DBMI	DOBI MEDICAL INTERNATIONAL INC	U	Y	21	256058108	DOBI MEDICAL INTERNATIONAL INC	128306	0052A	0	78155	17
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3489	0052A	3489	3489	1
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3485	0052A	-4	3485	2
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3440	0052A	-45	3440	3
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3322	0052A	-118	3322	4
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3238	0052A	-84	3238	5
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3177	0052A	-61	3177	6
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3102	0052A	-75	3102	7
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3017	0052A	-85	3017	8
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2982	0052A	-35	2982	9
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2921	0052A	-61	2921	10
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2884	0052A	-37	2884	11
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2829	0052A	-55	2829	12
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1803	0052A	-1026	1803	13
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59	0052A	-1744	59	14
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59	0052A	0	59	15
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59	0052A	0	59	16
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	59	0052A	0	59	17

20050304	MHOI	MRU HOLDINGS INC	U	Y	9	55348A102	MRU HOLDINGS INC	2000	0052A	2000	2000	1		
20050307	MHOI	MRU HOLDINGS INC	U	Y	10	55348A102	MRU HOLDINGS INC	2000	0052A	0	2000	2		
20050308	MHOI	MRU HOLDINGS INC	U	Y	11	55348A102	MRU HOLDINGS INC	2000	0052A	0	2000	3		
20050309	MHOI	MRU HOLDINGS INC	U	Y	12	55348A102	MRU HOLDINGS INC	5000	0052A	3000	5000	4		
20050310	MHOI	MRU HOLDINGS INC	U	Y	13	55348A102	MRU HOLDINGS INC	5000	0052A	0	5000	5		
20050311	MHOI	MRU HOLDINGS INC	U	Y	14	55348A102	MRU HOLDINGS INC	5000	0052A	0	5000	6		
20050314	MHOI	MRU HOLDINGS INC	U	Y	15	55348A102	MRU HOLDINGS INC	15000	0052A	10000	15000	7		
20050315	MHOI	MRU HOLDINGS INC	U	Y	16	55348A102	MRU HOLDINGS INC	15000	0052A	0	15000	8		
20050316	MHOI	MRU HOLDINGS INC	U	Y	17	55348A102	MRU HOLDINGS INC	15000	0052A	0	15000	9		
20050317	MHOI	MRU HOLDINGS INC	U	Y	18	55348A102	MRU HOLDINGS INC	15000	0052A	0	15000	10		
20050318	MHOI	MRU HOLDINGS INC	U	Y	19	55348A102	MRU HOLDINGS INC	10000	0052A	-5000	10000	11		
20050321	MHOI	MRU HOLDINGS INC	U	Y	20	55348A102	MRU HOLDINGS INC	2000	0052A	-8000	2000	12		
20050322	MHOI	MRU HOLDINGS INC	U	Y	21	55348A102	MRU HOLDINGS INC	2000	0052A	0	2000	13		
20050323	MHOI	MRU HOLDINGS INC	U	Y	22	55348A102	MRU HOLDINGS INC	10000	0052A	8000	10000	14		
20050107	PACT	PACIFICNET INC NEW	S	Y	1	69511V207	PACIFICNET INC NEW	202	0052A	202	0	0		
20050215	PACT	PACIFICNET INC NEW	S	Y	27	69511V207	PACIFICNET INC NEW	28333	0052A	28333	28333	1		
20050216	PACT	PACIFICNET INC NEW	S	Y	28	69511V207	PACIFICNET INC NEW	48333	0052A	20000	48333	2		
20050217	PACT	PACIFICNET INC NEW	S	Y	29	69511V207	PACIFICNET INC NEW	83283	0052A	34950	83283	3		
20050218	PACT	PACIFICNET INC NEW	S	Y	30	69511V207	PACIFICNET INC NEW	134045	0052A	50762	134045	4		
20050222	PACT	PACIFICNET INC NEW	S	Y	31	69511V207	PACIFICNET INC NEW	194766	0052A	60721	194766	5		
20050223	PACT	PACIFICNET INC NEW	S	Y	32	69511V207	PACIFICNET INC NEW	241509	0052A	46743	241509	6		
20050224	PACT	PACIFICNET INC NEW	S	Y	33	69511V207	PACIFICNET INC NEW	242209	0052A	700	242209	7		
20050225	PACT	PACIFICNET INC NEW	S	Y	34	69511V207	PACIFICNET INC NEW	283709	0052A	41500	283709	8		
20050228	PACT	PACIFICNET INC NEW	S	Y	35	69511V207	PACIFICNET INC NEW	282709	0052A	-1000	282709	9		
20050301	PACT	PACIFICNET INC NEW	S	Y	36	69511V207	PACIFICNET INC NEW	328435	0052A	45726	328435	10		
20050302	PACT	PACIFICNET INC NEW	S	Y	37	69511V207	PACIFICNET INC NEW	329510	0052A	1075	329510	11		
20050303	PACT	PACIFICNET INC NEW	S	Y	38	69511V207	PACIFICNET INC NEW	333134	0052A	3624	333134	12		
20050304	PACT	PACIFICNET INC NEW	S	Y	39	69511V207	PACIFICNET INC NEW	332134	0052A	-1000	332134	13		
20050307	PACT	PACIFICNET INC NEW	S	Y	40	69511V207	PACIFICNET INC NEW	284001	0052A	-48133	284001	14		
20050311	TISA	TOP IMAGE SYS LTD	S	Y	15	M87896102	TOP IMAGE SYS LTD	40000	0052A	40000	40000	1		
20050314	TISA	TOP IMAGE SYS LTD	S	Y	16	M87896102	TOP IMAGE SYS LTD	60000	0052A	20000	60000	2		
20050315	TISA	TOP IMAGE SYS LTD	S	Y	17	M87896102	TOP IMAGE SYS LTD	65900	0052A	5900	65900	3		
20050316	TISA	TOP IMAGE SYS LTD	S	Y	18	M87896102	TOP IMAGE SYS LTD	79200	0052A	13300	79200	4		
20050317	TISA	TOP IMAGE SYS LTD	S	Y	19	M87896102	TOP IMAGE SYS LTD	119200	0052A	40000	119200	5		
20050318	TISA	TOP IMAGE SYS LTD	S	Y	20	M87896102	TOP IMAGE SYS LTD	129200	0052A	10000	129200	6		
20050321	TISA	TOP IMAGE SYS LTD	S	Y	21	M87896102	TOP IMAGE SYS LTD	138345	0052A	9145	138345	7		
20050322	TISA	TOP IMAGE SYS LTD	S	Y	22	M87896102	TOP IMAGE SYS LTD	148345	0052A	10000	148345	8		
20050323	TISA	TOP IMAGE SYS LTD	S	Y	23	M87896102	TOP IMAGE SYS LTD	148345	0052A	0	148345	9		
20050324	TISA	TOP IMAGE SYS LTD	S	Y	24	M87896102	TOP IMAGE SYS LTD	9500	0052A	-138845	9500	10		
20050328	TISA	TOP IMAGE SYS LTD	S	Y	25	M87896102	TOP IMAGE SYS LTD	845	0052A	-8655	845	11		
20050329	TISA	TOP IMAGE SYS LTD	S	Y	26	M87896102	TOP IMAGE SYS LTD	10845	0052A	10000	10845	12		
20050330	TISA	TOP IMAGE SYS LTD	S	Y	27	M87896102	TOP IMAGE SYS LTD	19745	0052A	8900	19745	13		
20050331	TISA	TOP IMAGE SYS LTD	S	Y	28	M87896102	TOP IMAGE SYS LTD	20745	0052A	1000	20745	14		
20050401	TISA	TOP IMAGE SYS LTD	S	Y	29	M87896102	TOP IMAGE SYS LTD	20745	0052A	0	20745	15		
20050404	TISA	TOP IMAGE SYS LTD	S	Y	30	M87896102	TOP IMAGE SYS LTD	30745	0052A	10000	30745	16		
20050405	TISA	TOP IMAGE SYS LTD	S	Y	31	M87896102	TOP IMAGE SYS LTD	30745	0052A	0	30745	17		
20050126	XLF	Select Sector SPDR-Financial	Amex	Y	1	81369Y605	FINANCIAL SECTOR SPDR	685	0052A	685	0	0		
20050127	XLF	Select Sector SPDR-Financial	Amex	Y	2	81369Y605	FINANCIAL SECTOR SPDR	200	0052A	-485	0	0		
20050225	XLF	Select Sector SPDR-Financial	Amex	Y	22	81369Y605	FINANCIAL SECTOR SPDR	395	0052A	395	395	1		
20050303	XLF	Select Sector SPDR-Financial	Amex	Y	26	81369Y605	FINANCIAL SECTOR SPDR	222	0052A	222	222	1		
20050304	XLF	Select Sector SPDR-Financial	Amex	Y	27	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	-96	126	2		
20050307	XLF	Select Sector SPDR-Financial	Amex	Y	28	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	3		
20050308	XLF	Select Sector SPDR-Financial	Amex	Y	29	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	4		
20050309	XLF	Select Sector SPDR-Financial	Amex	Y	30	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	5		
20050310	XLF	Select Sector SPDR-Financial	Amex	Y	31	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	6		
20050311	XLF	Select Sector SPDR-Financial	Amex	Y	32	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	7		
20050314	XLF	Select Sector SPDR-Financial	Amex	Y	33	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	8		
20050315	XLF	Select Sector SPDR-Financial	Amex	Y	34	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	9		
20050316	XLF	Select Sector SPDR-Financial	Amex	Y	35	81369Y605	FINANCIAL SECTOR SPDR	126	0052A	0	126	10		
20050317	XLF	Select Sector SPDR-Financial	Amex	Y	36	81369Y605	FINANCIAL SECTOR SPDR	17	0052A	-109	17	11		
20050318	XLF	Select Sector SPDR-Financial	Amex	Y	37	81369Y605	FINANCIAL SECTOR SPDR	187	0052A	170	187	12		
20050321	XLF	Select Sector SPDR-Financial	Amex	Y	38	81369Y605	FINANCIAL SECTOR SPDR	57	0052A	-130	57	13		
20050322	XLF	Select Sector SPDR-Financial	Amex	Y	39	81369Y605	FINANCIAL SECTOR SPDR	57	0052A	0	57	14		
20050323	XLF	Select Sector SPDR-Financial	Amex	Y	40	81369Y605	FINANCIAL SECTOR SPDR	57	0052A	0	57	15		
20050107	ANTP	PHAZAR CORP	S	Y	1	71722R108	PHAZAR CORP	11520	0064A	11520	0	0		
20050110	ANTP	PHAZAR CORP	S	Y	2	71722R108	PHAZAR CORP	7150	0064A	-4370	0	0		
20050112	ANTP	PHAZAR CORP	S	Y	4	71722R108	PHAZAR CORP	11521	0064A	11521	11521	1		
20050113	ANTP	PHAZAR CORP	S	Y	5	71722R108	PHAZAR CORP	11575	0064A	54	11575	2		
20050114	ANTP	PHAZAR CORP	S	Y	6	71722R108	PHAZAR CORP	6600	0064A	-4975	6600	3		
20050118	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	8300	0064A	1700	8300	4		
20050119	ANTP	PHAZAR CORP	S	Y	8	71722R108	PHAZAR CORP	10000	0064A	1700	10000	5		
20050120	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	9800	0064A	-200	9800	6		
20050121	ANTP	PHAZAR CORP	S	Y	10	71722R108	PHAZAR CORP	7200	0064A	-2600	7200	7		
20050124	ANTP	PHAZAR CORP	S	Y	11	71722R108	PHAZAR CORP	10000	0064A	2800	10000	8		
20050125	ANTP	PHAZAR CORP	S	Y	12	71722R108	PHAZAR CORP	10000	0064A	0	10000	9		
20050126	ANTP	PHAZAR CORP	S	Y	13	71722R108	PHAZAR CORP	10000	0064A	0	10000	10		
20050127	ANTP	PHAZAR CORP	S	Y	14	71722R108	PHAZAR CORP	10000	0064A	0	10000	11		
20050128	ANTP	PHAZAR CORP	S	Y	15	71722R108	PHAZAR CORP	10000	0064A	0	10000	12		
20050131	ANTP	PHAZAR CORP	S	Y	16	71722R108	PHAZAR CORP	9800	0064A	-200	9800	13		
20050201	ANTP	PHAZAR CORP	S	Y	17	71722R108	PHAZAR CORP	4500	0064A	-5300	4500	14		
20050202	ANTP	PHAZAR CORP	S	Y	18	71722R108	PHAZAR CORP	2700	0064A	-1800	2700	15		
20050214	ANTP	PHAZAR CORP	S	Y	26	71722R108	PHAZAR CORP	1650	0064A	1650	1650	1		
20050401	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	7147	0064A	7147	7147	1		
20050405	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	3500	0064A	3500	3500	1		
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	4500	0067A	4500	0	0		
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	1569	0067A	-2931	0	0		
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	1569	0067A	0	0	0		
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	1269	0067A	-300	0	0		
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	1269	0067A	0	0	0		
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	1169	0067A	-100	0	0		
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	769	0067A	-400	0	0		
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	6300	0067A	6300	6300	1		
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	2		
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	3		
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	4		
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	5		
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	6		
20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	6300	0067A	0	6300	7		
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	3900	0067A	-2400	3900	8		
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	1500	0067A	-2400	1500	9		
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	20944	0067A	20944	20944	1		
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	20944	0067A	0	20944	2		
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	29844	0067A	8900	29844	3		
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	80762	0067A	50918	80762	4		
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	80762	0067A	0	80762	5		
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	80762	0067A	0	80762	6		
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	71662	0067A	-9100	71662	7		
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	71962	0067A	300	71962	8		
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	78178	0067A	6216	78178	9		
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	78262	0067A	84	78262	10		
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	52596	0067A	-25666	52596	11		
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	52596	0067A	0	52596	12		
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	48996	0067A	-3600	48996	13		
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	54918	0067A	5922	54918	14		
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	9797	0067A	-45121	9797	15		
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	50000	0067A	50000	50000	1		
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	2		
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	3		
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	4		
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	5		
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	6		
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	7		
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	8		
20050207	ONSM	ONSTREAM MEDIA CORP	S	Y	18	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	9		
20050208	ONSM	ONSTREAM MEDIA CORP	S	Y	19	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	10		
20050209	ONSM	ONSTREAM MEDIA CORP	S	Y	20	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	11		
20050210	ONSM	ONSTREAM MEDIA CORP	S	Y	21	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	12		
20050211	ONSM	ONSTREAM MEDIA CORP	S	Y	22	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	13		
20050214	ONSM	ONSTREAM MEDIA CORP	S	Y	23	682875109	ONSTREAM MEDIA CORP	50000	0067A	0	50000	14		
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	42800	0067A	-7200	42800	15		
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	30200	0067A	-12600	30200	16		
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	15200	0067A	-15000	15200	17		
20050303	UALAQ	UAL CORP(NEW)	U	Y	29	902549500	UAL CORP(NEW)	24800	0067A	24800	24800	1		
20050304	UALAQ	UAL CORP(NEW)	U	Y	30	902549500	UAL CORP(NEW)	24800	0067A	0	24800	2		
20050307	UALAQ	UAL CORP(NEW)	U	Y	31	902549500	UAL CORP(NEW)	24800	0067A	0	24800	3		
20050308	UALAQ	UAL CORP(NEW)	U	Y	32	902549500	UAL CORP(NEW)	24800	0067A	0	24800	4		
20050309	UALAQ	UAL CORP(NEW)	U	Y	33	902549500	UAL CORP(NEW)	24800	0067A	0	24800	5		
20050310	UALAQ	UAL CORP(NEW)	U	Y	34	902549500	UAL CORP(NEW)	24800	0067A	0	24800	6		
20050311	UALAQ	UAL CORP(NEW)	U	Y	35	902549500	UAL CORP(NEW)	24800	0067A	0	24800	7		
20050314	UALAQ	UAL CORP(NEW)	U	Y	36	902549500	UAL CORP(NEW)	20600	0067A	-4200	20600	8		
20050315	UALAQ	UAL CORP(NEW)	U	Y	37	902549500	UAL CORP(NEW)	20600	0067A	0	20600	9		

20050316	UALAQ	UAL CORP(NEW)	U	Y	38	902549500	UAL CORP(NEW)	20600	0067A	0	20600	10			
20050317	UALAQ	UAL CORP(NEW)	U	Y	39	902549500	UAL CORP(NEW)	2500	0067A	-18100	2500	11			
20050318	UALAQ	UAL CORP(NEW)	U	Y	40	902549500	UAL CORP(NEW)	1700	0067A	-800	1700	12			
20050321	UALAQ	UAL CORP(NEW)	U	Y	41	902549500	UAL CORP(NEW)	1700	0067A	0	1700	13			
20050322	UALAQ	UAL CORP(NEW)	U	Y	42	902549500	UAL CORP(NEW)	1700	0067A	0	1700	14			
20050207	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	12	25537200	AMERICAN ELECTRIC POWER CO INC	173543	0074A	173543	173543	1			
20050208	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	13	25537200	AMERICAN ELECTRIC POWER CO INC	172843	0074A	-700	172843	2			
20050209	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	14	25537200	AMERICAN ELECTRIC POWER CO INC	171043	0074A	-1800	171043	3			
20050210	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	15	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	-5900	165143	4			
20050211	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	16	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	0	165143	5			
20050214	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	17	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	0	165143	6			
20050215	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	18	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	0	165143	7			
20050216	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	19	25537200	AMERICAN ELECTRIC POWER CO INC	165143	0074A	0	165143	8			
20050217	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	20	25537200	AMERICAN ELECTRIC POWER CO INC	154243	0074A	-10900	154243	9			
20050218	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	21	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	-3700	150543	10			
20050222	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	22	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	0	150543	11			
20050223	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	23	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	0	150543	12			
20050224	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	24	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	0	150543	13			
20050225	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	25	25537200	AMERICAN ELECTRIC POWER CO INC	150543	0074A	0	150543	14			
20050228	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	26	25537200	AMERICAN ELECTRIC POWER CO INC	147043	0074A	-3500	147043	15			
20050301	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	27	25537200	AMERICAN ELECTRIC POWER CO INC	143543	0074A	-3500	143543	16			
20050302	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	28	25537200	AMERICAN ELECTRIC POWER CO INC	143543	0074A	0	143543	17			
20050303	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	29	25537200	AMERICAN ELECTRIC POWER CO INC	136843	0074A	-6700	136843	18			
20050304	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	30	25537200	AMERICAN ELECTRIC POWER CO INC	118943	0074A	-17900	118943	19			
20050307	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	31	25537200	AMERICAN ELECTRIC POWER CO INC	118943	0074A	0	118943	20			
20050308	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	32	25537200	AMERICAN ELECTRIC POWER CO INC	118943	0074A	0	118943	21			
20050309	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	33	25537200	AMERICAN ELECTRIC POWER CO INC	118943	0074A	0	118943	22			
20050310	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	34	25537200	AMERICAN ELECTRIC POWER CO INC	117450	0074A	-1493	117450	23			
20050311	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	35	25537200	AMERICAN ELECTRIC POWER CO INC	109550	0074A	-7900	109550	24			
20050314	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	36	25537200	AMERICAN ELECTRIC POWER CO INC	109550	0074A	0	109550	25			
20050315	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	37	25537200	AMERICAN ELECTRIC POWER CO INC	106950	0074A	-2600	106950	26			
20050316	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	38	25537200	AMERICAN ELECTRIC POWER CO INC	106950	0074A	0	106950	27			
20050317	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	39	25537200	AMERICAN ELECTRIC POWER CO INC	106950	0074A	0	106950	28			
20050318	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	40	25537200	AMERICAN ELECTRIC POWER CO INC	106950	0074A	0	106950	29			
20050321	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	41	25537200	AMERICAN ELECTRIC POWER CO INC	104950	0074A	-2000	104950	30			
20050322	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	42	25537200	AMERICAN ELECTRIC POWER CO INC	104950	0074A	0	104950	31			
20050323	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	43	25537200	AMERICAN ELECTRIC POWER CO INC	105250	0074A	300	105250	32			
20050324	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	44	25537200	AMERICAN ELECTRIC POWER CO INC	105250	0074A	0	105250	33			
20050328	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	45	25537200	AMERICAN ELECTRIC POWER CO INC	92450	0074A	-12800	92450	34			
20050329	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	46	25537200	AMERICAN ELECTRIC POWER CO INC	91450	0074A	-1000	91450	35			
20050330	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	47	25537200	AMERICAN ELECTRIC POWER CO INC	91450	0074A	0	91450	36			
20050331	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	48	25537200	AMERICAN ELECTRIC POWER CO INC	91450	0074A	0	91450	37			
20050401	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	49	25537200	AMERICAN ELECTRIC POWER CO INC	90750	0074A	-700	90750	38			
20050404	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	50	25537200	AMERICAN ELECTRIC POWER CO INC	90750	0074A	0	90750	39			
20050405	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	51	25537200	AMERICAN ELECTRIC POWER CO INC	90750	0074A	0	90750	40			
20050118	ALD	Allied Capital Corporation	NYSE	Y	7	01903Q108	ALLIED CAPITAL CORP	11619	0074A	11619	11619	1			
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP	47079	0074A	35460	47079	2			
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP	46931	0074A	-148	46931	3			
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	56506	0074A	9575	56506	4			
20050124	ALD	Allied Capital Corporation	NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP	61780	0074A	5274	61780	5			
20050125	ALD	Allied Capital Corporation	NYSE	Y	12	01903Q108	ALLIED CAPITAL CORP	93819	0074A	32039	93819	6			
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP	14622	0074A	14622	14622	1			
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	23507	0074A	8885	23507	2			
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	30002	0074A	6495	30002	3			
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	24041	0074A	-5961	24041	4			
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	13044	0074A	-10997	13044	5			
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	10154	0074A	10154	10154	1			
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	83279	0074A	73125	83279	2			
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	46869	0074A	-36410	46869	3			
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	50827	0074A	3958	50827	4			
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	73057	0074A	22230	73057	5			
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	92757	0074A	19700	92757	6			
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	232547	0074A	139790	232547	7			
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	279860	0074A	47313	279860	8			
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	277828	0074A	-2032	277828	9			
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	77192	0074A	-200636	77192	10			
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	41507	0074A	-35685	41507	11			
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	72327	0074A	30820	72327	12			
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	111327	0074A	39000	111327	13			
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	113983	0074A	2656	113983	14			
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	113707	0074A	-276	113707	15			
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	87536	0074A	-26171	87536	16			
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	58436	0074A	-29100	58436	17			
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	74978	0074A	16542	74978	18			
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	70044	0074A	-4934	70044	19			
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	64827	0074A	-5217	64827	20			
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	80354	0074A	15527	80354	21			
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	94399	0074A	14045	94399	22			
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	90006	0074A	-4393	90006	23			
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	23288	0074A	-66718	23288	24			
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	5994	0074A	-17294	5994	25			
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	8937	0074A	2943	8937	26			
20050120	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	5	55630107	BP PRUDHOE BAY ROYALTY TR	31226	0074A	31226	31226	1			
20050121	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	6	55630107	BP PRUDHOE BAY ROYALTY TR	30544	0074A	-682	30544	2			
20050124	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	7	55630107	BP PRUDHOE BAY ROYALTY TR	28936	0074A	-1608	28936	3			
20050125	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	8	55630107	BP PRUDHOE BAY ROYALTY TR	28098	0074A	-838	28098	4			
20050126	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	9	55630107	BP PRUDHOE BAY ROYALTY TR	30298	0074A	2200	30298	5			
20050127	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	30598	0074A	300	30598	6			
20050128	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	31286	0074A	688	31286	7			
20050131	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	31198	0074A	-88	31198	8			
20050201	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	13	55630107	BP PRUDHOE BAY ROYALTY TR	31298	0074A	100	31298	9			
20050202	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	14	55630107	BP PRUDHOE BAY ROYALTY TR	22448	0074A	-8850	22448	10			
20050203	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	15	55630107	BP PRUDHOE BAY ROYALTY TR	18786	0074A	-3662	18786	11			
20050204	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	16	55630107	BP PRUDHOE BAY ROYALTY TR	19336	0074A	550	19336	12			
20050207	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	17	55630107	BP PRUDHOE BAY ROYALTY TR	17586	0074A	-1750	17586	13			
20050208	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	18	55630107	BP PRUDHOE BAY ROYALTY TR	18274	0074A	688	18274	14			
20050209	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	19	55630107	BP PRUDHOE BAY ROYALTY TR	18174	0074A	-100	18174	15			
20050210	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	20	55630107	BP PRUDHOE BAY ROYALTY TR	28218	0074A	10044	28218	16			
20050211	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	21	55630107	BP PRUDHOE BAY ROYALTY TR	16359	0074A	-11859	16359	17			
20050214	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	22	55630107	BP PRUDHOE BAY ROYALTY TR	17671	0074A	1312	17671	18			
20050215	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	23	55630107	BP PRUDHOE BAY ROYALTY TR	17629	0074A	-42	17629	19			
20050216	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	24	55630107	BP PRUDHOE BAY ROYALTY TR	17438	0074A	-191	17438	20			
20050217	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	25	55630107	BP PRUDHOE BAY ROYALTY TR	17788	0074A	350	17788	21			
20050218	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	26	55630107	BP PRUDHOE BAY ROYALTY TR	17867	0074A	79	17867	22			
20050222	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	27	55630107	BP PRUDHOE BAY ROYALTY TR	16251	0074A	-1616	16251	23			
20050223	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	28	55630107	BP PRUDHOE BAY ROYALTY TR	16389	0074A	138	16389	24			
20050224	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	29	55630107	BP PRUDHOE BAY ROYALTY TR	10573	0074A	-5816	10573	25			
20050401	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	11850	0074A	11850	11850	1			
20050404	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	16650	0074A	4800	16650	2			
20050405	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	16450	0074A	-200	16450	3			
20050304	IXG	iShares S&P Global Financial Sector	Amex	Y	5	464287333	ISHARES S&P GLOBAL FINL SECTO	500	0100A	500	500	1			
20050307	IXG	iShares S&P Global Financial Sector	Amex	Y	6	464287333	ISHARES S&P GLOBAL FINL SECTO	500	0100A	0	500	2			
20050308	IXG	iShares S&P Global Financial Sector	Amex	Y	7	464287333	ISHARES S&P GLOBAL FINL SECTO	500	0100A	0	500	3			
20050309	IXG	iShares S&P Global Financial Sector	Amex	Y	8	464287333	ISHARES S&P GLOBAL FINL SECTO	500	0100A	0	500	4			
20050310	IXG	iShares S&P Global Financial Sector	Amex	Y	9	464287333	ISHARES S&P GLOBAL FINL SECTO	500	0100A	0	500	5			
20050311	IXG	iShares S&P Global Financial Sector	Amex	Y	10	464287333	ISHARES S&P GLOBAL FINL SECTO	350	0100A	-150	350	6			
20050314	IXG	iShares S&P Global Financial Sector	Amex	Y	11	464287333	ISHARES S&P GLOBAL FINL SECTO	350	0100A	0	350	7			
20050315	IXG	iShares S&P Global Financial Sector	Amex	Y	12	464287333	ISHARES S&P GLOBAL FINL SECTO	350	0100A	0	350	8			
20050316	IXG	iShares S&P Global Financial Sector	Amex	Y	13	464287333	ISHARES S&P GLOBAL FINL SECTO	350	0100A	0	350	9			
20050317	IXG	iShares S&P Global Financial Sector	Amex	Y	14	464287333	ISHARES S&P GLOBAL FINL SECTO	350	0100A	0	350	10			
20050318	IXG	iShares S&P Global Financial Sector	Amex	Y	15	464287333	ISHARES S&P GLOBAL FINL SECTO	350	0100A	0	350	11			
20050321	IXG	iShares S&P Global Financial Sector	Amex	Y	16	464287333	ISHARES S&P GLOBAL FINL SECTO	350	0100A	0	350	12			
20050322	IXG	iShares S&P Global Financial Sector	Amex	Y	17	464287333	ISHARES S&P GLOBAL FINL SECTO	550	0100A	200	550	13			
20050323	IXG	iShares S&P Global Financial Sector	Amex	Y	18	464287333	ISHARES S&P GLOBAL FINL SECTO	550	0100A	0	550	14			
20050324	IXG	iShares S&P Global Financial Sector	Amex	Y	19	464287333	ISHARES S&P GLOBAL FINL SECTO	550	0100A	0	550	15			
20050328	IXG	iShares S&P Global Financial Sector	Amex	Y	20	464287333	ISHARES S&P GLOBAL FINL SECTO	550	0100A	0	550	16			
20050329	IXG	iShares S&P Global Financial Sector	Amex	Y	21	464287333	ISHARES S&P GLOBAL FINL SECTO	550	0100A	0	550	17			
20050330	IXG	iShares S&P Global Financial Sector	Amex	Y	22	464287333	ISHARES S&P GLOBAL FINL SECTO	550	0100A	0	550	18			
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	65650	0100A	65650	0	0			
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	65250	0100A	-400	0	0			
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	65250	0100A	0	0	0			
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	1000	0100A	-64250	0	0			
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	1000	0100A	0	0	0			
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	14091	0100A	14091	14091	1			
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	12541	0100A	-1550	12541	2			
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	10341	0100A	-2200	10341	3			
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	9791	0100A	-550	9791	4			
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	9791	0100A	0	9791	5			
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	7791	0100A	-2000	7791	6			
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	7791	0100A	0	7791	7			
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	7791	0100A	0	7791	8			

20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	5800	0100A	-1991	5800	9		
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	5600	0100A	-200	5600	10		
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	5600	0100A	0	5600	11		
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	5600	0100A	0	5600	12		
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	5350	0100A	-250	5350	13		
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	3780	0100A	-1570	3780	14		
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	780	0100A	-3000	780	15		
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	80	0100A	-700	80	16		
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	319	0100A	319	319	1		
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	5955	0100A	5955	5955	1		
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	5920	0100A	-35	5920	2		
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	5820	0100A	-100	5820	3		
20050329	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	55	573083102	MARTHA STEWART LIV OMNIMED INC	5820	0100A	0	5820	4		
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	5820	0100A	0	5820	5		
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	5420	0100A	-400	5420	6		
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	5320	0100A	-100	5320	7		
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	5320	0100A	0	5320	8		
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	5320	0100A	0	5320	9		
20050107	TZOO	TRAVELZOO INC	Q	Y	1	89421Q106	TRAVELZOO INC	91994	0103A	91994	0	0		
20050110	TZOO	TRAVELZOO INC	Q	Y	2	89421Q106	TRAVELZOO INC	96946	0103A	4952	0	0		
20050110	TZOO	TRAVELZOO INC	Q	Y	2	89421Q106	TRAVELZOO INC	6	0103A	6	0	0		
20050111	TZOO	TRAVELZOO INC	Q	Y	3	89421Q106	TRAVELZOO INC	100146	0103A	100140	0	0		
20050111	TZOO	TRAVELZOO INC	Q	Y	3	89421Q106	TRAVELZOO INC	6	0103A	6	0	0		
20050112	TZOO	TRAVELZOO INC	Q	Y	4	89421Q106	TRAVELZOO INC	88850	0103A	88844	88844	1		
20050113	TZOO	TRAVELZOO INC	Q	Y	5	89421Q106	TRAVELZOO INC	102950	0103A	14100	102944	2		
20050114	TZOO	TRAVELZOO INC	Q	Y	6	89421Q106	TRAVELZOO INC	79304	0103A	-23646	79298	3		
20050114	TZOO	TRAVELZOO INC	Q	Y	6	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050118	TZOO	TRAVELZOO INC	Q	Y	7	89421Q106	TRAVELZOO INC	89339	0103A	89333	89339	2		
20050118	TZOO	TRAVELZOO INC	Q	Y	7	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050119	TZOO	TRAVELZOO INC	Q	Y	8	89421Q106	TRAVELZOO INC	77363	0103A	77357	77363	2		
20050119	TZOO	TRAVELZOO INC	Q	Y	8	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050120	TZOO	TRAVELZOO INC	Q	Y	9	89421Q106	TRAVELZOO INC	77463	0103A	77457	77463	2		
20050120	TZOO	TRAVELZOO INC	Q	Y	9	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050121	TZOO	TRAVELZOO INC	Q	Y	10	89421Q106	TRAVELZOO INC	6	0103A	0	6	2		
20050121	TZOO	TRAVELZOO INC	Q	Y	10	89421Q106	TRAVELZOO INC	74133	0103A	74133	74133	1		
20050124	TZOO	TRAVELZOO INC	Q	Y	11	89421Q106	TRAVELZOO INC	71963	0103A	-2170	71963	2		
20050124	TZOO	TRAVELZOO INC	Q	Y	11	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050125	TZOO	TRAVELZOO INC	Q	Y	12	89421Q106	TRAVELZOO INC	64568	0103A	64562	64568	2		
20050125	TZOO	TRAVELZOO INC	Q	Y	12	89421Q106	TRAVELZOO INC	6	0103A	6	6	1		
20050126	TZOO	TRAVELZOO INC	Q	Y	13	89421Q106	TRAVELZOO INC	61054	0103A	61048	61054	2		
20050127	TZOO	TRAVELZOO INC	Q	Y	14	89421Q106	TRAVELZOO INC	2103	0103A	-58951	2103	3		
20050128	TZOO	TRAVELZOO INC	Q	Y	15	89421Q106	TRAVELZOO INC	23053	0103A	20950	23053	4		
20050131	TZOO	TRAVELZOO INC	Q	Y	16	89421Q106	TRAVELZOO INC	25673	0103A	2620	25673	5		
20050201	TZOO	TRAVELZOO INC	Q	Y	17	89421Q106	TRAVELZOO INC	117880	0103A	92207	117880	6		
20050202	TZOO	TRAVELZOO INC	Q	Y	18	89421Q106	TRAVELZOO INC	178173	0103A	60293	178173	7		
20050203	TZOO	TRAVELZOO INC	Q	Y	19	89421Q106	TRAVELZOO INC	115672	0103A	-62501	115672	8		
20050204	TZOO	TRAVELZOO INC	Q	Y	20	89421Q106	TRAVELZOO INC	118380	0103A	2708	118380	9		
20050207	TZOO	TRAVELZOO INC	Q	Y	21	89421Q106	TRAVELZOO INC	22748	0103A	-95632	22748	10		
20050208	TZOO	TRAVELZOO INC	Q	Y	22	89421Q106	TRAVELZOO INC	56265	0103A	33517	56265	11		
20050209	TZOO	TRAVELZOO INC	Q	Y	23	89421Q106	TRAVELZOO INC	53380	0103A	-2885	53380	12		
20050210	TZOO	TRAVELZOO INC	Q	Y	24	89421Q106	TRAVELZOO INC	55110	0103A	1730	55110	13		
20050211	TZOO	TRAVELZOO INC	Q	Y	25	89421Q106	TRAVELZOO INC	9147	0103A	-45963	9147	14		
20050214	TZOO	TRAVELZOO INC	Q	Y	26	89421Q106	TRAVELZOO INC	5890	0103A	-3257	5890	15		
20050215	TZOO	TRAVELZOO INC	Q	Y	27	89421Q106	TRAVELZOO INC	15890	0103A	10000	15890	16		
20050216	TZOO	TRAVELZOO INC	Q	Y	28	89421Q106	TRAVELZOO INC	6147	0103A	-9743	6147	17		
20050308	ISON	ISONICS CORP	S	Y	41	464895101	ISONICS CORP	26500	0126A	26500	26500	1		
20050309	ISON	ISONICS CORP	S	Y	42	464895101	ISONICS CORP	26500	0126A	0	26500	2		
20050310	ISON	ISONICS CORP	S	Y	43	464895101	ISONICS CORP	26500	0126A	0	26500	3		
20050311	ISON	ISONICS CORP	S	Y	44	464895101	ISONICS CORP	26500	0126A	0	26500	4		
20050314	ISON	ISONICS CORP	S	Y	45	464895101	ISONICS CORP	26500	0126A	0	26500	5		
20050315	ISON	ISONICS CORP	S	Y	46	464895101	ISONICS CORP	26500	0126A	0	26500	6		
20050316	ISON	ISONICS CORP	S	Y	47	464895101	ISONICS CORP	26500	0126A	0	26500	7		
20050317	ISON	ISONICS CORP	S	Y	48	464895101	ISONICS CORP	26500	0126A	0	26500	8		
20050318	ISON	ISONICS CORP	S	Y	49	464895101	ISONICS CORP	26500	0126A	0	26500	9		
20050321	ISON	ISONICS CORP	S	Y	50	464895101	ISONICS CORP	26500	0126A	0	26500	10		
20050322	ISON	ISONICS CORP	S	Y	51	464895101	ISONICS CORP	26500	0126A	0	26500	11		
20050323	ISON	ISONICS CORP	S	Y	52	464895101	ISONICS CORP	26500	0126A	0	26500	12		
20050324	ISON	ISONICS CORP	S	Y	53	464895101	ISONICS CORP	26500	0126A	0	26500	13		
20050328	ISON	ISONICS CORP	S	Y	54	464895101	ISONICS CORP	26500	0126A	0	26500	14		
20050329	ISON	ISONICS CORP	S	Y	55	464895101	ISONICS CORP	26500	0126A	0	26500	15		
20050330	ISON	ISONICS CORP	S	Y	56	464895101	ISONICS CORP	26500	0126A	0	26500	16		
20050331	ISON	ISONICS CORP	S	Y	57	464895101	ISONICS CORP	26500	0126A	0	26500	17		
20050401	ISON	ISONICS CORP	S	Y	58	464895101	ISONICS CORP	26500	0126A	0	26500	18		
20050404	ISON	ISONICS CORP	S	Y	59	464895101	ISONICS CORP	26500	0126A	0	26500	19		
20050405	ISON	ISONICS CORP	S	Y	60	464895101	ISONICS CORP	26500	0126A	0	26500	20		
20050215	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	9	52729N100	LEVEL 3 COMMUNICATIONS INC	177683	0126A	177683	177683	1		
20050216	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	10	52729N100	LEVEL 3 COMMUNICATIONS INC	173603	0126A	-4080	173603	2		
20050217	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	11	52729N100	LEVEL 3 COMMUNICATIONS INC	173195	0126A	-408	173195	3		
20050218	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	12	52729N100	LEVEL 3 COMMUNICATIONS INC	112323	0126A	-60872	112323	4		
20050222	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	13	52729N100	LEVEL 3 COMMUNICATIONS INC	110900	0126A	-1423	110900	5		
20050223	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	14	52729N100	LEVEL 3 COMMUNICATIONS INC	112528	0126A	1628	112528	6		
20050224	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	15	52729N100	LEVEL 3 COMMUNICATIONS INC	112528	0126A	0	112528	7		
20050225	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	16	52729N100	LEVEL 3 COMMUNICATIONS INC	114563	0126A	2035	114563	8		
20050228	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	17	52729N100	LEVEL 3 COMMUNICATIONS INC	117005	0126A	2442	117005	9		
20050301	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	18	52729N100	LEVEL 3 COMMUNICATIONS INC	116191	0126A	-814	116191	10		
20050302	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	19	52729N100	LEVEL 3 COMMUNICATIONS INC	116598	0126A	407	116598	11		
20050303	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	20	52729N100	LEVEL 3 COMMUNICATIONS INC	115784	0126A	-814	115784	12		
20050304	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	21	52729N100	LEVEL 3 COMMUNICATIONS INC	107377	0126A	-8407	107377	13		
20050307	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	22	52729N100	LEVEL 3 COMMUNICATIONS INC	104935	0126A	-2442	104935	14		
20050308	LVLT	LEVEL 3 COMMUNICATIONS INC	Q	Y	23	52729N100	LEVEL 3 COMMUNICATIONS INC	106563	0126A	1628	106563	15		
20050204	NFI	NovaStar Financial, Inc.	NYSE	Y	20	669947400	NOVASTAR FINANCIAL INC	19623	0126A	19623	19623	1		
20050207	NFI	NovaStar Financial, Inc.	NYSE	Y	21	669947400	NOVASTAR FINANCIAL INC	19810	0126A	187	19810	2		
20050208	NFI	NovaStar Financial, Inc.	NYSE	Y	22	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	3		
20050209	NFI	NovaStar Financial, Inc.	NYSE	Y	23	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	4		
20050210	NFI	NovaStar Financial, Inc.	NYSE	Y	24	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	5		
20050211	NFI	NovaStar Financial, Inc.	NYSE	Y	25	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	6		
20050214	NFI	NovaStar Financial, Inc.	NYSE	Y	26	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	7		
20050215	NFI	NovaStar Financial, Inc.	NYSE	Y	27	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	8		
20050216	NFI	NovaStar Financial, Inc.	NYSE	Y	28	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	9		
20050217	NFI	NovaStar Financial, Inc.	NYSE	Y	29	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	10		
20050218	NFI	NovaStar Financial, Inc.	NYSE	Y	30	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	11		
20050222	NFI	NovaStar Financial, Inc.	NYSE	Y	31	669947400	NOVASTAR FINANCIAL INC	19810	0126A	0	19810	12		
20050223	NFI	NovaStar Financial, Inc.	NYSE	Y	32	669947400	NOVASTAR FINANCIAL INC	19770	0126A	-40	19770	13		
20050224	NFI	NovaStar Financial, Inc.	NYSE	Y	33	669947400	NOVASTAR FINANCIAL INC	19770	0126A	0	19770	14		
20050225	NFI	NovaStar Financial, Inc.	NYSE	Y	34	669947400	NOVASTAR FINANCIAL INC	19770	0126A	0	19770	15		
20050228	NFI	NovaStar Financial, Inc.	NYSE	Y	35	669947400	NOVASTAR FINANCIAL INC	19770	0126A	0	19770	16		
20050301	NFI	NovaStar Financial, Inc.	NYSE	Y	36	669947400	NOVASTAR FINANCIAL INC	19845	0126A	75	19845	17		
20050302	NFI	NovaStar Financial, Inc.	NYSE	Y	37	669947400	NOVASTAR FINANCIAL INC	19845	0126A	0	19845	18		
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	19845	0126A	0	19845	19		
20050304	NFI	NovaStar Financial, Inc.	NYSE	Y	39	669947400	NOVASTAR FINANCIAL INC	19724	0126A	-121	19724	20		
20050307	NFI	NovaStar Financial, Inc.	NYSE	Y	40	669947400	NOVASTAR FINANCIAL INC	19724	0126A	0	19724	21		
20050308	NFI	NovaStar Financial, Inc.	NYSE	Y	41	669947400	NOVASTAR FINANCIAL INC	19724	0126A	0	19724	22		
20050309	NFI	NovaStar Financial, Inc.	NYSE	Y	42	669947400	NOVASTAR FINANCIAL INC	19732	0126A	8	19732	23		
20050310	NFI	NovaStar Financial, Inc.	NYSE	Y	43	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	24		
20050311	NFI	NovaStar Financial, Inc.	NYSE	Y	44	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	25		
20050314	NFI	NovaStar Financial, Inc.	NYSE	Y	45	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	26		
20050315	NFI	NovaStar Financial, Inc.	NYSE	Y	46	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	27		
20050316	NFI	NovaStar Financial, Inc.	NYSE	Y	47	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	28		
20050317	NFI	NovaStar Financial, Inc.	NYSE	Y	48	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	29		
20050318	NFI	NovaStar Financial, Inc.	NYSE	Y	49	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	30		
20050321	NFI	NovaStar Financial, Inc.	NYSE	Y	50	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	31		
20050322	NFI	NovaStar Financial, Inc.	NYSE	Y	51	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	32		
20050323	NFI	NovaStar Financial, Inc.	NYSE	Y	52	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	33		
20050324	NFI	NovaStar Financial, Inc.	NYSE	Y	53	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	34		
20050328	NFI	NovaStar Financial, Inc.	NYSE	Y	54	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	35		
20050329	NFI	NovaStar Financial, Inc.	NYSE	Y	55	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	36		
20050330	NFI	NovaStar Financial, Inc.	NYSE	Y	56	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	37		
20050331	NFI	NovaStar Financial, Inc.	NYSE	Y	57	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	38		
20050401	NFI	NovaStar Financial, Inc.	NYSE	Y	58	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	39		
20050404	NFI	NovaStar Financial, Inc.	NYSE	Y	59	669947400	NOVASTAR FINANCIAL INC	19732	0126A	0	19732	40		
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	69488	0	0		
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050114	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	6	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050118	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	7	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050119	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	8	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050120	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	9	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050121	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	10	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		
20050124	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	11	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0		

20050125	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	12	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0	
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	13	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0	
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	14	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0	
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	15	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0	
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	16	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0	
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	17	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0	
20050202	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	18	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0	
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	19	35710409	ANNALY MORTGAGE MANAGEMENT	69488	0126A	0	0	0	
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	20	35710409	ANNALY MORTGAGE MANAGEMENT	157628	0126A	88140	88140	1	
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	21	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	944	89084	2	
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	22	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	3	
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	23	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	4	
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	24	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	5	
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	25	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	6	
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	26	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	7	
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	8	
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	9	
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	10	
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	11	
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	158572	0126A	0	89084	12	
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	158699	0126A	127	89211	13	
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	158699	0126A	0	89211	14	
20050225	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	34	35710409	ANNALY MORTGAGE MANAGEMENT	158699	0126A	0	89211	15	
20050228	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	35	35710409	ANNALY MORTGAGE MANAGEMENT	158699	0126A	0	89211	16	
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	36	35710409	ANNALY MORTGAGE MANAGEMENT	158579	0126A	-120	89091	17	
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	37	35710409	ANNALY MORTGAGE MANAGEMENT	158579	0126A	0	89091	18	
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	38	35710409	ANNALY MORTGAGE MANAGEMENT	158579	0126A	0	89091	19	
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	39	35710409	ANNALY MORTGAGE MANAGEMENT	158156	0126A	-423	88668	20	
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	158156	0126A	0	88668	21	
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	158156	0126A	0	88668	22	
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	34	88702	23	
20050310	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	43	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	24	
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	25	
20050314	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	45	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	26	
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	27	
20050316	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	47	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	28	
20050317	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	48	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	29	
20050318	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	49	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	30	
20050321	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	50	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	31	
20050322	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	51	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	32	
20050323	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	52	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	33	
20050324	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	53	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	34	
20050328	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	54	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	35	
20050329	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	55	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	36	
20050330	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	56	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	37	
20050331	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	57	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	38	
20050401	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	58	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	39	
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	158190	0126A	0	88702	40	
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	265739	0126A	107549	196251	41	
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	14600	0133A	14600	14600	1	
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	14900	0133A	14900	14900	1	
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	14900	0133A	0	14900	2	
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	6600	21500	3	
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	4	
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	5	
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	6	
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	7	
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	8	
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	9	
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	21500	0133A	0	21500	10	
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	25133	0133A	3633	25133	11	
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	32333	0133A	7200	32333	12	
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	30544	0133A	-1789	30544	13	
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	32244	0133A	1700	32244	14	
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	40444	0133A	8200	40444	15	
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	51444	0133A	11000	51444	16	
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	50934	0133A	-510	50934	17	
20050121	IFLB	INFINIUM LABS INC	U	Y	1	45665U104	INFINIUM LABS INC	529710	0141A	529710	0	0	
20050124	IFLB	INFINIUM LABS INC	U	Y	2	45665U104	INFINIUM LABS INC	526660	0141A	-3050	0	0	
20050125	IFLB	INFINIUM LABS INC	U	Y	3	45665U104	INFINIUM LABS INC	561660	0141A	35000	0	0	
20050126	IFLB	INFINIUM LABS INC	U	Y	4	45665U104	INFINIUM LABS INC	623160	0141A	61500	61500	1	
20050127	IFLB	INFINIUM LABS INC	U	Y	5	45665U104	INFINIUM LABS INC	585260	0141A	-37900	23600	2	
20050128	IFLB	INFINIUM LABS INC	U	Y	6	45665U104	INFINIUM LABS INC	605410	0141A	20150	43750	3	
20050131	IFLB	INFINIUM LABS INC	U	Y	7	45665U104	INFINIUM LABS INC	589910	0141A	-15500	28250	4	
20050201	IFLB	INFINIUM LABS INC	U	Y	8	45665U104	INFINIUM LABS INC	563130	0141A	-26780	1470	5	
20050202	IFLB	INFINIUM LABS INC	U	Y	9	45665U104	INFINIUM LABS INC	445630	0141A	-117500	0	0	
20050203	IFLB	INFINIUM LABS INC	U	Y	10	45665U104	INFINIUM LABS INC	446130	0141A	500	500	1	
20050204	IFLB	INFINIUM LABS INC	U	Y	11	45665U104	INFINIUM LABS INC	434030	0141A	-12100	0	0	
20050207	IFLB	INFINIUM LABS INC	U	Y	12	45665U104	INFINIUM LABS INC	411856	0141A	-22174	0	0	
20050208	IFLB	INFINIUM LABS INC	U	Y	13	45665U104	INFINIUM LABS INC	389081	0141A	-22775	0	0	
20050209	IFLB	INFINIUM LABS INC	U	Y	14	45665U104	INFINIUM LABS INC	375481	0141A	-13600	0	0	
20050210	IFLB	INFINIUM LABS INC	U	Y	15	45665U104	INFINIUM LABS INC	375481	0141A	0	0	0	
20050211	IFLB	INFINIUM LABS INC	U	Y	16	45665U104	INFINIUM LABS INC	389821	0141A	14340	14340	1	
20050214	IFLB	INFINIUM LABS INC	U	Y	17	45665U104	INFINIUM LABS INC	350596	0141A	-39225	0	0	
20050215	IFLB	INFINIUM LABS INC	U	Y	18	45665U104	INFINIUM LABS INC	346596	0141A	-4000	0	0	
20050216	IFLB	INFINIUM LABS INC	U	Y	19	45665U104	INFINIUM LABS INC	296596	0141A	-50000	0	0	
20050217	IFLB	INFINIUM LABS INC	U	Y	20	45665U104	INFINIUM LABS INC	296596	0141A	0	0	0	
20050218	IFLB	INFINIUM LABS INC	U	Y	21	45665U104	INFINIUM LABS INC	61096	0141A	-235500	0	0	
20050222	IFLB	INFINIUM LABS INC	U	Y	22	45665U104	INFINIUM LABS INC	56096	0141A	-5000	0	0	
20050223	IFLB	INFINIUM LABS INC	U	Y	23	45665U104	INFINIUM LABS INC	51096	0141A	-5000	0	0	
20050224	IFLB	INFINIUM LABS INC	U	Y	24	45665U104	INFINIUM LABS INC	51096	0141A	0	0	0	
20050225	IFLB	INFINIUM LABS INC	U	Y	25	45665U104	INFINIUM LABS INC	59346	0141A	8250	8250	1	
20050228	IFLB	INFINIUM LABS INC	U	Y	26	45665U104	INFINIUM LABS INC	57826	0141A	-1520	6730	2	
20050301	IFLB	INFINIUM LABS INC	U	Y	27	45665U104	INFINIUM LABS INC	35451	0141A	-22375	0	0	
20050302	IFLB	INFINIUM LABS INC	U	Y	28	45665U104	INFINIUM LABS INC	35451	0141A	0	0	0	
20050303	IFLB	INFINIUM LABS INC	U	Y	29	45665U104	INFINIUM LABS INC	76201	0141A	40750	40750	1	
20050304	IFLB	INFINIUM LABS INC	U	Y	30	45665U104	INFINIUM LABS INC	127401	0141A	51200	91950	2	
20050307	IFLB	INFINIUM LABS INC	U	Y	31	45665U104	INFINIUM LABS INC	35401	0141A	-92000	0	0	
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	35401	0141A	0	0	0	
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	78701	0141A	43300	43300	1	
20050310	IFLB	INFINIUM LABS INC	U	Y	34	45665U104	INFINIUM LABS INC	35401	0141A	-43300	0	0	
20050311	IFLB	INFINIUM LABS INC	U	Y	35	45665U104	INFINIUM LABS INC	43401	0141A	8000	8000	1	
20050314	IFLB	INFINIUM LABS INC	U	Y	36	45665U104	INFINIUM LABS INC	35401	0141A	-8000	0	0	
20050315	IFLB	INFINIUM LABS INC	U	Y	37	45665U104	INFINIUM LABS INC	35401	0141A	0	0	0	
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	11870	0141A	-23531	0	0	
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	35401	0141A	35401	35401	1	
20050317	IFLB	INFINIUM LABS INC	U	Y	39	45665U104	INFINIUM LABS INC	97271	0141A	61870	97271	2	
20050318	IFLB	INFINIUM LABS INC	U	Y	40	45665U104	INFINIUM LABS INC	35371	0141A	-61900	35371	3	
20050321	IFLB	INFINIUM LABS INC	U	Y	41	45665U104	INFINIUM LABS INC	9971	0141A	-25400	9971	4	
20050322	IFLB	INFINIUM LABS INC	U	Y	42	45665U104	INFINIUM LABS INC	36971	0141A	27000	36971	5	
20050323	IFLB	INFINIUM LABS INC	U	Y	43	45665U104	INFINIUM LABS INC	124471	0141A	87500	124471	6	
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	185471	0141A	61000	185471	7	
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	276471	0141A	91000	276471	8	
20050329	IFLB	INFINIUM LABS INC	U	Y	46	45665U104	INFINIUM LABS INC	246300	0141A	-30171	246300	9	
20050330	IFLB	INFINIUM LABS INC	U	Y	47	45665U104	INFINIUM LABS INC	281800	0141A	35500	281800	10	
20050331	IFLB	INFINIUM LABS INC	U	Y	48	45665U104	INFINIUM LABS INC	260300	0141A	-21500	260300	11	
20050401	IFLB	INFINIUM LABS INC	U	Y	49	45665U104	INFINIUM LABS INC	261660	0141A	1360	261660	12	
20050404	IFLB	INFINIUM LABS INC	U	Y	50	45665U104	INFINIUM LABS INC	251800	0141A	-9860	251800	13	
20050405	IFLB	INFINIUM LABS INC	U	Y	51	45665U104	INFINIUM LABS INC	194300	0141A	-57500	194300	14	
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	14670	0141A	14670	14670	1	
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	14670	0141A	0	14670	2	
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	14670	0141A	0	14670	3	
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	14670	0141A	0	14670	4	
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	22670	0141A	8000	22670	5	
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	32670	0141A	10000	32670	6	
20050207	ONSM	ONSTREAM MEDIA CORP	S	Y	18	682875109	ONSTREAM MEDIA CORP	37698	0141A	5028	37698	7	
20050208	ONSM	ONSTREAM MEDIA CORP	S	Y	19	682875109	ONSTREAM MEDIA CORP	48698	0141A	11000	48698	8	
20050209	ONSM	ONSTREAM MEDIA CORP	S	Y	20	682875109	ONSTREAM MEDIA CORP	44412	0141A	-4286	44412	9	
20050210	ONSM	ONSTREAM MEDIA CORP	S	Y	21	682875109	ONSTREAM MEDIA CORP	18011	0141A	-26401	18011	10	
20050211	ONSM	ONSTREAM MEDIA CORP	S	Y	22	682875109	ONSTREAM MEDIA CORP	18011	0141A	0	18011	11	
20050214	ONSM	ONSTREAM MEDIA CORP	S	Y	23	682875109	ONSTREAM MEDIA CORP	17961	0141A	-50	17961	12	
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	17961	0141A	0	17961	13	
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	19561	0141A	1600	19561	14	
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	17253	0141A	-2308	17253	15	
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	9561	0141A	-7692	9561	16	
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	9561	0141A	0	9561	17	
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	3000	0141A	3000	3000	1	
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	3000	0141A	0	3000	2	
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	3000	0141A	0	3000	3	
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	3833	0141A	833	3833	4	
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	3833	0141A	0	3833	5	

20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	3833	0141A	0	3833	6		
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	3833	0141A	0	3833	7		
20050307	ONSM	ONSTREAM MEDIA CORP	S	Y	37	682875109	ONSTREAM MEDIA CORP	3853	0141A	20	3853	8		
20050308	ONSM	ONSTREAM MEDIA CORP	S	Y	38	682875109	ONSTREAM MEDIA CORP	5020	0141A	1167	5020	9		
20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	5020	0141A	0	5020	10		
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	5020	0141A	0	5020	11		
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	5020	0141A	0	5020	12		
20050314	ONSM	ONSTREAM MEDIA CORP	S	Y	42	682875109	ONSTREAM MEDIA CORP	3025	0141A	-1995	3025	13		
20050323	ONSM	ONSTREAM MEDIA CORP	S	Y	49	682875109	ONSTREAM MEDIA CORP	334	0141A	334	334	1		
20050324	ONSM	ONSTREAM MEDIA CORP	S	Y	50	682875109	ONSTREAM MEDIA CORP	934	0141A	600	934	2		
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	2834	0141A	1900	2834	3		
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	2841	0141A	7	2841	4		
20050330	ONSM	ONSTREAM MEDIA CORP	S	Y	53	682875109	ONSTREAM MEDIA CORP	2841	0141A	0	2841	5		
20050331	ONSM	ONSTREAM MEDIA CORP	S	Y	54	682875109	ONSTREAM MEDIA CORP	2847	0141A	6	2847	6		
20050401	ONSM	ONSTREAM MEDIA CORP	S	Y	55	682875109	ONSTREAM MEDIA CORP	2847	0141A	0	2847	7		
20050404	ONSM	ONSTREAM MEDIA CORP	S	Y	56	682875109	ONSTREAM MEDIA CORP	4347	0141A	1500	4347	8		
20050405	ONSM	ONSTREAM MEDIA CORP	S	Y	57	682875109	ONSTREAM MEDIA CORP	7847	0141A	3500	7847	9		
20050223	TLHO	TRESTLE HLDGS INC	U	Y	5	89530U105	TRESTLE HLDGS INC	15000	0141A	15000	15000	1		
20050224	TLHO	TRESTLE HLDGS INC	U	Y	6	89530U105	TRESTLE HLDGS INC	18500	0141A	3500	18500	2		
20050225	TLHO	TRESTLE HLDGS INC	U	Y	7	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	3		
20050228	TLHO	TRESTLE HLDGS INC	U	Y	8	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	4		
20050301	TLHO	TRESTLE HLDGS INC	U	Y	9	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	5		
20050302	TLHO	TRESTLE HLDGS INC	U	Y	10	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	6		
20050303	TLHO	TRESTLE HLDGS INC	U	Y	11	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	7		
20050304	TLHO	TRESTLE HLDGS INC	U	Y	12	89530U105	TRESTLE HLDGS INC	18500	0141A	0	18500	8		
20050307	TLHO	TRESTLE HLDGS INC	U	Y	13	89530U105	TRESTLE HLDGS INC	23500	0141A	5000	23500	9		
20050308	TLHO	TRESTLE HLDGS INC	U	Y	14	89530U105	TRESTLE HLDGS INC	27000	0141A	3500	27000	10		
20050309	TLHO	TRESTLE HLDGS INC	U	Y	15	89530U105	TRESTLE HLDGS INC	10000	0141A	-17000	10000	11		
20050310	TLHO	TRESTLE HLDGS INC	U	Y	16	89530U105	TRESTLE HLDGS INC	11700	0141A	1700	11700	12		
20050311	TLHO	TRESTLE HLDGS INC	U	Y	17	89530U105	TRESTLE HLDGS INC	200	0141A	-11500	200	13		
20050314	TLHO	TRESTLE HLDGS INC	U	Y	18	89530U105	TRESTLE HLDGS INC	200	0141A	0	200	14		
20050316	TLHO	TRESTLE HLDGS INC	U	Y	20	89530U105	TRESTLE HLDGS INC	10800	0141A	10800	10800	1		
20050317	TLHO	TRESTLE HLDGS INC	U	Y	21	89530U105	TRESTLE HLDGS INC	10780	0141A	-20	10780	2		
20050318	TLHO	TRESTLE HLDGS INC	U	Y	22	89530U105	TRESTLE HLDGS INC	6000	0141A	-4780	6000	3		
20050321	TLHO	TRESTLE HLDGS INC	U	Y	23	89530U105	TRESTLE HLDGS INC	6000	0141A	0	6000	4		
20050322	TLHO	TRESTLE HLDGS INC	U	Y	24	89530U105	TRESTLE HLDGS INC	6000	0141A	0	6000	5		
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	333290	0161A	333290	0	0		
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	472644	0161A	139354	0	0		
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	526638	0161A	53994	0	0		
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	490318	0161A	-36320	0	0		
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	497869	0161A	7551	7551	1		
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	477393	0161A	-20476	0	0		
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	467203	0161A	-10190	0	0		
20050119	AGEN	ANTIGENICS INC. (DEL)	Q	Y	8	37032109	ANTIGENICS INC. (DEL)	421307	0161A	-45896	0	0		
20050120	AGEN	ANTIGENICS INC. (DEL)	Q	Y	9	37032109	ANTIGENICS INC. (DEL)	411257	0161A	-10050	0	0		
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	451598	0161A	40341	40341	1		
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	387095	0161A	-64503	0	0		
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	392623	0161A	5528	5528	1		
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	362477	0161A	-30146	0	0		
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	350709	0161A	-11768	0	0		
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	359806	0161A	9097	9097	1		
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	374074	0161A	14268	23365	2		
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	388101	0161A	14027	37392	3		
20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	368465	0161A	-19636	17756	4		
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	358241	0161A	-10224	7532	5		
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	339868	0161A	-18373	0	0		
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	299441	0161A	-40427	0	0		
20050208	AGEN	ANTIGENICS INC. (DEL)	Q	Y	22	37032109	ANTIGENICS INC. (DEL)	277043	0161A	-22398	0	0		
20050209	AGEN	ANTIGENICS INC. (DEL)	Q	Y	23	37032109	ANTIGENICS INC. (DEL)	260895	0161A	-16148	0	0		
20050210	AGEN	ANTIGENICS INC. (DEL)	Q	Y	24	37032109	ANTIGENICS INC. (DEL)	294085	0161A	33190	33190	1		
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	297084	0161A	2999	36189	2		
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	273158	0161A	-23926	12263	3		
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	281455	0161A	8297	20560	4		
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	278505	0161A	-2950	17610	5		
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	260646	0161A	-17859	0	0		
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	240935	0161A	-19711	0	0		
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	231096	0161A	-9839	0	0		
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	207168	0161A	-23928	0	0		
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	109267	0161A	-97901	0	0		
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	110030	0161A	763	763	1		
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	86759	0161A	-23271	0	0		
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	106526	0161A	19767	19767	1		
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	112954	0161A	6428	26195	2		
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	90183	0161A	-22771	3424	3		
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	61459	0161A	-28724	0	0		
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	62131	0161A	672	672	1		
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	73032	0161A	10901	11573	2		
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	81417	0161A	8385	19958	3		
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	157727	0161A	76310	96268	4		
20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	188858	0161A	31131	127399	5		
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	213418	0161A	24560	151959	6		
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	222035	0161A	8617	160576	7		
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	307368	0161A	85333	245909	8		
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	322896	0161A	15528	261437	9		
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	303878	0161A	-19018	242419	10		
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	309881	0161A	6003	248422	11		
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	286984	0161A	-22897	225525	12		
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	363274	0161A	76290	301815	13		
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	359364	0161A	-3910	297905	14		
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	395563	0161A	36199	334104	15		
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	439372	0161A	43809	377913	16		
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	456384	0161A	17012	394925	17		
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	520260	0161A	63876	458801	18		
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	528045	0161A	7785	466586	19		
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	492139	0161A	-35906	430680	20		
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	408240	0161A	-83899	346781	21		
20050107	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	1	32683401	ANALYTICAL SURVEYS INC-NEW	93624	0161A	93624	0	0		
20050110	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	2	32683401	ANALYTICAL SURVEYS INC-NEW	70000	0161A	-23624	0	0		
20050111	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	3	32683401	ANALYTICAL SURVEYS INC-NEW	61487	0161A	-8513	0	0		
20050112	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	4	32683401	ANALYTICAL SURVEYS INC-NEW	60421	0161A	-1066	0	0		
20050113	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	5	32683401	ANALYTICAL SURVEYS INC-NEW	75712	0161A	15291	15291	1		
20050114	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	6	32683401	ANALYTICAL SURVEYS INC-NEW	68081	0161A	-7631	7660	2		
20050118	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	7	32683401	ANALYTICAL SURVEYS INC-NEW	80912	0161A	12831	20491	3		
20050119	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	8	32683401	ANALYTICAL SURVEYS INC-NEW	70883	0161A	-10029	10462	4		
20050120	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	9	32683401	ANALYTICAL SURVEYS INC-NEW	70042	0161A	-841	9621	5		
20050121	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	10	32683401	ANALYTICAL SURVEYS INC-NEW	40300	0161A	-29742	0	0		
20050124	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	11	32683401	ANALYTICAL SURVEYS INC-NEW	47526	0161A	7226	7226	1		
20050125	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	12	32683401	ANALYTICAL SURVEYS INC-NEW	31939	0161A	-15587	0	0		
20050126	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	13	32683401	ANALYTICAL SURVEYS INC-NEW	42327	0161A	10388	10388	1		
20050127	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	14	32683401	ANALYTICAL SURVEYS INC-NEW	40856	0161A	-1471	8917	2		
20050128	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	15	32683401	ANALYTICAL SURVEYS INC-NEW	28173	0161A	-12683	0	0		
20050131	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	16	32683401	ANALYTICAL SURVEYS INC-NEW	6844	0161A	-21329	0	0		
20050201	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	17	32683401	ANALYTICAL SURVEYS INC-NEW	15586	0161A	8742	8742	1		
20050202	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	18	32683401	ANALYTICAL SURVEYS INC-NEW	10278	0161A	-5308	3434	2		
20050203	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	19	32683401	ANALYTICAL SURVEYS INC-NEW	27401	0161A	17123	20557	3		
20050204	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	20	32683401	ANALYTICAL SURVEYS INC-NEW	19492	0161A	-7909	12648	4		
20050207	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	21	32683401	ANALYTICAL SURVEYS INC-NEW	59817	0161A	40325	52973	5		
20050208	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	22	32683401	ANALYTICAL SURVEYS INC-NEW	42312	0161A	-17505	35468	6		
20050209	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	23	32683401	ANALYTICAL SURVEYS INC-NEW	70130	0161A	27818	63286	7		
20050210	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	24	32683401	ANALYTICAL SURVEYS INC-NEW	78767	0161A	8637	71923	8		
20050211	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	25	32683401	ANALYTICAL SURVEYS INC-NEW	63142	0161A	-15625	56298	9		
20050214	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	26	32683401	ANALYTICAL SURVEYS INC-NEW	65068	0161A	1926	58224	10		
20050215	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	27	32683401	ANALYTICAL SURVEYS INC-NEW	63706	0161A	-1362	56862	11		
20050216	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	28	32683401	ANALYTICAL SURVEYS INC-NEW	57416	0161A	-6290	50572	12		
20050217	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	29	32683401	ANALYTICAL SURVEYS INC-NEW	57622	0161A	206	50778	13		
20050218	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	30	32683401	ANALYTICAL SURVEYS INC-NEW	40275	0161A	-17347	33431	14		
20050222	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	31	32683401	ANALYTICAL SURVEYS INC-NEW	45590	0161A	5315	38746	15		
20050223	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	32	32683401	ANALYTICAL SURVEYS INC-NEW	72735	0161A	27145	65891	16		
20050224	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	33	32683401	ANALYTICAL SURVEYS INC-NEW	67389	0161A	-5346	60545	17		
20050225	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	34	32683401	ANALYTICAL SURVEYS INC-NEW	69241	0161A	1852	62397	18		
20050228	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	35	32683401	ANALYTICAL SURVEYS INC-NEW	65799	0161A	-3442	58955	19		
20050301	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	36	32683401	ANALYTICAL SURVEYS INC-NEW	21383	0161A	-44416	14539	20		
20050302	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	37	32683401	ANALYTICAL SURVEYS INC-NEW	24489	0161A	3106	17645	21		
20050303	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	38	32683401	ANALYTICAL SURVEYS INC-NEW	22179	0161A	-2310	15335	22		
20050304	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	39	32683401	ANALYTICAL SURVEYS INC-NEW	22674	0161A	495	15830	23		
20050307	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	40	32683401	ANALYTICAL SURVEYS INC-NEW	24197	0161A	1523	17353	24		
20050308	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	41	32683401	ANALYTICAL SURVEYS INC-NEW	18288	0161A	-5909	11444	25		
20050309	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	42	32683401	ANALYTICAL SURVEYS INC-NEW	17800	0161A	-488	10956	26		
20050310	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	43	32683401	ANALYTICAL SURVEYS INC-NEW	30187	0161A	12387	23343	27		
20050311	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	44	32683401	ANALYTICAL SURVEYS INC-NEW	37624	0161A	7437	30780	28		
20050314	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	45	32683401	ANALYTICAL SURVEYS INC-NEW	44938	0161A	7314	38094	29		

20050315	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	46	32683401	ANALYTICAL SURVEYS INC-NEW	40877	0161A	-4061	34033	30		
20050316	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	47	32683401	ANALYTICAL SURVEYS INC-NEW	37557	0161A	-3320	30713	31		
20050317	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	48	32683401	ANALYTICAL SURVEYS INC-NEW	30593	0161A	-6964	23749	32		
20050318	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	49	32683401	ANALYTICAL SURVEYS INC-NEW	37302	0161A	6709	30458	33		
20050321	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	50	32683401	ANALYTICAL SURVEYS INC-NEW	33144	0161A	-4158	26300	34		
20050322	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	51	32683401	ANALYTICAL SURVEYS INC-NEW	32104	0161A	-1040	25260	35		
20050121	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	1	28731107	AMERICAN ORIENTAL BIOENGR INC	56942	0161A	56942	0	0		
20050124	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	2	28731107	AMERICAN ORIENTAL BIOENGR INC	60792	0161A	3850	0	0		
20050125	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	3	28731107	AMERICAN ORIENTAL BIOENGR INC	61542	0161A	750	0	0		
20050126	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	4	28731107	AMERICAN ORIENTAL BIOENGR INC	60192	0161A	-1350	0	0		
20050127	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	5	28731107	AMERICAN ORIENTAL BIOENGR INC	67105	0161A	6913	6913	1		
20050128	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	6	28731107	AMERICAN ORIENTAL BIOENGR INC	69605	0161A	2500	9413	2		
20050131	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	7	28731107	AMERICAN ORIENTAL BIOENGR INC	68847	0161A	-758	8655	3		
20050201	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	8	28731107	AMERICAN ORIENTAL BIOENGR INC	59847	0161A	-9000	0	0		
20050202	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	9	28731107	AMERICAN ORIENTAL BIOENGR INC	67247	0161A	7400	7400	1		
20050203	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	10	28731107	AMERICAN ORIENTAL BIOENGR INC	70822	0161A	3575	10975	2		
20050204	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	11	28731107	AMERICAN ORIENTAL BIOENGR INC	49954	0161A	-20868	0	0		
20050207	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	12	28731107	AMERICAN ORIENTAL BIOENGR INC	43604	0161A	-6350	0	0		
20050208	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	13	28731107	AMERICAN ORIENTAL BIOENGR INC	43936	0161A	332	332	1		
20050209	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	14	28731107	AMERICAN ORIENTAL BIOENGR INC	39718	0161A	-4218	0	0		
20050210	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	15	28731107	AMERICAN ORIENTAL BIOENGR INC	40301	0161A	583	583	1		
20050211	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	16	28731107	AMERICAN ORIENTAL BIOENGR INC	41838	0161A	1537	2120	2		
20050214	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	17	28731107	AMERICAN ORIENTAL BIOENGR INC	34238	0161A	-7600	0	0		
20050215	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	18	28731107	AMERICAN ORIENTAL BIOENGR INC	30088	0161A	-4150	0	0		
20050216	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	19	28731107	AMERICAN ORIENTAL BIOENGR INC	43537	0161A	13449	13449	1		
20050217	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	20	28731107	AMERICAN ORIENTAL BIOENGR INC	43037	0161A	-500	12949	2		
20050218	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	21	28731107	AMERICAN ORIENTAL BIOENGR INC	43637	0161A	600	13549	3		
20050222	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	22	28731107	AMERICAN ORIENTAL BIOENGR INC	44712	0161A	1075	14624	4		
20050223	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	23	28731107	AMERICAN ORIENTAL BIOENGR INC	49403	0161A	4691	19315	5		
20050224	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	24	28731107	AMERICAN ORIENTAL BIOENGR INC	49403	0161A	0	19315	6		
20050225	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	25	28731107	AMERICAN ORIENTAL BIOENGR INC	56616	0161A	7213	26528	7		
20050228	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	26	28731107	AMERICAN ORIENTAL BIOENGR INC	60091	0161A	3475	30003	8		
20050301	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	27	28731107	AMERICAN ORIENTAL BIOENGR INC	51891	0161A	-8200	21803	9		
20050302	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	28	28731107	AMERICAN ORIENTAL BIOENGR INC	50910	0161A	-981	20822	10		
20050303	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	29	28731107	AMERICAN ORIENTAL BIOENGR INC	50840	0161A	-70	20752	11		
20050304	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	30	28731107	AMERICAN ORIENTAL BIOENGR INC	50340	0161A	-500	20252	12		
20050307	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	31	28731107	AMERICAN ORIENTAL BIOENGR INC	49840	0161A	-500	19752	13		
20050308	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	32	28731107	AMERICAN ORIENTAL BIOENGR INC	51290	0161A	1450	21202	14		
20050309	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	33	28731107	AMERICAN ORIENTAL BIOENGR INC	51790	0161A	500	21702	15		
20050310	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	34	28731107	AMERICAN ORIENTAL BIOENGR INC	53370	0161A	1580	23282	16		
20050311	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	35	28731107	AMERICAN ORIENTAL BIOENGR INC	50770	0161A	-2600	20682	17		
20050314	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	36	28731107	AMERICAN ORIENTAL BIOENGR INC	50879	0161A	109	20791	18		
20050315	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	37	28731107	AMERICAN ORIENTAL BIOENGR INC	53879	0161A	3000	23791	19		
20050316	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	38	28731107	AMERICAN ORIENTAL BIOENGR INC	51102	0161A	-2777	21014	20		
20050317	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	39	28731107	AMERICAN ORIENTAL BIOENGR INC	47102	0161A	-4000	17014	21		
20050318	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	40	28731107	AMERICAN ORIENTAL BIOENGR INC	49902	0161A	2800	19814	22		
20050321	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	41	28731107	AMERICAN ORIENTAL BIOENGR INC	36612	0161A	-13290	6524	23		
20050322	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	42	28731107	AMERICAN ORIENTAL BIOENGR INC	34882	0161A	-1730	4794	24		
20050323	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	43	28731107	AMERICAN ORIENTAL BIOENGR INC	32472	0161A	-2410	2384	25		
20050324	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	44	28731107	AMERICAN ORIENTAL BIOENGR INC	35372	0161A	2900	5284	26		
20050328	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	45	28731107	AMERICAN ORIENTAL BIOENGR INC	31372	0161A	-4000	1284	27		
20050329	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	46	28731107	AMERICAN ORIENTAL BIOENGR INC	32292	0161A	920	2204	28		
20050330	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	47	28731107	AMERICAN ORIENTAL BIOENGR INC	33292	0161A	1000	3204	29		
20050331	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	48	28731107	AMERICAN ORIENTAL BIOENGR INC	45012	0161A	11720	14924	30		
20050401	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	49	28731107	AMERICAN ORIENTAL BIOENGR INC	61254	0161A	16242	31166	31		
20050404	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	50	28731107	AMERICAN ORIENTAL BIOENGR INC	38704	0161A	-22550	8616	32		
20050405	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	51	28731107	AMERICAN ORIENTAL BIOENGR INC	14232	0161A	-24472	0	0		
20050107	ARWR	ARROWHEAD RESEARCH CORP	S	Y	1	42797100	ARROWHEAD RESEARCH CORP	54540	0161A	54540	0	0		
20050110	ARWR	ARROWHEAD RESEARCH CORP	S	Y	2	42797100	ARROWHEAD RESEARCH CORP	52205	0161A	-2335	0	0		
20050111	ARWR	ARROWHEAD RESEARCH CORP	S	Y	3	42797100	ARROWHEAD RESEARCH CORP	56727	0161A	4522	0	0		
20050112	ARWR	ARROWHEAD RESEARCH CORP	S	Y	4	42797100	ARROWHEAD RESEARCH CORP	55937	0161A	-790	0	0		
20050113	ARWR	ARROWHEAD RESEARCH CORP	S	Y	5	42797100	ARROWHEAD RESEARCH CORP	45428	0161A	-10509	0	0		
20050114	ARWR	ARROWHEAD RESEARCH CORP	S	Y	6	42797100	ARROWHEAD RESEARCH CORP	29498	0161A	-15930	0	0		
20050118	ARWR	ARROWHEAD RESEARCH CORP	S	Y	7	42797100	ARROWHEAD RESEARCH CORP	26899	0161A	-2599	0	0		
20050119	ARWR	ARROWHEAD RESEARCH CORP	S	Y	8	42797100	ARROWHEAD RESEARCH CORP	56156	0161A	29257	29257	1		
20050120	ARWR	ARROWHEAD RESEARCH CORP	S	Y	9	42797100	ARROWHEAD RESEARCH CORP	56195	0161A	39	29296	2		
20050121	ARWR	ARROWHEAD RESEARCH CORP	S	Y	10	42797100	ARROWHEAD RESEARCH CORP	61280	0161A	5085	34381	3		
20050124	ARWR	ARROWHEAD RESEARCH CORP	S	Y	11	42797100	ARROWHEAD RESEARCH CORP	68800	0161A	7520	41901	4		
20050125	ARWR	ARROWHEAD RESEARCH CORP	S	Y	12	42797100	ARROWHEAD RESEARCH CORP	78345	0161A	9545	51446	5		
20050126	ARWR	ARROWHEAD RESEARCH CORP	S	Y	13	42797100	ARROWHEAD RESEARCH CORP	85615	0161A	7270	58716	6		
20050127	ARWR	ARROWHEAD RESEARCH CORP	S	Y	14	42797100	ARROWHEAD RESEARCH CORP	91606	0161A	5991	64707	7		
20050128	ARWR	ARROWHEAD RESEARCH CORP	S	Y	15	42797100	ARROWHEAD RESEARCH CORP	92907	0161A	1301	66008	8		
20050131	ARWR	ARROWHEAD RESEARCH CORP	S	Y	16	42797100	ARROWHEAD RESEARCH CORP	101797	0161A	8890	74898	9		
20050201	ARWR	ARROWHEAD RESEARCH CORP	S	Y	17	42797100	ARROWHEAD RESEARCH CORP	111897	0161A	10100	84998	10		
20050202	ARWR	ARROWHEAD RESEARCH CORP	S	Y	18	42797100	ARROWHEAD RESEARCH CORP	125858	0161A	13961	98959	11		
20050203	ARWR	ARROWHEAD RESEARCH CORP	S	Y	19	42797100	ARROWHEAD RESEARCH CORP	130527	0161A	4669	103628	12		
20050204	ARWR	ARROWHEAD RESEARCH CORP	S	Y	20	42797100	ARROWHEAD RESEARCH CORP	132337	0161A	1810	105438	13		
20050207	ARWR	ARROWHEAD RESEARCH CORP	S	Y	21	42797100	ARROWHEAD RESEARCH CORP	136874	0161A	4537	109975	14		
20050208	ARWR	ARROWHEAD RESEARCH CORP	S	Y	22	42797100	ARROWHEAD RESEARCH CORP	131524	0161A	-5350	104625	15		
20050209	ARWR	ARROWHEAD RESEARCH CORP	S	Y	23	42797100	ARROWHEAD RESEARCH CORP	116174	0161A	-15350	89275	16		
20050210	ARWR	ARROWHEAD RESEARCH CORP	S	Y	24	42797100	ARROWHEAD RESEARCH CORP	108064	0161A	-8110	81165	17		
20050211	ARWR	ARROWHEAD RESEARCH CORP	S	Y	25	42797100	ARROWHEAD RESEARCH CORP	95073	0161A	-12991	68174	18		
20050214	ARWR	ARROWHEAD RESEARCH CORP	S	Y	26	42797100	ARROWHEAD RESEARCH CORP	88440	0161A	-6633	61541	19		
20050215	ARWR	ARROWHEAD RESEARCH CORP	S	Y	27	42797100	ARROWHEAD RESEARCH CORP	8112	0161A	-80328	0	0		
20050223	ARWR	ARROWHEAD RESEARCH CORP	S	Y	32	42797100	ARROWHEAD RESEARCH CORP	5116	0161A	5116	5116	1		
20050224	ARWR	ARROWHEAD RESEARCH CORP	S	Y	33	42797100	ARROWHEAD RESEARCH CORP	12153	0161A	7037	12153	2		
20050225	ARWR	ARROWHEAD RESEARCH CORP	S	Y	34	42797100	ARROWHEAD RESEARCH CORP	16514	0161A	4361	16514	3		
20050228	ARWR	ARROWHEAD RESEARCH CORP	S	Y	35	42797100	ARROWHEAD RESEARCH CORP	16541	0161A	27	16541	4		
20050301	ARWR	ARROWHEAD RESEARCH CORP	S	Y	36	42797100	ARROWHEAD RESEARCH CORP	16941	0161A	400	16941	5		
20050302	ARWR	ARROWHEAD RESEARCH CORP	S	Y	37	42797100	ARROWHEAD RESEARCH CORP	16359	0161A	-582	16359	6		
20050303	ARWR	ARROWHEAD RESEARCH CORP	S	Y	38	42797100	ARROWHEAD RESEARCH CORP	12459	0161A	-3900	12459	7		
20050304	ARWR	ARROWHEAD RESEARCH CORP	S	Y	39	42797100	ARROWHEAD RESEARCH CORP	12384	0161A	-75	12384	8		
20050307	ARWR	ARROWHEAD RESEARCH CORP	S	Y	40	42797100	ARROWHEAD RESEARCH CORP	33584	0161A	21200	33584	9		
20050308	ARWR	ARROWHEAD RESEARCH CORP	S	Y	41	42797100	ARROWHEAD RESEARCH CORP	66984	0161A	33400	66984	10		
20050309	ARWR	ARROWHEAD RESEARCH CORP	S	Y	42	42797100	ARROWHEAD RESEARCH CORP	72634	0161A	5650	72634	11		
20050310	ARWR	ARROWHEAD RESEARCH CORP	S	Y	43	42797100	ARROWHEAD RESEARCH CORP	75050	0161A	2416	75050	12		
20050311	ARWR	ARROWHEAD RESEARCH CORP	S	Y	44	42797100	ARROWHEAD RESEARCH CORP	77610	0161A	2560	77610	13		
20050314	ARWR	ARROWHEAD RESEARCH CORP	S	Y	45	42797100	ARROWHEAD RESEARCH CORP	69045	0161A	-8565	69045	14		
20050315	ARWR	ARROWHEAD RESEARCH CORP	S	Y	46	42797100	ARROWHEAD RESEARCH CORP	64563	0161A	-4482	64563	15		
20050316	ARWR	ARROWHEAD RESEARCH CORP	S	Y	47	42797100	ARROWHEAD RESEARCH CORP	66963	0161A	2400	66963	16		
20050317	ARWR	ARROWHEAD RESEARCH CORP	S	Y	48	42797100	ARROWHEAD RESEARCH CORP	62438	0161A	-4525	62438	17		
20050318	ARWR	ARROWHEAD RESEARCH CORP	S	Y	49	42797100	ARROWHEAD RESEARCH CORP	63633	0161A	1195	63633	18		
20050321	ARWR	ARROWHEAD RESEARCH CORP	S	Y	50	42797100	ARROWHEAD RESEARCH CORP	64938	0161A	1305	64938	19		
20050322	ARWR	ARROWHEAD RESEARCH CORP	S	Y	51	42797100	ARROWHEAD RESEARCH CORP	69828	0161A	4890	69828	20		
20050323	ARWR	ARROWHEAD RESEARCH CORP	S	Y	52	42797100	ARROWHEAD RESEARCH CORP	70828	0161A	1000	70828	21		
20050324	ARWR	ARROWHEAD RESEARCH CORP	S	Y	53	42797100	ARROWHEAD RESEARCH CORP	74903	0161A	4075	74903	22		
20050328	ARWR	ARROWHEAD RESEARCH CORP	S	Y	54	42797100	ARROWHEAD RESEARCH CORP	73291	0161A	-1612	73291	23		
20050329	ARWR	ARROWHEAD RESEARCH CORP	S	Y	55	42797100	ARROWHEAD RESEARCH CORP	74599	0161A	1308	74599	24		
20050330	ARWR	ARROWHEAD RESEARCH CORP	S	Y	56	42797100	ARROWHEAD RESEARCH CORP	71040	0161A	-3559	71040	25		
20050331	ARWR	ARROWHEAD RESEARCH CORP	S	Y	57	42797100	ARROWHEAD RESEARCH CORP	70733	0161A	-307	70733	26		
20050401	ARWR	ARROWHEAD RESEARCH CORP	S	Y	58	42797100	ARROWHEAD RESEARCH CORP	69568	0161A	-1165	69568	27		
20050404	ARWR	ARROWHEAD RESEARCH CORP	S	Y	59	42797100	ARROWHEAD RESEARCH CORP	68168	0161A	-1400	68168	28		
20050405	ARWR	ARROWHEAD RESEARCH CORP	S	Y	60	42797100	ARROWHEAD RESEARCH CORP	63268	0161A	-4900	63268	29		
20050121	ATAHQ	ATA HLDGS CORP	u	Y	1	00209H101	ATA HLDGS CORP	122230	0161A	122230	0	0		
20050124	ATAHQ	ATA HLDGS CORP	u	Y	2	00209H101	ATA HLDGS CORP	159983	0161A	37753	0	0		
20050125	ATAHQ	ATA HLDGS CORP	u	Y	3	00209H101	ATA HLDGS CORP	165303	0161A	5320	0	0		
20050126	ATAHQ	ATA HLDGS CORP	u	Y	4	00209H101	ATA HLDGS CORP	153674	0161A	-11629	0	0		
20050127	ATAHQ	ATA HLDGS CORP	u	Y	5	00209H101	ATA HLDGS CORP	158898	0161A	5224	5224	1		
20050128	ATAHQ	ATA HLDGS CORP	u	Y	6	00209H101	ATA HLDGS CORP	158596	0161A	-302	4922	2		
20050131	ATAHQ	ATA HLDGS CORP	u	Y	7	00209H101	ATA HLDGS CORP	151728	0161A	-6868	0	0		
20050201	ATAHQ	ATA HLDGS CORP	u	Y	8	00209H101	ATA HLDGS CORP	149384	0161A	-2344	0	0		
20050202	ATAHQ	ATA HLDGS CORP	u	Y	9	00209H101	ATA HLDGS CORP	133833	0161A	-15551	0	0		
20050203	ATAHQ	ATA HLDGS CORP	u	Y	10	00209H101	ATA HLDGS CORP	122283	0161A	-11550	0	0		
20050204	ATAHQ	ATA HLDGS CORP	u	Y	11	00209H101	ATA HLDGS CORP	119602	0161A	-2681	0	0		
20050207	ATAHQ	ATA HLDGS CORP	u	Y	12	00209H101	ATA HLDGS CORP	118473	0161A	-1129	0	0		
20050208	ATAHQ	ATA HLDGS CORP	u	Y	13	00209H101	ATA HLDGS CORP	139303	0161A	20830	20830	1		
20050209	ATAHQ	ATA HLDGS CORP	u	Y	14	00209H101	ATA HLDGS CORP	138829	0161A	-474	20356	2		
20050210	ATAHQ	ATA HLDGS CORP	u	Y	15	00209H101	ATA HLDGS CORP	125927	0161A	-12902	7454	3		
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	133527	0161A	7600	15054	4		
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	134585	0161A	1058	16112	5		
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	131210	0161A	-3375	12737	6		
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	136125	0161A	4915	17652	7		
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	149333	0161A	13208	30860	8		
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	149928	0161A	595	31455	9		
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	150808	0161A	880	32335	10		
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	149680	0161A	-1128	31207	11		
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	150478	0161A	798	32005	12		
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	153677	0161A	3199	35204	13		
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	121606	0161A	-32071	3133	14		
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	89485	0161A	-32121	0	0		
20050302	ATAHQ	ATA HLDGS CORP	u	Y	28	00209H101	ATA HLDGS CORP	96926	0161A	7441	7441	1		

20050303	ATAHQ	ATA HLDGS CORP	u	Y	29	00209H101	ATA HLDGS CORP	92619	0161A	-4307	3134	2		
20050304	ATAHQ	ATA HLDGS CORP	u	Y	30	00209H101	ATA HLDGS CORP	90768	0161A	-1851	1283	3		
20050307	ATAHQ	ATA HLDGS CORP	u	Y	31	00209H101	ATA HLDGS CORP	87986	0161A	-2782	0	0		
20050308	ATAHQ	ATA HLDGS CORP	u	Y	32	00209H101	ATA HLDGS CORP	86209	0161A	-1777	0	0		
20050309	ATAHQ	ATA HLDGS CORP	u	Y	33	00209H101	ATA HLDGS CORP	25005	0161A	-61204	0	0		
20050310	ATAHQ	ATA HLDGS CORP	u	Y	34	00209H101	ATA HLDGS CORP	28335	0161A	3330	3330	1		
20050311	ATAHQ	ATA HLDGS CORP	u	Y	35	00209H101	ATA HLDGS CORP	28335	0161A	0	3330	2		
20050314	ATAHQ	ATA HLDGS CORP	u	Y	36	00209H101	ATA HLDGS CORP	27192	0161A	-1143	2187	3		
20050315	ATAHQ	ATA HLDGS CORP	u	Y	37	00209H101	ATA HLDGS CORP	24498	0161A	-2694	0	0		
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	27786	0161A	3288	3288	1		
20050329	ATAHQ	ATA HLDGS CORP	u	Y	46	00209H101	ATA HLDGS CORP	97	0161A	97	97	1		
20050330	ATAHQ	ATA HLDGS CORP	u	Y	47	00209H101	ATA HLDGS CORP	72	0161A	-25	72	2		
20050401	ATAHQ	ATA HLDGS CORP	u	Y	49	00209H101	ATA HLDGS CORP	3244	0161A	3244	3244	1		
20050404	ATAHQ	ATA HLDGS CORP	u	Y	50	00209H101	ATA HLDGS CORP	1569	0161A	-1675	1569	2		
20050405	ATAHQ	ATA HLDGS CORP	u	Y	51	00209H101	ATA HLDGS CORP	9219	0161A	7650	9219	3		
20050112	AXJ	AXM Pharma, Inc	Amex	Y	4	2457109	AXM PHARMA INC	1359	0161A	1359	1359	1		
20050114	AXJ	AXM Pharma, Inc	Amex	Y	6	2457109	AXM PHARMA INC	1170	0161A	1170	1170	1		
20050128	AXJ	AXM Pharma, Inc	Amex	Y	15	2457109	AXM PHARMA INC	5858	0161A	5858	5858	1		
20050131	AXJ	AXM Pharma, Inc	Amex	Y	16	2457109	AXM PHARMA INC	6641	0161A	783	6641	2		
20050204	AXJ	AXM Pharma, Inc	Amex	Y	20	2457109	AXM PHARMA INC	793	0161A	793	793	1		
20050210	AXJ	AXM Pharma, Inc	Amex	Y	24	2457109	AXM PHARMA INC	4297	0161A	4297	4297	1		
20050211	AXJ	AXM Pharma, Inc	Amex	Y	25	2457109	AXM PHARMA INC	9272	0161A	4975	9272	2		
20050214	AXJ	AXM Pharma, Inc	Amex	Y	26	2457109	AXM PHARMA INC	11994	0161A	2722	11994	3		
20050215	AXJ	AXM Pharma, Inc	Amex	Y	27	2457109	AXM PHARMA INC	8154	0161A	-3840	8154	4		
20050222	AXJ	AXM Pharma, Inc	Amex	Y	31	2457109	AXM PHARMA INC	2249	0161A	2249	2249	1		
20050224	AXJ	AXM Pharma, Inc	Amex	Y	33	2457109	AXM PHARMA INC	594	0161A	594	594	1		
20050228	AXJ	AXM Pharma, Inc	Amex	Y	35	2457109	AXM PHARMA INC	4231	0161A	4231	4231	1		
20050302	AXJ	AXM Pharma, Inc	Amex	Y	37	2457109	AXM PHARMA INC	3492	0161A	3492	3492	1		
20050303	AXJ	AXM Pharma, Inc	Amex	Y	38	2457109	AXM PHARMA INC	9722	0161A	6230	9722	2		
20050304	AXJ	AXM Pharma, Inc	Amex	Y	39	2457109	AXM PHARMA INC	11857	0161A	2135	11857	3		
20050307	AXJ	AXM Pharma, Inc	Amex	Y	40	2457109	AXM PHARMA INC	8107	0161A	-3750	8107	4		
20050308	AXJ	AXM Pharma, Inc	Amex	Y	41	2457109	AXM PHARMA INC	17957	0161A	9850	17957	5		
20050309	AXJ	AXM Pharma, Inc	Amex	Y	42	2457109	AXM PHARMA INC	19871	0161A	1914	19871	6		
20050310	AXJ	AXM Pharma, Inc	Amex	Y	43	2457109	AXM PHARMA INC	9951	0161A	-9920	9951	7		
20050311	AXJ	AXM Pharma, Inc	Amex	Y	44	2457109	AXM PHARMA INC	11281	0161A	1330	11281	8		
20050314	AXJ	AXM Pharma, Inc	Amex	Y	45	2457109	AXM PHARMA INC	10106	0161A	-1175	10106	9		
20050315	AXJ	AXM Pharma, Inc	Amex	Y	46	2457109	AXM PHARMA INC	8956	0161A	-1150	8956	10		
20050316	AXJ	AXM Pharma, Inc	Amex	Y	47	2457109	AXM PHARMA INC	9769	0161A	813	9769	11		
20050317	AXJ	AXM Pharma, Inc	Amex	Y	48	2457109	AXM PHARMA INC	11954	0161A	2185	11954	12		
20050318	AXJ	AXM Pharma, Inc	Amex	Y	49	2457109	AXM PHARMA INC	9889	0161A	-2065	9889	13		
20050321	AXJ	AXM Pharma, Inc	Amex	Y	50	2457109	AXM PHARMA INC	10799	0161A	910	10799	14		
20050322	AXJ	AXM Pharma, Inc	Amex	Y	51	2457109	AXM PHARMA INC	24437	0161A	13638	24437	15		
20050323	AXJ	AXM Pharma, Inc	Amex	Y	52	2457109	AXM PHARMA INC	13798	0161A	-10639	13798	16		
20050324	AXJ	AXM Pharma, Inc	Amex	Y	53	2457109	AXM PHARMA INC	15658	0161A	1860	15658	17		
20050328	AXJ	AXM Pharma, Inc	Amex	Y	54	2457109	AXM PHARMA INC	6758	0161A	-8900	6758	18		
20050329	AXJ	AXM Pharma, Inc	Amex	Y	55	2457109	AXM PHARMA INC	6098	0161A	-660	6098	19		
20050330	AXJ	AXM Pharma, Inc	Amex	Y	56	2457109	AXM PHARMA INC	8908	0161A	2810	8908	20		
20050331	AXJ	AXM Pharma, Inc	Amex	Y	57	2457109	AXM PHARMA INC	9668	0161A	760	9668	21		
20050401	AXJ	AXM Pharma, Inc	Amex	Y	58	2457109	AXM PHARMA INC	5468	0161A	-4200	5468	22		
20050404	AXJ	AXM Pharma, Inc	Amex	Y	59	2457109	AXM PHARMA INC	3180	0161A	-2288	3180	23		
20050405	AXJ	AXM Pharma, Inc	Amex	Y	60	2457109	AXM PHARMA INC	500	0161A	-2680	500	24		
20050107	BHY	BlackRock High Yield Trust (The)	NYSE	Y	1	09248N102	BLACKROCK HIGH YIELD TST SBI	95784	0161A	95784	0	0		
20050110	BHY	BlackRock High Yield Trust (The)	NYSE	Y	2	09248N102	BLACKROCK HIGH YIELD TST SBI	97396	0161A	1612	0	0		
20050111	BHY	BlackRock High Yield Trust (The)	NYSE	Y	3	09248N102	BLACKROCK HIGH YIELD TST SBI	97960	0161A	564	0	0		
20050112	BHY	BlackRock High Yield Trust (The)	NYSE	Y	4	09248N102	BLACKROCK HIGH YIELD TST SBI	101151	0161A	3191	3191	1		
20050113	BHY	BlackRock High Yield Trust (The)	NYSE	Y	5	09248N102	BLACKROCK HIGH YIELD TST SBI	88406	0161A	-12745	0	0		
20050114	BHY	BlackRock High Yield Trust (The)	NYSE	Y	6	09248N102	BLACKROCK HIGH YIELD TST SBI	87687	0161A	-719	0	0		
20050118	BHY	BlackRock High Yield Trust (The)	NYSE	Y	7	09248N102	BLACKROCK HIGH YIELD TST SBI	83618	0161A	-4069	0	0		
20050119	BHY	BlackRock High Yield Trust (The)	NYSE	Y	8	09248N102	BLACKROCK HIGH YIELD TST SBI	78667	0161A	-4951	0	0		
20050120	BHY	BlackRock High Yield Trust (The)	NYSE	Y	9	09248N102	BLACKROCK HIGH YIELD TST SBI	76110	0161A	-2557	0	0		
20050121	BHY	BlackRock High Yield Trust (The)	NYSE	Y	10	09248N102	BLACKROCK HIGH YIELD TST SBI	76463	0161A	353	353	1		
20050124	BHY	BlackRock High Yield Trust (The)	NYSE	Y	11	09248N102	BLACKROCK HIGH YIELD TST SBI	70886	0161A	-5577	0	0		
20050125	BHY	BlackRock High Yield Trust (The)	NYSE	Y	12	09248N102	BLACKROCK HIGH YIELD TST SBI	70266	0161A	-620	0	0		
20050126	BHY	BlackRock High Yield Trust (The)	NYSE	Y	13	09248N102	BLACKROCK HIGH YIELD TST SBI	69716	0161A	-550	0	0		
20050127	BHY	BlackRock High Yield Trust (The)	NYSE	Y	14	09248N102	BLACKROCK HIGH YIELD TST SBI	61416	0161A	-8300	0	0		
20050128	BHY	BlackRock High Yield Trust (The)	NYSE	Y	15	09248N102	BLACKROCK HIGH YIELD TST SBI	51501	0161A	-9915	0	0		
20050131	BHY	BlackRock High Yield Trust (The)	NYSE	Y	16	09248N102	BLACKROCK HIGH YIELD TST SBI	52886	0161A	1385	1385	1		
20050201	BHY	BlackRock High Yield Trust (The)	NYSE	Y	17	09248N102	BLACKROCK HIGH YIELD TST SBI	49418	0161A	-3468	0	0		
20050202	BHY	BlackRock High Yield Trust (The)	NYSE	Y	18	09248N102	BLACKROCK HIGH YIELD TST SBI	49378	0161A	-40	0	0		
20050203	BHY	BlackRock High Yield Trust (The)	NYSE	Y	19	09248N102	BLACKROCK HIGH YIELD TST SBI	49438	0161A	60	60	1		
20050204	BHY	BlackRock High Yield Trust (The)	NYSE	Y	20	09248N102	BLACKROCK HIGH YIELD TST SBI	47812	0161A	-1626	0	0		
20050207	BHY	BlackRock High Yield Trust (The)	NYSE	Y	21	09248N102	BLACKROCK HIGH YIELD TST SBI	49897	0161A	2085	2085	1		
20050208	BHY	BlackRock High Yield Trust (The)	NYSE	Y	22	09248N102	BLACKROCK HIGH YIELD TST SBI	50900	0161A	1003	3088	2		
20050209	BHY	BlackRock High Yield Trust (The)	NYSE	Y	23	09248N102	BLACKROCK HIGH YIELD TST SBI	49196	0161A	-1704	1384	3		
20050210	BHY	BlackRock High Yield Trust (The)	NYSE	Y	24	09248N102	BLACKROCK HIGH YIELD TST SBI	49014	0161A	-182	1202	4		
20050211	BHY	BlackRock High Yield Trust (The)	NYSE	Y	25	09248N102	BLACKROCK HIGH YIELD TST SBI	49848	0161A	834	2036	5		
20050214	BHY	BlackRock High Yield Trust (The)	NYSE	Y	26	09248N102	BLACKROCK HIGH YIELD TST SBI	54178	0161A	4330	6366	6		
20050215	BHY	BlackRock High Yield Trust (The)	NYSE	Y	27	09248N102	BLACKROCK HIGH YIELD TST SBI	52859	0161A	-1319	5047	7		
20050216	BHY	BlackRock High Yield Trust (The)	NYSE	Y	28	09248N102	BLACKROCK HIGH YIELD TST SBI	48823	0161A	-4036	1011	8		
20050217	BHY	BlackRock High Yield Trust (The)	NYSE	Y	29	09248N102	BLACKROCK HIGH YIELD TST SBI	50950	0161A	2127	3138	9		
20050218	BHY	BlackRock High Yield Trust (The)	NYSE	Y	30	09248N102	BLACKROCK HIGH YIELD TST SBI	48950	0161A	-2000	1138	10		
20050222	BHY	BlackRock High Yield Trust (The)	NYSE	Y	31	09248N102	BLACKROCK HIGH YIELD TST SBI	47442	0161A	-1508	0	0		
20050223	BHY	BlackRock High Yield Trust (The)	NYSE	Y	32	09248N102	BLACKROCK HIGH YIELD TST SBI	50373	0161A	2931	2931	1		
20050224	BHY	BlackRock High Yield Trust (The)	NYSE	Y	33	09248N102	BLACKROCK HIGH YIELD TST SBI	50973	0161A	600	3531	2		
20050225	BHY	BlackRock High Yield Trust (The)	NYSE	Y	34	09248N102	BLACKROCK HIGH YIELD TST SBI	50495	0161A	-478	3053	3		
20050228	BHY	BlackRock High Yield Trust (The)	NYSE	Y	35	09248N102	BLACKROCK HIGH YIELD TST SBI	53295	0161A	2800	5853	4		
20050301	BHY	BlackRock High Yield Trust (The)	NYSE	Y	36	09248N102	BLACKROCK HIGH YIELD TST SBI	52009	0161A	-1286	4567	5		
20050302	BHY	BlackRock High Yield Trust (The)	NYSE	Y	37	09248N102	BLACKROCK HIGH YIELD TST SBI	53132	0161A	1123	5690	6		
20050303	BHY	BlackRock High Yield Trust (The)	NYSE	Y	38	09248N102	BLACKROCK HIGH YIELD TST SBI	54152	0161A	1020	6710	7		
20050304	BHY	BlackRock High Yield Trust (The)	NYSE	Y	39	09248N102	BLACKROCK HIGH YIELD TST SBI	54174	0161A	22	6732	8		
20050307	BHY	BlackRock High Yield Trust (The)	NYSE	Y	40	09248N102	BLACKROCK HIGH YIELD TST SBI	52243	0161A	-1931	4801	9		
20050308	BHY	BlackRock High Yield Trust (The)	NYSE	Y	41	09248N102	BLACKROCK HIGH YIELD TST SBI	53471	0161A	1228	6029	10		
20050309	BHY	BlackRock High Yield Trust (The)	NYSE	Y	42	09248N102	BLACKROCK HIGH YIELD TST SBI	51452	0161A	-2019	4010	11		
20050310	BHY	BlackRock High Yield Trust (The)	NYSE	Y	43	09248N102	BLACKROCK HIGH YIELD TST SBI	54200	0161A	2748	6758	12		
20050311	BHY	BlackRock High Yield Trust (The)	NYSE	Y	44	09248N102	BLACKROCK HIGH YIELD TST SBI	55190	0161A	990	7748	13		
20050314	BHY	BlackRock High Yield Trust (The)	NYSE	Y	45	09248N102	BLACKROCK HIGH YIELD TST SBI	54106	0161A	-1084	6664	14		
20050315	BHY	BlackRock High Yield Trust (The)	NYSE	Y	46	09248N102	BLACKROCK HIGH YIELD TST SBI	54666	0161A	560	7224	15		
20050316	BHY	BlackRock High Yield Trust (The)	NYSE	Y	47	09248N102	BLACKROCK HIGH YIELD TST SBI	56408	0161A	1742	8966	16		
20050317	BHY	BlackRock High Yield Trust (The)	NYSE	Y	48	09248N102	BLACKROCK HIGH YIELD TST SBI	56939	0161A	531	9497	17		
20050318	BHY	BlackRock High Yield Trust (The)	NYSE	Y	49	09248N102	BLACKROCK HIGH YIELD TST SBI	40798	0161A	-16141	0	0		
20050321	BHY	BlackRock High Yield Trust (The)	NYSE	Y	50	09248N102	BLACKROCK HIGH YIELD TST SBI	44348	0161A	3550	3550	1		
20050322	BHY	BlackRock High Yield Trust (The)	NYSE	Y	51	09248N102	BLACKROCK HIGH YIELD TST SBI	44348	0161A	0	3550	2		
20050323	BHY	BlackRock High Yield Trust (The)	NYSE	Y	52	09248N102	BLACKROCK HIGH YIELD TST SBI	44984	0161A	636	4186	3		
20050324	BHY	BlackRock High Yield Trust (The)	NYSE	Y	53	09248N102	BLACKROCK HIGH YIELD TST SBI	45684	0161A	700	4886	4		
20050328	BHY	BlackRock High Yield Trust (The)	NYSE	Y	54	09248N102	BLACKROCK HIGH YIELD TST SBI	45608	0161A	-76	4810	5		
20050329	BHY	BlackRock High Yield Trust (The)	NYSE	Y	55	09248N102	BLACKROCK HIGH YIELD TST SBI	50847	0161A	5239	10049	6		
20050330	BHY	BlackRock High Yield Trust (The)	NYSE	Y	56	09248N102	BLACKROCK HIGH YIELD TST SBI	51047	0161A	200	10249	7		
20050331	BHY	BlackRock High Yield Trust (The)	NYSE	Y	57	09248N102	BLACKROCK HIGH YIELD TST SBI	50996	0161A	-51	10198	8		
20050401	BHY	BlackRock High Yield Trust (The)	NYSE	Y	58	09248N102	BLACKROCK HIGH YIELD TST SBI	51096	0161A	100	10298	9		
20050404	BHY	BlackRock High Yield Trust (The)	NYSE	Y	59	09248N102	BLACKROCK HIGH YIELD TST SBI	51096	0161A	0	10298	10		
20050405	BHY	BlackRock High Yield Trust (The)	NYSE	Y	60	09248N102	BLACKROCK HIGH YIELD TST SBI	50923	0161A	-173	10125	11		
20050111	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	3	90911108	BIOLASE TECHNOLOGY INC	11577	0161A	11577	0	0		
20050118	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	7	90911108	BIOLASE TECHNOLOGY INC	1935	0161A	1935	1935	1		
20050119	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	8	90911108	BIOLASE TECHNOLOGY INC	47984	0161A	46049	47984	2		
20050120	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	9	90911108	BIOLASE TECHNOLOGY INC	17316	0161A	-30668	17316	3		
20050210	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	24	90911108	BIOLASE TECHNOLOGY INC	2165	0161A	2165	2165	1		
20050222	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	31	90911108	BIOLASE TECHNOLOGY INC	16600	0161A	16600	16600	1		
20050223	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	32	90911108	BIOLASE TECHNOLOGY INC	27808	0161A	11208	27808	2		
20050224	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	33	90911108	BIOLASE TECHNOLOGY INC	181870	0161A	154062	181870	3		
20050225	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	34	90911108	BIOLASE TECHNOLOGY INC	191902	0161A	10032	191902	4		
20050228	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	35	90911108	BIOLASE TECHNOLOGY INC	190072	0161A	-1830	190072	5		
20050301	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	36	90911108	BIOLASE TECHNOLOGY INC	195701	0161A	5629	195701	6		
20050302	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	37	90911108	BIOLASE TECHNOLOGY INC	236825	0161A	41124	236825	7		
20050303	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	38	90911108	BIOLASE TECHNOLOGY INC	242102	0161A	5277	242102	8		
20050304	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	39	90911108	BIOLASE TECHNOLOGY INC	183829	0161A	-58273	183829	9		
20050307	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	40	90911108	BIOLASE TECHNOLOGY INC	174790	0161A	-9039	174790	10		
20050308	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	41	90911108	BIOLASE TECHNOLOGY INC	179241	0161A	4451	179241	11		
20050309	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	42	90911108	BIOLASE TECHNOLOGY INC	209543	0161A	30302	209543	12		
20050310	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	43	90911108	BIOLASE TECHNOLOGY INC	144713	0161A	-64830	144713	13		
20050311	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	44	90911108	BIOLASE TECHNOLOGY INC	108066	0161A	-36647	108066	14		
20050314	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	45	90911108	BIOLASE TECHNOLOGY INC	38760	0161A	-69306	38760	15		
20050315	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	46	90911108	BIOLASE TECHNOLOGY INC	25572	0161A	-13188	25572	16		
20050316	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	47	90911108	BIOLASE TECHNOLOGY INC	32500	0161A	6928	32500	17		
20050317	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	48	90911108	BIOLASE TECHNOLOGY INC	26485	0161A	-6015	26485	18		
20050318	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	49	90911108	BIOLASE TECHNOLOGY INC	26969	0161A	484	26969	19		
20050321	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	50	90911108	BIOLASE TECHNOLOGY INC	23636	0161A	-3333	23636	20		
20050330	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	56	90911108	BIOLASE TECHNOLOGY INC	534	0161A	534	534	1		
20050331	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	57	90911108	BIOLASE TECHNOLOGY INC	12785	0161A	12251	12785	2		
20050404	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	59	90911108	BIOLASE TECHNOLOGY INC	2807	0161A	2807	2807	1		
20050405	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	60	90911108	BIOLASE TECHNOLOGY INC	14117	0161A	11310	14117	2		
20050127	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	1719	0161A	1719	1719	1		

20050128	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	9103	0161A	7384	9103	2
20050131	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	30636	0161A	21533	30636	3
20050201	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	13	55630107	BP PRUDHOE BAY ROYALTY TR	57277	0161A	26641	57277	4
20050202	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	14	55630107	BP PRUDHOE BAY ROYALTY TR	79162	0161A	21885	79162	5
20050203	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	15	55630107	BP PRUDHOE BAY ROYALTY TR	74944	0161A	-4218	74944	6
20050204	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	16	55630107	BP PRUDHOE BAY ROYALTY TR	91045	0161A	16101	91045	7
20050207	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	17	55630107	BP PRUDHOE BAY ROYALTY TR	107328	0161A	16283	107328	8
20050208	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	18	55630107	BP PRUDHOE BAY ROYALTY TR	98412	0161A	-8916	98412	9
20050209	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	19	55630107	BP PRUDHOE BAY ROYALTY TR	119428	0161A	21016	119428	10
20050210	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	20	55630107	BP PRUDHOE BAY ROYALTY TR	115659	0161A	-3769	115659	11
20050211	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	21	55630107	BP PRUDHOE BAY ROYALTY TR	141051	0161A	25392	141051	12
20050214	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	22	55630107	BP PRUDHOE BAY ROYALTY TR	142898	0161A	1847	142898	13
20050215	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	23	55630107	BP PRUDHOE BAY ROYALTY TR	159000	0161A	16102	159000	14
20050216	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	24	55630107	BP PRUDHOE BAY ROYALTY TR	146868	0161A	-12132	146868	15
20050217	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	25	55630107	BP PRUDHOE BAY ROYALTY TR	154348	0161A	7480	154348	16
20050218	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	26	55630107	BP PRUDHOE BAY ROYALTY TR	148071	0161A	-6277	148071	17
20050222	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	27	55630107	BP PRUDHOE BAY ROYALTY TR	164143	0161A	16072	164143	18
20050223	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	28	55630107	BP PRUDHOE BAY ROYALTY TR	77886	0161A	-86257	77886	19
20050224	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	29	55630107	BP PRUDHOE BAY ROYALTY TR	49972	0161A	-27914	49972	20
20050225	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	30	55630107	BP PRUDHOE BAY ROYALTY TR	66971	0161A	16999	66971	21
20050228	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	31	55630107	BP PRUDHOE BAY ROYALTY TR	69551	0161A	2580	69551	22
20050301	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	32	55630107	BP PRUDHOE BAY ROYALTY TR	50411	0161A	-19140	50411	23
20050302	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	33	55630107	BP PRUDHOE BAY ROYALTY TR	47284	0161A	-3127	47284	24
20050303	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	34	55630107	BP PRUDHOE BAY ROYALTY TR	58593	0161A	11309	58593	25
20050318	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	1	55630107	BP PRUDHOE BAY ROYALTY TR	115687	0161A	115687	0	0
20050321	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	2	55630107	BP PRUDHOE BAY ROYALTY TR	139812	0161A	24125	0	0
20050322	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	3	55630107	BP PRUDHOE BAY ROYALTY TR	165745	0161A	25933	0	0
20050323	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	4	55630107	BP PRUDHOE BAY ROYALTY TR	170050	0161A	4305	4305	1
20050324	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	5	55630107	BP PRUDHOE BAY ROYALTY TR	151413	0161A	-18637	0	0
20050328	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	6	55630107	BP PRUDHOE BAY ROYALTY TR	137160	0161A	-14253	0	0
20050329	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	7	55630107	BP PRUDHOE BAY ROYALTY TR	112656	0161A	-24504	0	0
20050330	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	8	55630107	BP PRUDHOE BAY ROYALTY TR	124436	0161A	11780	11780	1
20050331	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	9	55630107	BP PRUDHOE BAY ROYALTY TR	121684	0161A	-2752	9028	2
20050401	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	121780	0161A	96	9124	3
20050404	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	118112	0161A	-3668	5456	4
20050405	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	126249	0161A	8137	13593	5
20050107	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	1	202739108	COMMONWEALTH BIOTECHNOLOGS INC	95311	0161A	95311	0	0
20050110	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	2	202739108	COMMONWEALTH BIOTECHNOLOGS INC	96329	0161A	1018	0	0
20050111	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	3	202739108	COMMONWEALTH BIOTECHNOLOGS INC	95712	0161A	-617	0	0
20050112	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	4	202739108	COMMONWEALTH BIOTECHNOLOGS INC	95813	0161A	101	101	1
20050113	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	5	202739108	COMMONWEALTH BIOTECHNOLOGS INC	94899	0161A	-914	0	0
20050114	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	6	202739108	COMMONWEALTH BIOTECHNOLOGS INC	95750	0161A	851	851	1
20050118	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	7	202739108	COMMONWEALTH BIOTECHNOLOGS INC	103616	0161A	7866	8717	2
20050119	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	8	202739108	COMMONWEALTH BIOTECHNOLOGS INC	103275	0161A	-341	8376	3
20050120	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	9	202739108	COMMONWEALTH BIOTECHNOLOGS INC	103314	0161A	39	8415	4
20050121	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	10	202739108	COMMONWEALTH BIOTECHNOLOGS INC	86483	0161A	-16831	0	0
20050215	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	1	202739108	COMMONWEALTH BIOTECHNOLOGS INC	59886	0161A	59886	0	0
20050216	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	2	202739108	COMMONWEALTH BIOTECHNOLOGS INC	61573	0161A	1687	0	0
20050217	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	3	202739108	COMMONWEALTH BIOTECHNOLOGS INC	60523	0161A	-1050	0	0
20050218	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	4	202739108	COMMONWEALTH BIOTECHNOLOGS INC	65153	0161A	4630	4630	1
20050222	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	5	202739108	COMMONWEALTH BIOTECHNOLOGS INC	66723	0161A	1570	6200	2
20050223	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	6	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68277	0161A	1554	7754	3
20050224	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	7	202739108	COMMONWEALTH BIOTECHNOLOGS INC	71213	0161A	2936	10690	4
20050225	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	8	202739108	COMMONWEALTH BIOTECHNOLOGS INC	72003	0161A	790	11480	5
20050228	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	9	202739108	COMMONWEALTH BIOTECHNOLOGS INC	72480	0161A	477	11957	6
20050301	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	10	202739108	COMMONWEALTH BIOTECHNOLOGS INC	71187	0161A	-1293	10664	7
20050302	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	11	202739108	COMMONWEALTH BIOTECHNOLOGS INC	71161	0161A	-26	10638	8
20050303	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	12	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68831	0161A	-2330	8308	9
20050304	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	13	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68704	0161A	-127	8181	10
20050307	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	14	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68604	0161A	-100	8081	11
20050308	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	15	202739108	COMMONWEALTH BIOTECHNOLOGS INC	69404	0161A	800	8881	12
20050309	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	16	202739108	COMMONWEALTH BIOTECHNOLOGS INC	67919	0161A	-1485	7396	13
20050310	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	17	202739108	COMMONWEALTH BIOTECHNOLOGS INC	69319	0161A	1400	8796	14
20050311	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	18	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68559	0161A	-760	8036	15
20050314	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	19	202739108	COMMONWEALTH BIOTECHNOLOGS INC	68895	0161A	336	8372	16
20050315	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	20	202739108	COMMONWEALTH BIOTECHNOLOGS INC	71491	0161A	2596	10968	17
20050316	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	21	202739108	COMMONWEALTH BIOTECHNOLOGS INC	64414	0161A	-7077	3891	18
20050317	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	22	202739108	COMMONWEALTH BIOTECHNOLOGS INC	62662	0161A	-1752	2139	19
20050318	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	23	202739108	COMMONWEALTH BIOTECHNOLOGS INC	59947	0161A	-2715	0	0
20050321	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	24	202739108	COMMONWEALTH BIOTECHNOLOGS INC	59444	0161A	-503	0	0
20050322	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	25	202739108	COMMONWEALTH BIOTECHNOLOGS INC	55426	0161A	-4018	0	0
20050323	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	26	202739108	COMMONWEALTH BIOTECHNOLOGS INC	41052	0161A	-14374	0	0
20050324	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	27	202739108	COMMONWEALTH BIOTECHNOLOGS INC	42266	0161A	1214	1214	1
20050328	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	28	202739108	COMMONWEALTH BIOTECHNOLOGS INC	38685	0161A	-3581	0	0
20050329	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	29	202739108	COMMONWEALTH BIOTECHNOLOGS INC	39095	0161A	410	410	1
20050330	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	30	202739108	COMMONWEALTH BIOTECHNOLOGS INC	40245	0161A	1150	1560	2
20050331	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	31	202739108	COMMONWEALTH BIOTECHNOLOGS INC	42465	0161A	2220	3780	3
20050401	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	32	202739108	COMMONWEALTH BIOTECHNOLOGS INC	42880	0161A	415	4195	4
20050404	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	33	202739108	COMMONWEALTH BIOTECHNOLOGS INC	42381	0161A	-499	3696	5
20050405	CBTE	COMMONWEALTH BIOTECHNOLOGS INC	S	Y	34	202739108	COMMONWEALTH BIOTECHNOLOGS INC	37741	0161A	-4640	0	0
20050121	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	1	14159W109	CARDIOGENESIS CORPORATION CALI	290426	0161A	290426	0	0
20050124	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	2	14159W109	CARDIOGENESIS CORPORATION CALI	293126	0161A	2700	0	0
20050125	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	3	14159W109	CARDIOGENESIS CORPORATION CALI	293746	0161A	620	0	0
20050126	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	4	14159W109	CARDIOGENESIS CORPORATION CALI	299346	0161A	5600	5600	1
20050127	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	5	14159W109	CARDIOGENESIS CORPORATION CALI	289046	0161A	-10300	0	0
20050128	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	6	14159W109	CARDIOGENESIS CORPORATION CALI	288879	0161A	-167	0	0
20050131	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	7	14159W109	CARDIOGENESIS CORPORATION CALI	287379	0161A	-1500	0	0
20050201	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	8	14159W109	CARDIOGENESIS CORPORATION CALI	287979	0161A	600	600	1
20050202	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	9	14159W109	CARDIOGENESIS CORPORATION CALI	297504	0161A	9525	10125	2
20050203	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	10	14159W109	CARDIOGENESIS CORPORATION CALI	300809	0161A	3305	13430	3
20050204	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	11	14159W109	CARDIOGENESIS CORPORATION CALI	285409	0161A	-15400	0	0
20050207	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	12	14159W109	CARDIOGENESIS CORPORATION CALI	316086	0161A	30677	30677	1
20050208	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	13	14159W109	CARDIOGENESIS CORPORATION CALI	311458	0161A	-4628	26049	2
20050209	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	14	14159W109	CARDIOGENESIS CORPORATION CALI	312846	0161A	1388	27437	3
20050210	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	15	14159W109	CARDIOGENESIS CORPORATION CALI	298526	0161A	-14320	13117	4
20050211	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	16	14159W109	CARDIOGENESIS CORPORATION CALI	297426	0161A	-1100	12017	5
20050214	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	17	14159W109	CARDIOGENESIS CORPORATION CALI	291132	0161A	-6294	5723	6
20050215	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	18	14159W109	CARDIOGENESIS CORPORATION CALI	279354	0161A	-11778	0	0
20050216	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	19	14159W109	CARDIOGENESIS CORPORATION CALI	285954	0161A	6600	6600	1
20050217	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	20	14159W109	CARDIOGENESIS CORPORATION CALI	279804	0161A	-6150	450	2
20050218	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	21	14159W109	CARDIOGENESIS CORPORATION CALI	268603	0161A	-11201	0	0
20050222	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	22	14159W109	CARDIOGENESIS CORPORATION CALI	269603	0161A	1000	1000	1
20050223	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	23	14159W109	CARDIOGENESIS CORPORATION CALI	272299	0161A	2696	3696	2
20050224	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	24	14159W109	CARDIOGENESIS CORPORATION CALI	274259	0161A	1960	5656	3
20050225	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	25	14159W109	CARDIOGENESIS CORPORATION CALI	276858	0161A	2599	8255	4
20050228	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	26	14159W109	CARDIOGENESIS CORPORATION CALI	280373	0161A	3515	11770	5
20050301	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	27	14159W109	CARDIOGENESIS CORPORATION CALI	273211	0161A	-7162	4608	6
20050302	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	28	14159W109	CARDIOGENESIS CORPORATION CALI	273006	0161A	-205	4403	7
20050303	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	29	14159W109	CARDIOGENESIS CORPORATION CALI	263931	0161A	-9075	0	0
20050304	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	30	14159W109	CARDIOGENESIS CORPORATION CALI	247646	0161A	-16285	0	0
20050307	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	31	14159W109	CARDIOGENESIS CORPORATION CALI	248646	0161A	1000	1000	1
20050308	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	32	14159W109	CARDIOGENESIS CORPORATION CALI	223165	0161A	-25481	0	0
20050309	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	33	14159W109	CARDIOGENESIS CORPORATION CALI	210950	0161A	-12215	0	0
20050310	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	34	14159W109	CARDIOGENESIS CORPORATION CALI	220883	0161A	9933	9933	1
20050311	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	35	14159W109	CARDIOGENESIS CORPORATION CALI	226228	0161A	5345	15278	2
20050314	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	36	14159W109	CARDIOGENESIS CORPORATION CALI	228400	0161A	2172	17450	3
20050315	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	37	14159W109	CARDIOGENESIS CORPORATION CALI	227325	0161A	-1075	16375	4
20050316	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	38	14159W109	CARDIOGENESIS CORPORATION CALI	227325	0161A	0	16375	5
20050317	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	39	14159W109	CARDIOGENESIS CORPORATION CALI	230625	0161A	3300	19675	6
20050318	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	40	14159W109	CARDIOGENESIS CORPORATION CALI	230025	0161A	-600	19075	7
20050321	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	41	14159W109	CARDIOGENESIS CORPORATION CALI	223525	0161A	-6500	12575	8
20050322	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	42	14159W109	CARDIOGENESIS CORPORATION CALI	225545	0161A	2020	14595	9
20050323	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	43	14159W109	CARDIOGENESIS CORPORATION CALI	223747	0161A	-1798	12797	10
20050324	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	44	14159W109	CARDIOGENESIS CORPORATION CALI	223682	0161A	-65	12732	11
20050328	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	45	14159W109	CARDIOGENESIS CORPORATION CALI	222207	0161A	-1475	11257	12
20050329	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	46	14159W109	CARDIOGENESIS CORPORATION CALI	231397	0161A	9190	20447	13
20050330	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	47	14159W109	CARDIOGENESIS CORPORATION CALI	226197	0161A	-5200	15247	14
20050331	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	48	14159W109	CARDIOGENESIS CORPORATION CALI	259742	0161A	33545	48792	15
20050401	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	49	14159W109	CARDIOGENESIS CORPORATION CALI	253542	0161A	-6200	42592	16
20050404	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	50	14159W109	CARDIOGENESIS CORPORATION CALI	250407	0161A	-3135	39457	17
20050405	CGCP	CARDIOGENESIS CORPORATION CALI	U	Y	51	14159W109	CARDIOGENESIS CORPORATION CALI	239507	0161A	-10900	28557	18
20050107	CHN	The China Fund, Inc.	NYSE	Y	1	169373107	CHINA FUND INC (THE)	332729	0161A	332729	0	0
20050110	CHN	The China Fund, Inc.	NYSE	Y	2	169373107	CHINA FUND INC (THE)	310558	0161A	-22171	0	0
20050111	CHN	The China Fund, Inc.	NYSE	Y	3	169373107	CHINA FUND INC (THE)	305110	0161A	-5448	0	0
20050112	CHN	The China Fund, Inc.	NYSE	Y	4	169373107	CHINA FUND INC (THE)	307946	0161A	2836	2836	1
20050113	CHN	The China Fund, Inc.	NYSE	Y	5	169373107	CHINA FUND INC (THE)	333142	0161A	25196	28032	2
20050114	CHN	The China Fund, Inc.	NYSE	Y	6	169373107	CHINA FUND INC (THE)	327039	0161A	-6103	21929	3
20050118	CHN	The China Fund, Inc.	NYSE	Y	7	169373107	CHINA FUND INC (THE)	315128	0161A	-11911	10018	4
20050119	CHN	The China Fund, Inc.	NYSE	Y	8	169373107	CHINA FUND INC (THE)	316565	0161A	1437	11455	5
20050120	CHN	The China Fund, Inc.	NYSE	Y	9	169373107	CHINA FUND INC (THE)	308033	0161A	-8532	2923	6
20050121	CHN	The China Fund, Inc.	NYSE	Y	10	169373107	CHINA FUND INC (THE)	321064	0161A	13031	15954	7

20050124	CHN	The China Fund, Inc.	NYSE	Y	11	169373107	CHINA FUND INC (THE)	319769	0161A	-1295	14659	8
20050125	CHN	The China Fund, Inc.	NYSE	Y	12	169373107	CHINA FUND INC (THE)	319694	0161A	-75	14584	9
20050126	CHN	The China Fund, Inc.	NYSE	Y	13	169373107	CHINA FUND INC (THE)	318757	0161A	-937	13647	10
20050127	CHN	The China Fund, Inc.	NYSE	Y	14	169373107	CHINA FUND INC (THE)	308298	0161A	-10459	3188	11
20050128	CHN	The China Fund, Inc.	NYSE	Y	15	169373107	CHINA FUND INC (THE)	286434	0161A	-21864	0	0
20050131	CHN	The China Fund, Inc.	NYSE	Y	16	169373107	CHINA FUND INC (THE)	291774	0161A	5340	5340	1
20050201	CHN	The China Fund, Inc.	NYSE	Y	17	169373107	CHINA FUND INC (THE)	288472	0161A	-3302	2038	2
20050202	CHN	The China Fund, Inc.	NYSE	Y	18	169373107	CHINA FUND INC (THE)	292763	0161A	4291	6329	3
20050203	CHN	The China Fund, Inc.	NYSE	Y	19	169373107	CHINA FUND INC (THE)	309539	0161A	16776	23105	4
20050204	CHN	The China Fund, Inc.	NYSE	Y	20	169373107	CHINA FUND INC (THE)	309218	0161A	-321	22784	5
20050207	CHN	The China Fund, Inc.	NYSE	Y	21	169373107	CHINA FUND INC (THE)	316869	0161A	7651	30435	6
20050208	CHN	The China Fund, Inc.	NYSE	Y	22	169373107	CHINA FUND INC (THE)	324616	0161A	7747	38182	7
20050209	CHN	The China Fund, Inc.	NYSE	Y	23	169373107	CHINA FUND INC (THE)	337773	0161A	13157	51339	8
20050210	CHN	The China Fund, Inc.	NYSE	Y	24	169373107	CHINA FUND INC (THE)	345454	0161A	7681	59020	9
20050211	CHN	The China Fund, Inc.	NYSE	Y	25	169373107	CHINA FUND INC (THE)	342978	0161A	-2476	56544	10
20050214	CHN	The China Fund, Inc.	NYSE	Y	26	169373107	CHINA FUND INC (THE)	324710	0161A	-18268	38276	11
20050215	CHN	The China Fund, Inc.	NYSE	Y	27	169373107	CHINA FUND INC (THE)	306935	0161A	-17775	20501	12
20050216	CHN	The China Fund, Inc.	NYSE	Y	28	169373107	CHINA FUND INC (THE)	308874	0161A	1939	22440	13
20050217	CHN	The China Fund, Inc.	NYSE	Y	29	169373107	CHINA FUND INC (THE)	316601	0161A	7727	30167	14
20050218	CHN	The China Fund, Inc.	NYSE	Y	30	169373107	CHINA FUND INC (THE)	314547	0161A	-2054	28113	15
20050222	CHN	The China Fund, Inc.	NYSE	Y	31	169373107	CHINA FUND INC (THE)	310507	0161A	-4040	24073	16
20050223	CHN	The China Fund, Inc.	NYSE	Y	32	169373107	CHINA FUND INC (THE)	296375	0161A	-14132	9941	17
20050224	CHN	The China Fund, Inc.	NYSE	Y	33	169373107	CHINA FUND INC (THE)	294874	0161A	-1501	8440	18
20050225	CHN	The China Fund, Inc.	NYSE	Y	34	169373107	CHINA FUND INC (THE)	225957	0161A	-68917	0	0
20050228	CHN	The China Fund, Inc.	NYSE	Y	35	169373107	CHINA FUND INC (THE)	226307	0161A	350	350	1
20050301	CHN	The China Fund, Inc.	NYSE	Y	36	169373107	CHINA FUND INC (THE)	290302	0161A	63995	64345	2
20050302	CHN	The China Fund, Inc.	NYSE	Y	37	169373107	CHINA FUND INC (THE)	293976	0161A	3674	68019	3
20050303	CHN	The China Fund, Inc.	NYSE	Y	38	169373107	CHINA FUND INC (THE)	288430	0161A	-5546	62473	4
20050304	CHN	The China Fund, Inc.	NYSE	Y	39	169373107	CHINA FUND INC (THE)	288821	0161A	391	62864	5
20050307	CHN	The China Fund, Inc.	NYSE	Y	40	169373107	CHINA FUND INC (THE)	258900	0161A	-29921	32943	6
20050308	CHN	The China Fund, Inc.	NYSE	Y	41	169373107	CHINA FUND INC (THE)	212970	0161A	-45930	0	0
20050309	CHN	The China Fund, Inc.	NYSE	Y	42	169373107	CHINA FUND INC (THE)	207893	0161A	-5077	0	0
20050310	CHN	The China Fund, Inc.	NYSE	Y	43	169373107	CHINA FUND INC (THE)	249655	0161A	41762	41762	1
20050311	CHN	The China Fund, Inc.	NYSE	Y	44	169373107	CHINA FUND INC (THE)	254300	0161A	4645	46407	2
20050314	CHN	The China Fund, Inc.	NYSE	Y	45	169373107	CHINA FUND INC (THE)	263431	0161A	9131	55538	3
20050315	CHN	The China Fund, Inc.	NYSE	Y	46	169373107	CHINA FUND INC (THE)	256545	0161A	-6886	48652	4
20050316	CHN	The China Fund, Inc.	NYSE	Y	47	169373107	CHINA FUND INC (THE)	255073	0161A	-1472	47180	5
20050317	CHN	The China Fund, Inc.	NYSE	Y	48	169373107	CHINA FUND INC (THE)	245466	0161A	-9607	37573	6
20050318	CHN	The China Fund, Inc.	NYSE	Y	49	169373107	CHINA FUND INC (THE)	233472	0161A	-11994	25579	7
20050321	CHN	The China Fund, Inc.	NYSE	Y	50	169373107	CHINA FUND INC (THE)	235895	0161A	2423	28002	8
20050322	CHN	The China Fund, Inc.	NYSE	Y	51	169373107	CHINA FUND INC (THE)	229660	0161A	-6235	21767	9
20050323	CHN	The China Fund, Inc.	NYSE	Y	52	169373107	CHINA FUND INC (THE)	225090	0161A	-4570	17197	10
20050324	CHN	The China Fund, Inc.	NYSE	Y	53	169373107	CHINA FUND INC (THE)	222179	0161A	-2911	14286	11
20050328	CHN	The China Fund, Inc.	NYSE	Y	54	169373107	CHINA FUND INC (THE)	212633	0161A	-9546	4740	12
20050329	CHN	The China Fund, Inc.	NYSE	Y	55	169373107	CHINA FUND INC (THE)	196390	0161A	-16243	0	0
20050330	CHN	The China Fund, Inc.	NYSE	Y	56	169373107	CHINA FUND INC (THE)	173026	0161A	-23364	0	0
20050331	CHN	The China Fund, Inc.	NYSE	Y	57	169373107	CHINA FUND INC (THE)	159564	0161A	-13462	0	0
20050401	CHN	The China Fund, Inc.	NYSE	Y	58	169373107	CHINA FUND INC (THE)	156963	0161A	-2601	0	0
20050404	CHN	The China Fund, Inc.	NYSE	Y	59	169373107	CHINA FUND INC (THE)	153071	0161A	-3892	0	0
20050405	CHN	The China Fund, Inc.	NYSE	Y	60	169373107	CHINA FUND INC (THE)	151217	0161A	-1854	0	0
20050228	CLM	Cornerstone Strategic Value Fund	Amex	Y	1	21924B104	CORNERSTONE STRATEGIC VALUE FD	125953	0161A	125953	0	0
20050301	CLM	Cornerstone Strategic Value Fund	Amex	Y	2	21924B104	CORNERSTONE STRATEGIC VALUE FD	131630	0161A	5677	0	0
20050302	CLM	Cornerstone Strategic Value Fund	Amex	Y	3	21924B104	CORNERSTONE STRATEGIC VALUE FD	135484	0161A	3854	0	0
20050303	CLM	Cornerstone Strategic Value Fund	Amex	Y	4	21924B104	CORNERSTONE STRATEGIC VALUE FD	136566	0161A	1082	1082	1
20050304	CLM	Cornerstone Strategic Value Fund	Amex	Y	5	21924B104	CORNERSTONE STRATEGIC VALUE FD	144586	0161A	8020	9102	2
20050307	CLM	Cornerstone Strategic Value Fund	Amex	Y	6	21924B104	CORNERSTONE STRATEGIC VALUE FD	162832	0161A	18246	27348	3
20050308	CLM	Cornerstone Strategic Value Fund	Amex	Y	7	21924B104	CORNERSTONE STRATEGIC VALUE FD	156623	0161A	-6209	21139	4
20050309	CLM	Cornerstone Strategic Value Fund	Amex	Y	8	21924B104	CORNERSTONE STRATEGIC VALUE FD	164089	0161A	7466	28605	5
20050310	CLM	Cornerstone Strategic Value Fund	Amex	Y	9	21924B104	CORNERSTONE STRATEGIC VALUE FD	158873	0161A	-5216	23389	6
20050311	CLM	Cornerstone Strategic Value Fund	Amex	Y	10	21924B104	CORNERSTONE STRATEGIC VALUE FD	162603	0161A	3730	27119	7
20050314	CLM	Cornerstone Strategic Value Fund	Amex	Y	11	21924B104	CORNERSTONE STRATEGIC VALUE FD	168743	0161A	6140	33259	8
20050315	CLM	Cornerstone Strategic Value Fund	Amex	Y	12	21924B104	CORNERSTONE STRATEGIC VALUE FD	161122	0161A	-7621	25638	9
20050316	CLM	Cornerstone Strategic Value Fund	Amex	Y	13	21924B104	CORNERSTONE STRATEGIC VALUE FD	170624	0161A	9502	35140	10
20050317	CLM	Cornerstone Strategic Value Fund	Amex	Y	14	21924B104	CORNERSTONE STRATEGIC VALUE FD	180157	0161A	9533	44673	11
20050318	CLM	Cornerstone Strategic Value Fund	Amex	Y	15	21924B104	CORNERSTONE STRATEGIC VALUE FD	176977	0161A	-3180	41493	12
20050321	CLM	Cornerstone Strategic Value Fund	Amex	Y	16	21924B104	CORNERSTONE STRATEGIC VALUE FD	173092	0161A	-3885	37608	13
20050322	CLM	Cornerstone Strategic Value Fund	Amex	Y	17	21924B104	CORNERSTONE STRATEGIC VALUE FD	176813	0161A	3721	41329	14
20050323	CLM	Cornerstone Strategic Value Fund	Amex	Y	18	21924B104	CORNERSTONE STRATEGIC VALUE FD	170187	0161A	-6626	34703	15
20050324	CLM	Cornerstone Strategic Value Fund	Amex	Y	19	21924B104	CORNERSTONE STRATEGIC VALUE FD	174813	0161A	4626	39329	16
20050328	CLM	Cornerstone Strategic Value Fund	Amex	Y	20	21924B104	CORNERSTONE STRATEGIC VALUE FD	167883	0161A	-6930	32399	17
20050329	CLM	Cornerstone Strategic Value Fund	Amex	Y	21	21924B104	CORNERSTONE STRATEGIC VALUE FD	160966	0161A	-6917	25482	18
20050330	CLM	Cornerstone Strategic Value Fund	Amex	Y	22	21924B104	CORNERSTONE STRATEGIC VALUE FD	156332	0161A	-4634	20848	19
20050331	CLM	Cornerstone Strategic Value Fund	Amex	Y	23	21924B104	CORNERSTONE STRATEGIC VALUE FD	150940	0161A	-5392	15456	20
20050401	CLM	Cornerstone Strategic Value Fund	Amex	Y	24	21924B104	CORNERSTONE STRATEGIC VALUE FD	153680	0161A	2740	18196	21
20050404	CLM	Cornerstone Strategic Value Fund	Amex	Y	25	21924B104	CORNERSTONE STRATEGIC VALUE FD	161443	0161A	7763	25959	22
20050405	CLM	Cornerstone Strategic Value Fund	Amex	Y	26	21924B104	CORNERSTONE STRATEGIC VALUE FD	153096	0161A	-8347	17612	23
20050118	COR	Cortex Pharmaceuticals, Inc	Amex	Y	1	220524300	CORTEX PHARMACEUTICALS INC	32053	0161A	32053	0	0
20050119	COR	Cortex Pharmaceuticals, Inc	Amex	Y	2	220524300	CORTEX PHARMACEUTICALS INC	36687	0161A	4634	0	0
20050120	COR	Cortex Pharmaceuticals, Inc	Amex	Y	3	220524300	CORTEX PHARMACEUTICALS INC	18162	0161A	-18525	0	0
20050121	COR	Cortex Pharmaceuticals, Inc	Amex	Y	4	220524300	CORTEX PHARMACEUTICALS INC	22212	0161A	4050	4050	1
20050124	COR	Cortex Pharmaceuticals, Inc	Amex	Y	5	220524300	CORTEX PHARMACEUTICALS INC	33579	0161A	11367	15417	2
20050125	COR	Cortex Pharmaceuticals, Inc	Amex	Y	6	220524300	CORTEX PHARMACEUTICALS INC	25409	0161A	-8170	7247	3
20050126	COR	Cortex Pharmaceuticals, Inc	Amex	Y	7	220524300	CORTEX PHARMACEUTICALS INC	48259	0161A	22850	30097	4
20050127	COR	Cortex Pharmaceuticals, Inc	Amex	Y	8	220524300	CORTEX PHARMACEUTICALS INC	35355	0161A	-12904	17193	5
20050128	COR	Cortex Pharmaceuticals, Inc	Amex	Y	9	220524300	CORTEX PHARMACEUTICALS INC	45779	0161A	10424	27617	6
20050131	COR	Cortex Pharmaceuticals, Inc	Amex	Y	10	220524300	CORTEX PHARMACEUTICALS INC	48954	0161A	3175	30792	7
20050201	COR	Cortex Pharmaceuticals, Inc	Amex	Y	11	220524300	CORTEX PHARMACEUTICALS INC	97281	0161A	48327	79119	8
20050202	COR	Cortex Pharmaceuticals, Inc	Amex	Y	12	220524300	CORTEX PHARMACEUTICALS INC	91552	0161A	-5729	73390	9
20050203	COR	Cortex Pharmaceuticals, Inc	Amex	Y	13	220524300	CORTEX PHARMACEUTICALS INC	91472	0161A	-80	73310	10
20050204	COR	Cortex Pharmaceuticals, Inc	Amex	Y	14	220524300	CORTEX PHARMACEUTICALS INC	88322	0161A	-3150	70160	11
20050207	COR	Cortex Pharmaceuticals, Inc	Amex	Y	15	220524300	CORTEX PHARMACEUTICALS INC	103638	0161A	15316	85476	12
20050208	COR	Cortex Pharmaceuticals, Inc	Amex	Y	16	220524300	CORTEX PHARMACEUTICALS INC	94809	0161A	-8829	76647	13
20050209	COR	Cortex Pharmaceuticals, Inc	Amex	Y	17	220524300	CORTEX PHARMACEUTICALS INC	87859	0161A	-6950	69697	14
20050210	COR	Cortex Pharmaceuticals, Inc	Amex	Y	18	220524300	CORTEX PHARMACEUTICALS INC	77941	0161A	-9918	59779	15
20050211	COR	Cortex Pharmaceuticals, Inc	Amex	Y	19	220524300	CORTEX PHARMACEUTICALS INC	74066	0161A	-3875	55904	16
20050214	COR	Cortex Pharmaceuticals, Inc	Amex	Y	20	220524300	CORTEX PHARMACEUTICALS INC	31105	0161A	-42961	12943	17
20050215	COR	Cortex Pharmaceuticals, Inc	Amex	Y	21	220524300	CORTEX PHARMACEUTICALS INC	18955	0161A	-12150	793	18
20050308	COR	Cortex Pharmaceuticals, Inc	Amex	Y	4	220524300	CORTEX PHARMACEUTICALS INC	47282	0161A	47282	47282	1
20050309	COR	Cortex Pharmaceuticals, Inc	Amex	Y	5	220524300	CORTEX PHARMACEUTICALS INC	43675	0161A	-3607	43675	2
20050310	COR	Cortex Pharmaceuticals, Inc	Amex	Y	6	220524300	CORTEX PHARMACEUTICALS INC	47711	0161A	4036	47711	3
20050311	COR	Cortex Pharmaceuticals, Inc	Amex	Y	7	220524300	CORTEX PHARMACEUTICALS INC	47305	0161A	-406	47305	4
20050314	COR	Cortex Pharmaceuticals, Inc	Amex	Y	8	220524300	CORTEX PHARMACEUTICALS INC	41156	0161A	-6149	41156	5
20050315	COR	Cortex Pharmaceuticals, Inc	Amex	Y	9	220524300	CORTEX PHARMACEUTICALS INC	43290	0161A	2134	43290	6
20050316	COR	Cortex Pharmaceuticals, Inc	Amex	Y	10	220524300	CORTEX PHARMACEUTICALS INC	34000	0161A	-9290	34000	7
20050317	COR	Cortex Pharmaceuticals, Inc	Amex	Y	11	220524300	CORTEX PHARMACEUTICALS INC	35505	0161A	1505	35505	8
20050318	COR	Cortex Pharmaceuticals, Inc	Amex	Y	12	220524300	CORTEX PHARMACEUTICALS INC	43960	0161A	8455	43960	9
20050321	COR	Cortex Pharmaceuticals, Inc	Amex	Y	13	220524300	CORTEX PHARMACEUTICALS INC	42460	0161A	-1500	42460	10
20050322	COR	Cortex Pharmaceuticals, Inc	Amex	Y	14	220524300	CORTEX PHARMACEUTICALS INC	47068	0161A	4608	47068	11
20050107	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	1	59021W381	MERRILL LYNCH & CO INC JETBLUE	172	0161A	172	0	0
20050110	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	2	59021W381	MERRILL LYNCH & CO INC JETBLUE	723	0161A	551	0	0
20050111	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	3	59021W381	MERRILL LYNCH & CO INC JETBLUE	663	0161A	-60	0	0
20050120	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	1	59021W381	MERRILL LYNCH & CO INC JETBLUE	4973	0161A	4973	0	0
20050121	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	2	59021W381	MERRILL LYNCH & CO INC JETBLUE	4603	0161A	-370	0	0
20050124	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	3	59021W381	MERRILL LYNCH & CO INC JETBLUE	6353	0161A	1750	0	0
20050125	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	4	59021W381	MERRILL LYNCH & CO INC JETBLUE	6653	0161A	300	300	1
20050126	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	5	59021W381	MERRILL LYNCH & CO INC JETBLUE	4818	0161A	-1835	0	0
20050127	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	6	59021W381	MERRILL LYNCH & CO INC JETBLUE	5557	0161A	739	739	1
20050128	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	7	59021W381	MERRILL LYNCH & CO INC JETBLUE	5357	0161A	-200	539	2
20050131	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	8	59021W381	MERRILL LYNCH & CO INC JETBLUE	4357	0161A	-1000	0	0
20050201	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	9	59021W381	MERRILL LYNCH & CO INC JETBLUE	4757	0161A	400	400	1
20050202	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	10	59021W381	MERRILL LYNCH & CO INC JETBLUE	4382	0161A	-375	25	2
20050203	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	11	59021W381	MERRILL LYNCH & CO INC JETBLUE	1136	0161A	-3246	0	0
20050211	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	17	59021W381	MERRILL LYNCH & CO INC JETBLUE	3056	0161A	3056	3056	1
20050214	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	18	59021W381	MERRILL LYNCH & CO INC JETBLUE	4557	0161A	1501	4557	2
20050215	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	19	59021W381	MERRILL LYNCH & CO INC JETBLUE	4754	0161A	197	4754	3
20050216	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	20	59021W381	MERRILL LYNCH & CO INC JETBLUE	4554	0161A	-200	4554	4
20050217	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	21	59021W381	MERRILL LYNCH & CO INC JETBLUE	5473	0161A	919	5473	5
20050218	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	22	59021W381	MERRILL LYNCH & CO INC JETBLUE	5577	0161A	104	5577	6
20050222	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	23	59021W381	MERRILL LYNCH & CO INC JETBLUE	5985	0161A	408	5985	7
20050223	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	24	59021W381	MERRILL LYNCH & CO INC JETBLUE	4885	0161A	-1100	4885	8
20050224	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	25	59021W381	MERRILL LYNCH & CO INC JETBLUE	5701	0161A	816	5701	9
20050225	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	26	59021W381	MERRILL LYNCH & CO INC JETBLUE	3588	0161A	-2113	3588	10
20050228	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	27	59021W381	MERRILL LYNCH & CO INC JETBLUE	4088	0161A	500	4088	11
20050301	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	28	59021W381	MERRILL LYNCH & CO INC JETBLUE	4088	0161A	0	4088	12
20050302	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	29	59021W381	MERRILL LYNCH & CO INC JETBLUE	3740	0161A	-348	3740	13
20050303	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	30	59021W381	MERRILL LYNCH & CO INC JETBLUE	16039	0161A	12299	16039	14
20050304	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	31	59021W381	MERRILL LYNCH & CO INC JETBLUE	16538	0161A	499	16538	15
20050307	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	32	59021W381	MERRILL LYNCH & CO INC JETBLUE	15935	0161A	-603	15935	16
20050308	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	33	59021W381	MERRILL LYNCH & CO INC JETBLUE	15985	0161A	50	15985	17
20050309	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	34	59021W381	MERRILL LYNCH & CO INC JETBLUE	15788	0161A	-197	15788	18
20050310	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	35	59021W381	MERRILL LYNCH & CO INC JETBLUE	16551	0161A	763	16551	19

20050311	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	36	59021W381	MERRILL LYNCH & CO INC JETBLUE	19111	0161A	2560	19111	20
20050314	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	37	59021W381	MERRILL LYNCH & CO INC JETBLUE	21197	0161A	2086	21197	21
20050315	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	38	59021W381	MERRILL LYNCH & CO INC JETBLUE	21093	0161A	-104	21093	22
20050316	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	39	59021W381	MERRILL LYNCH & CO INC JETBLUE	20685	0161A	-408	20685	23
20050317	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	40	59021W381	MERRILL LYNCH & CO INC JETBLUE	20685	0161A	0	20685	24
20050318	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	41	59021W381	MERRILL LYNCH & CO INC JETBLUE	21384	0161A	699	21384	25
20050321	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	42	59021W381	MERRILL LYNCH & CO INC JETBLUE	22281	0161A	897	22281	26
20050322	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	43	59021W381	MERRILL LYNCH & CO INC JETBLUE	22381	0161A	100	22381	27
20050323	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	44	59021W381	MERRILL LYNCH & CO INC JETBLUE	26655	0161A	4274	26655	28
20050324	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	45	59021W381	MERRILL LYNCH & CO INC JETBLUE	26355	0161A	-300	26355	29
20050328	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	46	59021W381	MERRILL LYNCH & CO INC JETBLUE	21901	0161A	-4454	21901	30
20050329	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	47	59021W381	MERRILL LYNCH & CO INC JETBLUE	3610	0161A	-18291	3610	31
20050330	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	48	59021W381	MERRILL LYNCH & CO INC JETBLUE	5619	0161A	2009	5619	32
20050331	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	49	59021W381	MERRILL LYNCH & CO INC JETBLUE	5818	0161A	199	5818	33
20050405	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	52	59021W381	MERRILL LYNCH & CO INC JETBLUE	1325	0161A	1325	1325	1
20050107	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	1	61746B494	MORGAN STLY	13666	0161A	13666	0	0
20050110	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	2	61746B494	MORGAN STLY	13666	0161A	0	0	0
20050111	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	3	61746B494	MORGAN STLY	13666	0161A	0	0	0
20050112	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	4	61746B494	MORGAN STLY	13466	0161A	-200	0	0
20050113	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	5	61746B494	MORGAN STLY	13966	0161A	500	500	1
20050114	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	6	61746B494	MORGAN STLY	13966	0161A	0	500	2
20050118	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	7	61746B494	MORGAN STLY	13866	0161A	-100	400	3
20050119	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	8	61746B494	MORGAN STLY	14066	0161A	200	600	4
20050120	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	9	61746B494	MORGAN STLY	13981	0161A	-85	515	5
20050121	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	10	61746B494	MORGAN STLY	15031	0161A	1050	1565	6
20050124	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	11	61746B494	MORGAN STLY	14931	0161A	-100	1465	7
20050125	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	12	61746B494	MORGAN STLY	15131	0161A	200	1665	8
20050126	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	13	61746B494	MORGAN STLY	15131	0161A	0	1665	9
20050127	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	14	61746B494	MORGAN STLY	14231	0161A	-900	765	10
20050128	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	15	61746B494	MORGAN STLY	14136	0161A	-95	670	11
20050131	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	16	61746B494	MORGAN STLY	14386	0161A	250	920	12
20050201	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	17	61746B494	MORGAN STLY	14386	0161A	0	920	13
20050202	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	18	61746B494	MORGAN STLY	14286	0161A	-100	820	14
20050203	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	19	61746B494	MORGAN STLY	14236	0161A	-50	770	15
20050204	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	20	61746B494	MORGAN STLY	14236	0161A	0	770	16
20050207	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	21	61746B494	MORGAN STLY	14236	0161A	0	770	17
20050208	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	22	61746B494	MORGAN STLY	14136	0161A	-100	670	18
20050209	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	23	61746B494	MORGAN STLY	14136	0161A	0	670	19
20050210	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	24	61746B494	MORGAN STLY	14136	0161A	0	670	20
20050211	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	25	61746B494	MORGAN STLY	13636	0161A	-500	170	21
20050214	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	26	61746B494	MORGAN STLY	13586	0161A	-50	120	22
20050215	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	27	61746B494	MORGAN STLY	13586	0161A	0	120	23
20050216	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	28	61746B494	MORGAN STLY	13586	0161A	0	120	24
20050217	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	29	61746B494	MORGAN STLY	13586	0161A	0	120	25
20050218	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	30	61746B494	MORGAN STLY	12746	0161A	-840	0	0
20050222	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	31	61746B494	MORGAN STLY	12696	0161A	-50	0	0
20050223	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	32	61746B494	MORGAN STLY	12696	0161A	0	0	0
20050224	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	33	61746B494	MORGAN STLY	12596	0161A	-100	0	0
20050225	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	34	61746B494	MORGAN STLY	12596	0161A	0	0	0
20050228	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	35	61746B494	MORGAN STLY	12596	0161A	0	0	0
20050301	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	36	61746B494	MORGAN STLY	12596	0161A	0	0	0
20050302	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	37	61746B494	MORGAN STLY	12796	0161A	200	200	1
20050303	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	38	61746B494	MORGAN STLY	12796	0161A	0	200	2
20050304	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	39	61746B494	MORGAN STLY	13296	0161A	500	700	3
20050307	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	40	61746B494	MORGAN STLY	13241	0161A	-55	645	4
20050308	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	41	61746B494	MORGAN STLY	13191	0161A	-50	595	5
20050309	DJP	PLUS (Performance Leveraged Upside Securities) - M	Amex	Y	42	61746B494	MORGAN STLY	13191	0161A	0	595	6
20050107	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	1	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	28689	0	0
20050110	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	2	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	0	0	0
20050111	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	3	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	0	0	0
20050112	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	4	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	0	0	0
20050113	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	5	61746S539	MORGAN STANLEY CAP NTS BSD ON	28689	0161A	0	0	0
20050114	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	6	61746S539	MORGAN STANLEY CAP NTS BSD ON	28352	0161A	-337	0	0
20050118	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	7	61746S539	MORGAN STANLEY CAP NTS BSD ON	24152	0161A	-4200	0	0
20050119	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	8	61746S539	MORGAN STANLEY CAP NTS BSD ON	24152	0161A	0	0	0
20050120	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	9	61746S539	MORGAN STANLEY CAP NTS BSD ON	23972	0161A	-180	0	0
20050121	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	10	61746S539	MORGAN STANLEY CAP NTS BSD ON	23922	0161A	-50	0	0
20050124	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	11	61746S539	MORGAN STANLEY CAP NTS BSD ON	23122	0161A	-800	0	0
20050125	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	12	61746S539	MORGAN STANLEY CAP NTS BSD ON	23122	0161A	0	0	0
20050126	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	13	61746S539	MORGAN STANLEY CAP NTS BSD ON	23052	0161A	-70	0	0
20050127	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	14	61746S539	MORGAN STANLEY CAP NTS BSD ON	23052	0161A	0	0	0
20050128	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	15	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	-58	0	0
20050131	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	16	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050201	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	17	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050202	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	18	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050203	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	19	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050204	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	20	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050207	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	21	61746S539	MORGAN STANLEY CAP NTS BSD ON	22994	0161A	0	0	0
20050208	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	22	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	850	850	1
20050209	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	23	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	2
20050210	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	24	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	3
20050211	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	25	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	4
20050214	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	26	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	5
20050215	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	27	61746S539	MORGAN STANLEY CAP NTS BSD ON	23844	0161A	0	850	6
20050216	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	28	61746S539	MORGAN STANLEY CAP NTS BSD ON	24009	0161A	165	1015	7
20050217	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	29	61746S539	MORGAN STANLEY CAP NTS BSD ON	23977	0161A	-32	983	8
20050218	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	30	61746S539	MORGAN STANLEY CAP NTS BSD ON	23977	0161A	0	983	9
20050222	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	31	61746S539	MORGAN STANLEY CAP NTS BSD ON	23977	0161A	0	983	10
20050223	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	32	61746S539	MORGAN STANLEY CAP NTS BSD ON	23927	0161A	-50	933	11
20050224	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	33	61746S539	MORGAN STANLEY CAP NTS BSD ON	23877	0161A	-50	883	12
20050225	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	34	61746S539	MORGAN STANLEY CAP NTS BSD ON	23727	0161A	-150	733	13
20050228	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	35	61746S539	MORGAN STANLEY CAP NTS BSD ON	23227	0161A	-500	233	14
20050301	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	36	61746S539	MORGAN STANLEY CAP NTS BSD ON	23227	0161A	0	233	15
20050302	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	37	61746S539	MORGAN STANLEY CAP NTS BSD ON	23227	0161A	0	233	16
20050303	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	38	61746S539	MORGAN STANLEY CAP NTS BSD ON	22827	0161A	-400	0	0
20050304	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	39	61746S539	MORGAN STANLEY CAP NTS BSD ON	17827	0161A	-5000	0	0
20050307	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	40	61746S539	MORGAN STANLEY CAP NTS BSD ON	17827	0161A	0	0	0
20050308	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	41	61746S539	MORGAN STANLEY CAP NTS BSD ON	17827	0161A	0	0	0
20050309	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	42	61746S539	MORGAN STANLEY CAP NTS BSD ON	17827	0161A	0	0	0
20050310	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	43	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	-5000	0	0
20050311	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	44	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050314	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	45	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050315	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	46	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050316	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	47	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050317	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	48	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050318	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	49	61746S539	MORGAN STANLEY CAP NTS BSD ON	12827	0161A	0	0	0
20050321	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	50	61746S539	MORGAN STANLEY CAP NTS BSD ON	12823	0161A	-4	0	0
20050322	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	51	61746S539	MORGAN STANLEY CAP NTS BSD ON	12823	0161A	0	0	0
20050323	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	52	61746S539	MORGAN STANLEY CAP NTS BSD ON	12823	0161A	0	0	0
20050324	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	53	61746S539	MORGAN STANLEY CAP NTS BSD ON	12823	0161A	0	0	0
20050328	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	54	61746S539	MORGAN STANLEY CAP NTS BSD ON	12623	0161A	-200	0	0
20050329	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	55	61746S539	MORGAN STANLEY CAP NTS BSD ON	12623	0161A	0	0	0
20050330	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	56	61746S539	MORGAN STANLEY CAP NTS BSD ON	12623	0161A	0	0	0
20050331	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	57	61746S539	MORGAN STANLEY CAP NTS BSD ON	10323	0161A	-2300	0	0
20050401	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	58	61746S539	MORGAN STANLEY CAP NTS BSD ON	10323	0161A	0	0	0
20050404	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	59	61746S539	MORGAN STANLEY CAP NTS BSD ON	10323	0161A	0	0	0
20050405	DPP	Capital Protected Notes Based on the Value of the	Amex	Y	60	61746S539	MORGAN STANLEY CAP NTS BSD ON	10298	0161A	-25	0	0
20050107	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	1	23962Q100	DAYSTAR TECHNOLOGIES INC	47375	0161A	47375	0	0
20050110	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	2	23962Q100	DAYSTAR TECHNOLOGIES INC	41466	0161A	-5909	0	0
20050111	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	3	23962Q100	DAYSTAR TECHNOLOGIES INC	41216	0161A	-250	0	0
20050112	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	4	23962Q100	DAYSTAR TECHNOLOGIES INC	43816	0161A	2600	2600	1
20050113	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	5	23962Q100	DAYSTAR TECHNOLOGIES INC	42766	0161A	-1050	1550	2
20050114	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	6	23962Q100	DAYSTAR TECHNOLOGIES INC	45266	0161A	2500	4050	3
20050118	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	7	23962Q100	DAYSTAR TECHNOLOGIES INC	44066	0161A	-1200	2850	4
20050119	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	8	23962Q100	DAYSTAR TECHNOLOGIES INC	44266	0161A	200	3050	5
20050120	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	9	23962Q100	DAYSTAR TECHNOLOGIES INC	44023	0161A	-243	2807	6
20050121	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	10	23962Q100	DAYSTAR TECHNOLOGIES INC	41073	0161A	-2950	0	0
20050124	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	11	23962Q100	DAYSTAR TECHNOLOGIES INC	38223	0161A	-2850	0	0
20050125	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	12	23962Q100	DAYSTAR TECHNOLOGIES INC	43277	0161A	5054	5054	1
20050126	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	13	23962Q100	DAYSTAR TECHNOLOGIES INC	45677	0161A	2400	7454	2
20050127	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	14	23962Q100	DAYSTAR TECHNOLOGIES INC	41845	0161A	-3832	3622	3
20050128	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	15	23962Q100	DAYSTAR TECHNOLOGIES INC	65320	0161A	23475	27097	4
20050131	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	16	23962Q100	DAYSTAR TECHNOLOGIES INC	60797	0161A	-4523	22574	5
20050201	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	17	23962Q100	DAYSTAR TECHNOLOGIES INC	57663	0161A	-3134	19440	6
20050202	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	18	23962Q100	DAYSTAR TECHNOLOGIES INC	54163	0161A	-3500	15940	7
20050203	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	19	23962Q100	DAYSTAR TECHNOLOGIES INC	52913	0161A	-1250	14690	8
20050204	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	20	23962Q100	DAYSTAR TECHNOLOGIES INC	53175	0161A	262	14952	9
20050207	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	21	23962Q100	DAYSTAR TECHNOLOGIES INC	56364	0161A	3189	18141	10
20050208	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	22	23962Q100	DAYSTAR TECHNOLOGIES INC	54916	0161A	-1448	16693	11
20050209	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	23	23962Q100	DAYSTAR TECHNOLOGIES INC	54847	0161A	-69	16624	12
20050210	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	24	23962Q100	DAYSTAR TECHNOLOGIES INC	53671	0161A	-1176	15448	13

20050211	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	25	23962Q100	DAYSTAR TECHNOLOGIES INC	51311	0161A	-2360	13088	14
20050214	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	26	23962Q100	DAYSTAR TECHNOLOGIES INC	51174	0161A	-137	12951	15
20050215	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	27	23962Q100	DAYSTAR TECHNOLOGIES INC	51001	0161A	-173	12778	16
20050216	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	28	23962Q100	DAYSTAR TECHNOLOGIES INC	48854	0161A	-2147	10631	17
20050217	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	29	23962Q100	DAYSTAR TECHNOLOGIES INC	41313	0161A	-7541	3090	18
20050218	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	30	23962Q100	DAYSTAR TECHNOLOGIES INC	37613	0161A	-3700	0	0
20050222	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	31	23962Q100	DAYSTAR TECHNOLOGIES INC	31629	0161A	-5984	0	0
20050223	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	32	23962Q100	DAYSTAR TECHNOLOGIES INC	29169	0161A	-2460	0	0
20050224	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	33	23962Q100	DAYSTAR TECHNOLOGIES INC	28758	0161A	-411	0	0
20050225	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	34	23962Q100	DAYSTAR TECHNOLOGIES INC	27661	0161A	-1097	0	0
20050228	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	35	23962Q100	DAYSTAR TECHNOLOGIES INC	27812	0161A	151	151	1
20050301	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	36	23962Q100	DAYSTAR TECHNOLOGIES INC	29260	0161A	1448	1599	2
20050302	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	37	23962Q100	DAYSTAR TECHNOLOGIES INC	29790	0161A	530	2129	3
20050303	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	38	23962Q100	DAYSTAR TECHNOLOGIES INC	31868	0161A	2078	4207	4
20050304	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	39	23962Q100	DAYSTAR TECHNOLOGIES INC	34489	0161A	2621	6828	5
20050307	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	40	23962Q100	DAYSTAR TECHNOLOGIES INC	26053	0161A	-8436	0	0
20050308	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	41	23962Q100	DAYSTAR TECHNOLOGIES INC	51441	0161A	25388	25388	1
20050309	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	42	23962Q100	DAYSTAR TECHNOLOGIES INC	51574	0161A	133	25521	2
20050310	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	43	23962Q100	DAYSTAR TECHNOLOGIES INC	52764	0161A	1190	26711	3
20050311	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	44	23962Q100	DAYSTAR TECHNOLOGIES INC	140742	0161A	87978	114689	4
20050314	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	45	23962Q100	DAYSTAR TECHNOLOGIES INC	153098	0161A	12356	127045	5
20050315	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	46	23962Q100	DAYSTAR TECHNOLOGIES INC	145497	0161A	-7601	119444	6
20050316	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	47	23962Q100	DAYSTAR TECHNOLOGIES INC	135502	0161A	-9995	109449	7
20050317	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	48	23962Q100	DAYSTAR TECHNOLOGIES INC	152503	0161A	17001	126450	8
20050318	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	49	23962Q100	DAYSTAR TECHNOLOGIES INC	161823	0161A	9320	135770	9
20050321	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	50	23962Q100	DAYSTAR TECHNOLOGIES INC	156366	0161A	-5457	130313	10
20050322	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	51	23962Q100	DAYSTAR TECHNOLOGIES INC	147448	0161A	-8918	121395	11
20050323	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	52	23962Q100	DAYSTAR TECHNOLOGIES INC	154285	0161A	6837	128232	12
20050324	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	53	23962Q100	DAYSTAR TECHNOLOGIES INC	143697	0161A	-10588	117644	13
20050328	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	54	23962Q100	DAYSTAR TECHNOLOGIES INC	121644	0161A	-22053	95591	14
20050329	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	55	23962Q100	DAYSTAR TECHNOLOGIES INC	117724	0161A	-3920	91671	15
20050330	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	56	23962Q100	DAYSTAR TECHNOLOGIES INC	109798	0161A	-7926	83745	16
20050331	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	57	23962Q100	DAYSTAR TECHNOLOGIES INC	99744	0161A	-10054	73691	17
20050401	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	58	23962Q100	DAYSTAR TECHNOLOGIES INC	107478	0161A	7734	81425	18
20050404	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	59	23962Q100	DAYSTAR TECHNOLOGIES INC	106425	0161A	-1053	80372	19
20050405	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	60	23962Q100	DAYSTAR TECHNOLOGIES INC	76509	0161A	-29916	50456	20
20050118	EEEI	ELECTRO ENERGY INC	S	Y	7	285106100	ELECTRO ENERGY INC	43784	0161A	43784	43784	1
20050119	EEEI	ELECTRO ENERGY INC	S	Y	8	285106100	ELECTRO ENERGY INC	43495	0161A	-289	43495	2
20050120	EEEI	ELECTRO ENERGY INC	S	Y	9	285106100	ELECTRO ENERGY INC	45501	0161A	2006	45501	3
20050121	EEEI	ELECTRO ENERGY INC	S	Y	10	285106100	ELECTRO ENERGY INC	45990	0161A	489	45990	4
20050124	EEEI	ELECTRO ENERGY INC	S	Y	11	285106100	ELECTRO ENERGY INC	47728	0161A	1738	47728	5
20050125	EEEI	ELECTRO ENERGY INC	S	Y	12	285106100	ELECTRO ENERGY INC	41313	0161A	-6415	41313	6
20050126	EEEI	ELECTRO ENERGY INC	S	Y	13	285106100	ELECTRO ENERGY INC	44315	0161A	3002	44315	7
20050127	EEEI	ELECTRO ENERGY INC	S	Y	14	285106100	ELECTRO ENERGY INC	38998	0161A	-5317	38998	8
20050128	EEEI	ELECTRO ENERGY INC	S	Y	15	285106100	ELECTRO ENERGY INC	41587	0161A	2589	41587	9
20050223	EEEI	ELECTRO ENERGY INC	S	Y	32	285106100	ELECTRO ENERGY INC	6548	0161A	6548	6548	1
20050224	EEEI	ELECTRO ENERGY INC	S	Y	33	285106100	ELECTRO ENERGY INC	3230	0161A	-3318	3230	2
20050225	EEEI	ELECTRO ENERGY INC	S	Y	34	285106100	ELECTRO ENERGY INC	5974	0161A	2744	5974	3
20050228	EEEI	ELECTRO ENERGY INC	S	Y	35	285106100	ELECTRO ENERGY INC	8372	0161A	2398	8372	4
20050301	EEEI	ELECTRO ENERGY INC	S	Y	36	285106100	ELECTRO ENERGY INC	16423	0161A	8051	16423	5
20050302	EEEI	ELECTRO ENERGY INC	S	Y	37	285106100	ELECTRO ENERGY INC	20504	0161A	4081	20504	6
20050303	EEEI	ELECTRO ENERGY INC	S	Y	38	285106100	ELECTRO ENERGY INC	15382	0161A	-5122	15382	7
20050304	EEEI	ELECTRO ENERGY INC	S	Y	39	285106100	ELECTRO ENERGY INC	14984	0161A	-398	14984	8
20050307	EEEI	ELECTRO ENERGY INC	S	Y	40	285106100	ELECTRO ENERGY INC	17984	0161A	3000	17984	9
20050308	EEEI	ELECTRO ENERGY INC	S	Y	41	285106100	ELECTRO ENERGY INC	20379	0161A	2395	20379	10
20050309	EEEI	ELECTRO ENERGY INC	S	Y	42	285106100	ELECTRO ENERGY INC	17829	0161A	-2550	17829	11
20050310	EEEI	ELECTRO ENERGY INC	S	Y	43	285106100	ELECTRO ENERGY INC	19803	0161A	1974	19803	12
20050311	EEEI	ELECTRO ENERGY INC	S	Y	44	285106100	ELECTRO ENERGY INC	18324	0161A	-1479	18324	13
20050314	EEEI	ELECTRO ENERGY INC	S	Y	45	285106100	ELECTRO ENERGY INC	18222	0161A	-102	18222	14
20050315	EEEI	ELECTRO ENERGY INC	S	Y	46	285106100	ELECTRO ENERGY INC	17644	0161A	-578	17644	15
20050316	EEEI	ELECTRO ENERGY INC	S	Y	47	285106100	ELECTRO ENERGY INC	17602	0161A	-42	17602	16
20050317	EEEI	ELECTRO ENERGY INC	S	Y	48	285106100	ELECTRO ENERGY INC	20647	0161A	3045	20647	17
20050318	EEEI	ELECTRO ENERGY INC	S	Y	49	285106100	ELECTRO ENERGY INC	17335	0161A	-3312	17335	18
20050321	EEEI	ELECTRO ENERGY INC	S	Y	50	285106100	ELECTRO ENERGY INC	14703	0161A	-2632	14703	19
20050322	EEEI	ELECTRO ENERGY INC	S	Y	51	285106100	ELECTRO ENERGY INC	22273	0161A	7570	22273	20
20050323	EEEI	ELECTRO ENERGY INC	S	Y	52	285106100	ELECTRO ENERGY INC	21569	0161A	-704	21569	21
20050324	EEEI	ELECTRO ENERGY INC	S	Y	53	285106100	ELECTRO ENERGY INC	22484	0161A	915	22484	22
20050328	EEEI	ELECTRO ENERGY INC	S	Y	54	285106100	ELECTRO ENERGY INC	22453	0161A	-31	22453	23
20050329	EEEI	ELECTRO ENERGY INC	S	Y	55	285106100	ELECTRO ENERGY INC	22495	0161A	42	22495	24
20050330	EEEI	ELECTRO ENERGY INC	S	Y	56	285106100	ELECTRO ENERGY INC	19572	0161A	-2923	19572	25
20050331	EEEI	ELECTRO ENERGY INC	S	Y	57	285106100	ELECTRO ENERGY INC	20275	0161A	703	20275	26
20050401	EEEI	ELECTRO ENERGY INC	S	Y	58	285106100	ELECTRO ENERGY INC	17909	0161A	-2366	17909	27
20050404	EEEI	ELECTRO ENERGY INC	S	Y	59	285106100	ELECTRO ENERGY INC	10576	0161A	-7333	10576	28
20050405	EEEI	ELECTRO ENERGY INC	S	Y	60	285106100	ELECTRO ENERGY INC	10748	0161A	172	10748	29
20050209	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	1	291345106	EMISPHERE TECHNOLOGIES INC	124868	0161A	124868	0	0
20050210	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	2	291345106	EMISPHERE TECHNOLOGIES INC	121308	0161A	-3560	0	0
20050211	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	3	291345106	EMISPHERE TECHNOLOGIES INC	106214	0161A	-15094	0	0
20050214	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	4	291345106	EMISPHERE TECHNOLOGIES INC	202566	0161A	96352	96352	1
20050215	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	5	291345106	EMISPHERE TECHNOLOGIES INC	282025	0161A	79459	175811	2
20050216	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	6	291345106	EMISPHERE TECHNOLOGIES INC	626209	0161A	344184	519995	3
20050217	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	7	291345106	EMISPHERE TECHNOLOGIES INC	627178	0161A	967	520962	4
20050218	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	8	291345106	EMISPHERE TECHNOLOGIES INC	565829	0161A	-61347	459615	5
20050222	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	9	291345106	EMISPHERE TECHNOLOGIES INC	463797	0161A	-102032	357583	6
20050223	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	10	291345106	EMISPHERE TECHNOLOGIES INC	436824	0161A	-26973	330610	7
20050224	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	11	291345106	EMISPHERE TECHNOLOGIES INC	424978	0161A	-11846	318764	8
20050225	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	12	291345106	EMISPHERE TECHNOLOGIES INC	385508	0161A	-39470	279294	9
20050228	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	13	291345106	EMISPHERE TECHNOLOGIES INC	375147	0161A	-10361	268933	10
20050301	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	14	291345106	EMISPHERE TECHNOLOGIES INC	365555	0161A	-9492	259441	11
20050302	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	15	291345106	EMISPHERE TECHNOLOGIES INC	356891	0161A	-8764	250677	12
20050303	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	16	291345106	EMISPHERE TECHNOLOGIES INC	343316	0161A	-13575	237102	13
20050304	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	17	291345106	EMISPHERE TECHNOLOGIES INC	334770	0161A	-8546	228556	14
20050307	EMIS	EMISPHERE TECHNOLOGIES INC	Q	Y	18	291345106	EMISPHERE TECHNOLOGIES INC	330874	0161A	-3896	224660	15
20050107	EXM	Excel Maritime Carriers Ltd	Amex	Y	1	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	83230	0161A	83230	0	0
20050110	EXM	Excel Maritime Carriers Ltd	Amex	Y	2	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	83962	0161A	732	0	0
20050111	EXM	Excel Maritime Carriers Ltd	Amex	Y	3	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	84679	0161A	717	0	0
20050112	EXM	Excel Maritime Carriers Ltd	Amex	Y	4	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	84048	0161A	-631	0	0
20050113	EXM	Excel Maritime Carriers Ltd	Amex	Y	5	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	71426	0161A	-12622	0	0
20050114	EXM	Excel Maritime Carriers Ltd	Amex	Y	6	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	46860	0161A	-24566	0	0
20050118	EXM	Excel Maritime Carriers Ltd	Amex	Y	7	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	55176	0161A	8316	8316	1
20050119	EXM	Excel Maritime Carriers Ltd	Amex	Y	8	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	77818	0161A	22642	30958	2
20050120	EXM	Excel Maritime Carriers Ltd	Amex	Y	9	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	79989	0161A	2171	33129	3
20050121	EXM	Excel Maritime Carriers Ltd	Amex	Y	10	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	69334	0161A	-10655	22474	4
20050124	EXM	Excel Maritime Carriers Ltd	Amex	Y	11	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	73441	0161A	4107	26581	5
20050125	EXM	Excel Maritime Carriers Ltd	Amex	Y	12	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	77289	0161A	3848	30429	6
20050126	EXM	Excel Maritime Carriers Ltd	Amex	Y	13	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	73468	0161A	-3821	26608	7
20050127	EXM	Excel Maritime Carriers Ltd	Amex	Y	14	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	74505	0161A	1037	27645	8
20050128	EXM	Excel Maritime Carriers Ltd	Amex	Y	15	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	62275	0161A	-12230	15415	9
20050131	EXM	Excel Maritime Carriers Ltd	Amex	Y	16	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	71220	0161A	8945	24360	10
20050201	EXM	Excel Maritime Carriers Ltd	Amex	Y	17	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	67514	0161A	-3706	20654	11
20050202	EXM	Excel Maritime Carriers Ltd	Amex	Y	18	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	73371	0161A	5857	26511	12
20050203	EXM	Excel Maritime Carriers Ltd	Amex	Y	19	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	69193	0161A	-4178	22333	13
20050204	EXM	Excel Maritime Carriers Ltd	Amex	Y	20	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	55904	0161A	-13289	9044	14
20050207	EXM	Excel Maritime Carriers Ltd	Amex	Y	21	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	66939	0161A	11035	20079	15
20050208	EXM	Excel Maritime Carriers Ltd	Amex	Y	22	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	67957	0161A	1018	21097	16
20050209	EXM	Excel Maritime Carriers Ltd	Amex	Y	23	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	64632	0161A	-3325	17772	17
20050210	EXM	Excel Maritime Carriers Ltd	Amex	Y	24	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	67925	0161A	3293	21065	18
20050211	EXM	Excel Maritime Carriers Ltd	Amex	Y	25	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	73394	0161A	5469	26534	19
20050214	EXM	Excel Maritime Carriers Ltd	Amex	Y	26	V3267N107	EXCEL MARITIME CARRIER LTD(NEW	71957	0161A	-1437	25097	20
20050121	FDMLQ	FEDERAL-MOGUL CORP	U	Y	1	313549107	FEDERAL-MOGUL CORP	106677	0161A	106677	0	0
20050124	FDMLQ	FEDERAL-MOGUL CORP	U	Y	2	313549107	FEDERAL-MOGUL CORP	84304	0161A	-22373	0	0
20050125	FDMLQ	FEDERAL-MOGUL CORP	U	Y	3	313549107	FEDERAL-MOGUL CORP	114843	0161A	30539	0	0
20050126	FDMLQ	FEDERAL-MOGUL CORP	U	Y	4	313549107	FEDERAL-MOGUL CORP	115435	0161A	592	592	1
20050127	FDMLQ	FEDERAL-MOGUL CORP	U	Y	5	313549107	FEDERAL-MOGUL CORP	114203	0161A	-1232	0	0
20050128	FDMLQ	FEDERAL-MOGUL CORP	U	Y	6	313549107	FEDERAL-MOGUL CORP	118663	0161A	4460	4460	1
20050131	FDMLQ	FEDERAL-MOGUL CORP	U	Y	7	313549107	FEDERAL-MOGUL CORP	155087	0161A	36424	40884	2
20050201	FDMLQ	FEDERAL-MOGUL CORP	U	Y	8	313549107	FEDERAL-MOGUL CORP	155802	0161A	715	41599	3
20050202	FDMLQ	FEDERAL-MOGUL CORP	U	Y	9	313549107	FEDERAL-MOGUL CORP	157762	0161A	1960	43559	4
20050203	FDMLQ	FEDERAL-MOGUL CORP	U	Y	10	313549107	FEDERAL-MOGUL CORP	153100	0161A	-4662	38897	5
20050204	FDMLQ	FEDERAL-MOGUL CORP	U	Y	11	313549107	FEDERAL-MOGUL CORP	156462	0161A	3362	42259	6
20050207	FDMLQ	FEDERAL-MOGUL CORP	U	Y	12	313549107	FEDERAL-MOGUL CORP	136093	0161A	-20369	21890	7
20050208	FDMLQ	FEDERAL-MOGUL CORP	U	Y	13	313549107	FEDERAL-MOGUL CORP	116324	0161A	-19769	2121	8
20050209	FDMLQ	FEDERAL-MOGUL CORP	U	Y	14	313549107	FEDERAL-MOGUL CORP	125386	0161A	9062	11183	9
20050210	FDMLQ	FEDERAL-MOGUL CORP	U	Y	15	313549107	FEDERAL-MOGUL CORP	116804	0161A	-8582	2601	10
20050211	FDMLQ	FEDERAL-MOGUL CORP	U	Y	16	313549107	FEDERAL-MOGUL CORP	69042	0161A	-47762	0	0
20050214	FDMLQ	FEDERAL-MOGUL CORP	U	Y	17	313549107	FEDERAL-MOGUL CORP	170557	0161A	101515	101515	1
20050215	FDMLQ	FEDERAL-MOGUL CORP	U	Y	18	313549107	FEDERAL-MOGUL CORP	169243	0161A	-1314	100201	2
20050216	FDMLQ	FEDERAL-MOGUL CORP	U	Y	19	313549107	FEDERAL-MOGUL CORP	143241	0161A	-26002	74199	3
20050217	FDMLQ	FEDERAL-MOGUL CORP	U	Y	20	313549107	FEDERAL-MOGUL CORP	143661	0161A	420	74619	4
20050218	FDMLQ	FEDERAL-MOGUL CORP	U	Y	21	313549107	FEDERAL-MOGUL CORP	155019	0161A	11358	85977	5
20050222	FDMLQ	FEDERAL-MOGUL CORP	U	Y	22	313549107	FEDERAL-MOGUL CORP	130965	0161A	-24054	61923	6
20050223	FDMLQ	FEDERAL-MOGUL CORP	U	Y	23	313549107	FEDERAL-MOGUL CORP	174223	0161A	43258	105181	7

20050224	FDMLQ	FEDERAL-MOGUL CORP	U	Y	24	313549107	FEDERAL-MOGUL CORP	159726	0161A	-14497	90684	8
20050225	FDMLQ	FEDERAL-MOGUL CORP	U	Y	25	313549107	FEDERAL-MOGUL CORP	129983	0161A	-29743	60941	9
20050228	FDMLQ	FEDERAL-MOGUL CORP	U	Y	26	313549107	FEDERAL-MOGUL CORP	45852	0161A	-84131	0	0
20050301	FDMLQ	FEDERAL-MOGUL CORP	U	Y	27	313549107	FEDERAL-MOGUL CORP	37638	0161A	-8214	0	0
20050302	FDMLQ	FEDERAL-MOGUL CORP	U	Y	28	313549107	FEDERAL-MOGUL CORP	45736	0161A	8098	8098	1
20050303	FDMLQ	FEDERAL-MOGUL CORP	U	Y	29	313549107	FEDERAL-MOGUL CORP	45414	0161A	-322	7776	2
20050304	FDMLQ	FEDERAL-MOGUL CORP	U	Y	30	313549107	FEDERAL-MOGUL CORP	53434	0161A	8020	15796	3
20050307	FDMLQ	FEDERAL-MOGUL CORP	U	Y	31	313549107	FEDERAL-MOGUL CORP	59811	0161A	6377	22173	4
20050308	FDMLQ	FEDERAL-MOGUL CORP	U	Y	32	313549107	FEDERAL-MOGUL CORP	61696	0161A	1885	24058	5
20050309	FDMLQ	FEDERAL-MOGUL CORP	U	Y	33	313549107	FEDERAL-MOGUL CORP	55377	0161A	-6319	17739	6
20050310	FDMLQ	FEDERAL-MOGUL CORP	U	Y	34	313549107	FEDERAL-MOGUL CORP	40790	0161A	-14587	3152	7
20050311	FDMLQ	FEDERAL-MOGUL CORP	U	Y	35	313549107	FEDERAL-MOGUL CORP	56459	0161A	15669	18821	8
20050314	FDMLQ	FEDERAL-MOGUL CORP	U	Y	36	313549107	FEDERAL-MOGUL CORP	58214	0161A	1755	20576	9
20050315	FDMLQ	FEDERAL-MOGUL CORP	U	Y	37	313549107	FEDERAL-MOGUL CORP	63589	0161A	5375	25951	10
20050316	FDMLQ	FEDERAL-MOGUL CORP	U	Y	38	313549107	FEDERAL-MOGUL CORP	72396	0161A	8807	34758	11
20050317	FDMLQ	FEDERAL-MOGUL CORP	U	Y	39	313549107	FEDERAL-MOGUL CORP	70485	0161A	-1911	32847	12
20050318	FDMLQ	FEDERAL-MOGUL CORP	U	Y	40	313549107	FEDERAL-MOGUL CORP	73164	0161A	2679	35526	13
20050321	FDMLQ	FEDERAL-MOGUL CORP	U	Y	41	313549107	FEDERAL-MOGUL CORP	84840	0161A	11676	47202	14
20050322	FDMLQ	FEDERAL-MOGUL CORP	U	Y	42	313549107	FEDERAL-MOGUL CORP	140971	0161A	56131	103333	15
20050323	FDMLQ	FEDERAL-MOGUL CORP	U	Y	43	313549107	FEDERAL-MOGUL CORP	130364	0161A	-10607	92726	16
20050324	FDMLQ	FEDERAL-MOGUL CORP	U	Y	44	313549107	FEDERAL-MOGUL CORP	116916	0161A	-13448	79278	17
20050328	FDMLQ	FEDERAL-MOGUL CORP	U	Y	45	313549107	FEDERAL-MOGUL CORP	103581	0161A	-13335	65943	18
20050329	FDMLQ	FEDERAL-MOGUL CORP	U	Y	46	313549107	FEDERAL-MOGUL CORP	112574	0161A	8993	74936	19
20050330	FDMLQ	FEDERAL-MOGUL CORP	U	Y	47	313549107	FEDERAL-MOGUL CORP	118752	0161A	6178	81114	20
20050331	FDMLQ	FEDERAL-MOGUL CORP	U	Y	48	313549107	FEDERAL-MOGUL CORP	103380	0161A	-15372	65742	21
20050401	FDMLQ	FEDERAL-MOGUL CORP	U	Y	49	313549107	FEDERAL-MOGUL CORP	96745	0161A	-6635	59107	22
20050404	FDMLQ	FEDERAL-MOGUL CORP	U	Y	50	313549107	FEDERAL-MOGUL CORP	92930	0161A	-3815	55292	23
20050405	FDMLQ	FEDERAL-MOGUL CORP	U	Y	51	313549107	FEDERAL-MOGUL CORP	92206	0161A	-724	54568	24
20050107	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	155050	0161A	155050	0	0
20050110	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	155050	0161A	0	0	0
20050111	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	155050	0161A	0	0	0
20050112	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	155050	0161A	0	0	0
20050113	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	155050	0161A	0	0	0
20050204	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	153462	0161A	153462	0	0
20050207	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	153462	0161A	0	0	0
20050208	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	153462	0161A	0	0	0
20050209	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	153462	0161A	0	0	0
20050210	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	153162	0161A	-300	0	0
20050211	GENI	GENESISINTERMEDIA INC	u	Y	6	37184Y105	GENESISINTERMEDIA INC	153162	0161A	0	0	0
20050214	GENI	GENESISINTERMEDIA INC	u	Y	7	37184Y105	GENESISINTERMEDIA INC	153162	0161A	0	0	0
20050215	GENI	GENESISINTERMEDIA INC	u	Y	8	37184Y105	GENESISINTERMEDIA INC	157347	0161A	4185	4185	1
20050216	GENI	GENESISINTERMEDIA INC	u	Y	9	37184Y105	GENESISINTERMEDIA INC	157047	0161A	-300	3885	2
20050217	GENI	GENESISINTERMEDIA INC	u	Y	10	37184Y105	GENESISINTERMEDIA INC	157017	0161A	-30	3855	3
20050218	GENI	GENESISINTERMEDIA INC	u	Y	11	37184Y105	GENESISINTERMEDIA INC	157017	0161A	0	3855	4
20050222	GENI	GENESISINTERMEDIA INC	u	Y	12	37184Y105	GENESISINTERMEDIA INC	156867	0161A	-150	3705	5
20050223	GENI	GENESISINTERMEDIA INC	u	Y	13	37184Y105	GENESISINTERMEDIA INC	156667	0161A	-200	3505	6
20050224	GENI	GENESISINTERMEDIA INC	u	Y	14	37184Y105	GENESISINTERMEDIA INC	156667	0161A	0	3505	7
20050225	GENI	GENESISINTERMEDIA INC	u	Y	15	37184Y105	GENESISINTERMEDIA INC	156667	0161A	0	3505	8
20050228	GENI	GENESISINTERMEDIA INC	u	Y	16	37184Y105	GENESISINTERMEDIA INC	154867	0161A	-1800	1705	9
20050301	GENI	GENESISINTERMEDIA INC	u	Y	17	37184Y105	GENESISINTERMEDIA INC	154867	0161A	0	1705	10
20050302	GENI	GENESISINTERMEDIA INC	u	Y	18	37184Y105	GENESISINTERMEDIA INC	154867	0161A	0	1705	11
20050303	GENI	GENESISINTERMEDIA INC	u	Y	19	37184Y105	GENESISINTERMEDIA INC	154542	0161A	-325	1380	12
20050304	GENI	GENESISINTERMEDIA INC	u	Y	20	37184Y105	GENESISINTERMEDIA INC	154542	0161A	0	1380	13
20050307	GENI	GENESISINTERMEDIA INC	u	Y	21	37184Y105	GENESISINTERMEDIA INC	154667	0161A	125	1505	14
20050308	GENI	GENESISINTERMEDIA INC	u	Y	22	37184Y105	GENESISINTERMEDIA INC	154667	0161A	0	1505	15
20050309	GENI	GENESISINTERMEDIA INC	u	Y	23	37184Y105	GENESISINTERMEDIA INC	154667	0161A	0	1505	16
20050310	GENI	GENESISINTERMEDIA INC	u	Y	24	37184Y105	GENESISINTERMEDIA INC	154667	0161A	0	1505	17
20050311	GENI	GENESISINTERMEDIA INC	u	Y	25	37184Y105	GENESISINTERMEDIA INC	160267	0161A	5600	7105	18
20050314	GENI	GENESISINTERMEDIA INC	u	Y	26	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	19
20050315	GENI	GENESISINTERMEDIA INC	u	Y	27	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	20
20050316	GENI	GENESISINTERMEDIA INC	u	Y	28	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	21
20050317	GENI	GENESISINTERMEDIA INC	u	Y	29	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	22
20050318	GENI	GENESISINTERMEDIA INC	u	Y	30	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	23
20050321	GENI	GENESISINTERMEDIA INC	u	Y	31	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	24
20050322	GENI	GENESISINTERMEDIA INC	u	Y	32	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	25
20050323	GENI	GENESISINTERMEDIA INC	u	Y	33	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	26
20050324	GENI	GENESISINTERMEDIA INC	u	Y	34	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	27
20050328	GENI	GENESISINTERMEDIA INC	u	Y	35	37184Y105	GENESISINTERMEDIA INC	160267	0161A	0	7105	28
20050329	GENI	GENESISINTERMEDIA INC	u	Y	36	37184Y105	GENESISINTERMEDIA INC	157066	0161A	-3201	3904	29
20050330	GENI	GENESISINTERMEDIA INC	u	Y	37	37184Y105	GENESISINTERMEDIA INC	157066	0161A	0	3904	30
20050331	GENI	GENESISINTERMEDIA INC	u	Y	38	37184Y105	GENESISINTERMEDIA INC	156766	0161A	-300	3604	31
20050401	GENI	GENESISINTERMEDIA INC	u	Y	39	37184Y105	GENESISINTERMEDIA INC	156766	0161A	0	3604	32
20050404	GENI	GENESISINTERMEDIA INC	u	Y	40	37184Y105	GENESISINTERMEDIA INC	156766	0161A	0	3604	33
20050405	GENI	GENESISINTERMEDIA INC	u	Y	41	37184Y105	GENESISINTERMEDIA INC	156766	0161A	0	3604	34
20050107	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	1	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	363006	0161A	363006	0	0
20050110	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	2	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	359943	0161A	-3063	0	0
20050111	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	3	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	273068	0161A	-86875	0	0
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	253276	0161A	-19792	0	0
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	319140	0161A	65864	65864	1
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	155577	0161A	-163563	0	0
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	228703	0161A	73126	73126	1
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	154587	0161A	-74116	0	0
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	266957	0161A	112370	112370	1
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	436278	0161A	169321	281691	2
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	249387	0161A	-186891	94800	3
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	129428	0161A	-119959	0	0
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	314715	0161A	185287	185287	1
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	280909	0161A	-33806	151481	2
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146785	0161A	-134124	17357	3
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	125793	0161A	-20992	0	0
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	459886	0161A	334093	334093	1
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	498888	0161A	39002	373095	2
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	464038	0161A	-34850	338245	3
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	53870	0161A	-410168	0	0
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29269	0161A	-24661	0	0
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	171250	0161A	142041	142041	1
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	315610	0161A	144360	286401	2
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	221145	0161A	-94465	191936	3
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	256989	0161A	35844	227780	4
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	309806	0161A	52817	280597	5
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	61883	0161A	-247923	32674	6
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	54064	0161A	-7819	24855	7
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	321241	0161A	267177	292032	8
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	167129	0161A	-154112	137920	9
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	151553	0161A	-15576	122344	10
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4527	0161A	-147026	0	0
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	178264	0161A	173737	173737	1
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	155321	0161A	-22943	150794	2
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	246046	0161A	90725	241519	3
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	260528	0161A	14482	256001	4
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	415388	0161A	154860	410861	5
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	420623	0161A	5235	416096	6
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	150617	0161A	-270006	146090	7
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	167760	0161A	17143	163233	8
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	273351	0161A	105591	268824	9
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	347312	0161A	73961	342785	10
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	419529	0161A	72217	415002	11
20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	468167	0161A	48638	463640	12
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	187874	0161A	-280293	183347	13
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	258071	0161A	70197	253544	14
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	545890	0161A	287819	541363	15
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	536841	0161A	-9049	532314	16
20050318	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	49	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	629843	0161A	93002	625316	17
20050321	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	50	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	334223	0161A	-295620	329696	18
20050322	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	51	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	349102	0161A	14879	344575	19
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	66381	0161A	66381	66381	1
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	105562	0161A	39181	105562	2
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	224283	0161A	118721	224283	3
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	217934	0161A	-6349	217934	4
20050131	HTI	Halozyme Therapeutics, Inc	Amex	Y	7	40637H109	HALOZYME THERAPEUTICS INC	23	0161A	23	23	1
20050303	HTI	Halozyme Therapeutics, Inc	Amex	Y	8	40637H109	HALOZYME THERAPEUTICS INC	76631	0161A	76631	76631	1
20050304	HTI	Halozyme Therapeutics, Inc	Amex	Y	9	40637H109	HALOZYME THERAPEUTICS INC	259631	0161A	183000	259631	2
20050307	HTI	Halozyme Therapeutics, Inc	Amex	Y	10	40637H109	HALOZYME THERAPEUTICS INC	259251	0161A	-380	259251	3
20050308	HTI	Halozyme Therapeutics, Inc	Amex	Y	11	40637H109	HALOZYME THERAPEUTICS INC	258282	0161A	-969	258282	4
20050309	HTI	Halozyme Therapeutics, Inc	Amex	Y	12	40637H109	HALOZYME THERAPEUTICS INC	258322	0161A	40	258322	5
20050310	HTI	Halozyme Therapeutics, Inc	Amex	Y	13	40637H109	HALOZYME THERAPEUTICS INC	258322	0161A	0	258322	6
20050311	HTI	Halozyme Therapeutics, Inc	Amex	Y	14	40637H109	HALOZYME THERAPEUTICS INC	257248	0161A	-1074	257248	7
20050314	HTI	Halozyme Therapeutics, Inc	Amex	Y	15	40637H109	HALOZYME THERAPEUTICS INC	368785	0161A	111537	368785	8
20050315	HTI	Halozyme Therapeutics, Inc	Amex	Y	16	40637H109	HALOZYME THERAPEUTICS INC	364531	0161A	-4254	364531	9
20050316	HTI	Halozyme Therapeutics, Inc	Amex	Y	17	40637H109	HALOZYME THERAPEUTICS INC	364517	0161A	-14	364517	10
20050317	HTI	Halozyme Therapeutics, Inc	Amex	Y	18	40637H109	HALOZYME THERAPEUTICS INC	364514	0161A	-3	364514	11

20050318	HTI	Halozyme Therapeutics, Inc	Amex	Y	19	40637H109	HALOZYME THERAPEUTICS INC	364518	0161A	4	364518	12
20050321	HTI	Halozyme Therapeutics, Inc	Amex	Y	20	40637H109	HALOZYME THERAPEUTICS INC	364518	0161A	0	364518	13
20050322	HTI	Halozyme Therapeutics, Inc	Amex	Y	21	40637H109	HALOZYME THERAPEUTICS INC	23000	0161A	-341518	23000	14
20050323	HTI	Halozyme Therapeutics, Inc	Amex	Y	22	40637H109	HALOZYME THERAPEUTICS INC	22076	0161A	-924	22076	15
20050324	HTI	Halozyme Therapeutics, Inc	Amex	Y	23	40637H109	HALOZYME THERAPEUTICS INC	19011	0161A	-3065	19011	16
20050328	HTI	Halozyme Therapeutics, Inc	Amex	Y	24	40637H109	HALOZYME THERAPEUTICS INC	19011	0161A	0	19011	17
20050107	IMM	Immtech International, Inc	Amex	Y	1	452519101	IMMTECH INT'L INC	56931	0161A	56931	0	0
20050110	IMM	Immtech International, Inc	Amex	Y	2	452519101	IMMTECH INT'L INC	57561	0161A	630	0	0
20050111	IMM	Immtech International, Inc	Amex	Y	3	452519101	IMMTECH INT'L INC	74434	0161A	16873	0	0
20050112	IMM	Immtech International, Inc	Amex	Y	4	452519101	IMMTECH INT'L INC	68750	0161A	-5684	0	0
20050113	IMM	Immtech International, Inc	Amex	Y	5	452519101	IMMTECH INT'L INC	65780	0161A	-2970	0	0
20050114	IMM	Immtech International, Inc	Amex	Y	6	452519101	IMMTECH INT'L INC	76352	0161A	10572	10572	1
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	72722	0161A	-3630	6942	2
20050119	IMM	Immtech International, Inc	Amex	Y	8	452519101	IMMTECH INT'L INC	77987	0161A	5265	12207	3
20050120	IMM	Immtech International, Inc	Amex	Y	9	452519101	IMMTECH INT'L INC	86260	0161A	8273	20480	4
20050121	IMM	Immtech International, Inc	Amex	Y	10	452519101	IMMTECH INT'L INC	89760	0161A	3500	23980	5
20050124	IMM	Immtech International, Inc	Amex	Y	11	452519101	IMMTECH INT'L INC	88210	0161A	-1550	22430	6
20050125	IMM	Immtech International, Inc	Amex	Y	12	452519101	IMMTECH INT'L INC	78262	0161A	-9948	12482	7
20050126	IMM	Immtech International, Inc	Amex	Y	13	452519101	IMMTECH INT'L INC	90503	0161A	12241	24723	8
20050127	IMM	Immtech International, Inc	Amex	Y	14	452519101	IMMTECH INT'L INC	75530	0161A	-14973	9750	9
20050128	IMM	Immtech International, Inc	Amex	Y	15	452519101	IMMTECH INT'L INC	80425	0161A	4895	14645	10
20050131	IMM	Immtech International, Inc	Amex	Y	16	452519101	IMMTECH INT'L INC	81311	0161A	886	15531	11
20050201	IMM	Immtech International, Inc	Amex	Y	17	452519101	IMMTECH INT'L INC	82656	0161A	1345	16876	12
20050202	IMM	Immtech International, Inc	Amex	Y	18	452519101	IMMTECH INT'L INC	85756	0161A	3100	19976	13
20050203	IMM	Immtech International, Inc	Amex	Y	19	452519101	IMMTECH INT'L INC	77323	0161A	-8433	11543	14
20050204	IMM	Immtech International, Inc	Amex	Y	20	452519101	IMMTECH INT'L INC	83990	0161A	6667	18210	15
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	83298	0161A	-692	17518	16
20050208	IMM	Immtech International, Inc	Amex	Y	22	452519101	IMMTECH INT'L INC	82270	0161A	-1028	16490	17
20050209	IMM	Immtech International, Inc	Amex	Y	23	452519101	IMMTECH INT'L INC	73862	0161A	-8408	8082	18
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	71762	0161A	-2100	5982	19
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	64491	0161A	-7271	0	0
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	48647	0161A	-15844	0	0
20050215	IMM	Immtech International, Inc	Amex	Y	27	452519101	IMMTECH INT'L INC	30063	0161A	-18584	0	0
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	30727	0161A	664	664	1
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	27227	0161A	-3500	0	0
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	33288	0161A	6061	6061	1
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	22051	0161A	-11237	0	0
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	31373	0161A	9322	9322	1
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	7678	0161A	-23695	0	0
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	1915	0161A	-5763	0	0
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	13902	0161A	13902	13902	1
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	22140	0161A	8238	22140	2
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	40380	0161A	18240	40380	3
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	74606	0161A	34226	74606	4
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	79906	0161A	5300	79906	5
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	100341	0161A	20435	100341	6
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	100428	0161A	87	100428	7
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	106405	0161A	5977	106405	8
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	85826	0161A	-20579	85826	9
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	65683	0161A	-20143	65683	10
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	59139	0161A	-6544	59139	11
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	54640	0161A	-4499	54640	12
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	58223	0161A	3583	58223	13
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	56149	0161A	-2074	56149	14
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	57534	0161A	1385	57534	15
20050323	IMM	Immtech International, Inc	Amex	Y	52	452519101	IMMTECH INT'L INC	69458	0161A	11924	69458	16
20050324	IMM	Immtech International, Inc	Amex	Y	53	452519101	IMMTECH INT'L INC	68536	0161A	-922	68536	17
20050328	IMM	Immtech International, Inc	Amex	Y	54	452519101	IMMTECH INT'L INC	63211	0161A	-5325	63211	18
20050329	IMM	Immtech International, Inc	Amex	Y	55	452519101	IMMTECH INT'L INC	58485	0161A	-4726	58485	19
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	61119	0161A	2634	61119	20
20050331	IMM	Immtech International, Inc	Amex	Y	57	452519101	IMMTECH INT'L INC	59277	0161A	-1842	59277	21
20050401	IMM	Immtech International, Inc	Amex	Y	58	452519101	IMMTECH INT'L INC	45901	0161A	-13376	45901	22
20050404	IMM	Immtech International, Inc	Amex	Y	59	452519101	IMMTECH INT'L INC	43881	0161A	-2020	43881	23
20050405	IMM	Immtech International, Inc	Amex	Y	60	452519101	IMMTECH INT'L INC	40966	0161A	-2915	40966	24
20050112	INCX	INTERCHANGE CORPORATION	S	Y	4	45845K109	INTERCHANGE CORPORATION	19452	0161A	19452	19452	1
20050113	INCX	INTERCHANGE CORPORATION	S	Y	5	45845K109	INTERCHANGE CORPORATION	16479	0161A	-2973	16479	2
20050114	INCX	INTERCHANGE CORPORATION	S	Y	6	45845K109	INTERCHANGE CORPORATION	92654	0161A	76175	92654	3
20050118	INCX	INTERCHANGE CORPORATION	S	Y	7	45845K109	INTERCHANGE CORPORATION	123725	0161A	31071	123725	4
20050119	INCX	INTERCHANGE CORPORATION	S	Y	8	45845K109	INTERCHANGE CORPORATION	116575	0161A	-7150	116575	5
20050120	INCX	INTERCHANGE CORPORATION	S	Y	9	45845K109	INTERCHANGE CORPORATION	98201	0161A	-18374	98201	6
20050121	INCX	INTERCHANGE CORPORATION	S	Y	10	45845K109	INTERCHANGE CORPORATION	95000	0161A	-3201	95000	7
20050124	INCX	INTERCHANGE CORPORATION	S	Y	11	45845K109	INTERCHANGE CORPORATION	83066	0161A	-11934	83066	8
20050125	INCX	INTERCHANGE CORPORATION	S	Y	12	45845K109	INTERCHANGE CORPORATION	80946	0161A	-2120	80946	9
20050126	INCX	INTERCHANGE CORPORATION	S	Y	13	45845K109	INTERCHANGE CORPORATION	54761	0161A	-26185	54761	10
20050127	INCX	INTERCHANGE CORPORATION	S	Y	14	45845K109	INTERCHANGE CORPORATION	58769	0161A	4008	58769	11
20050128	INCX	INTERCHANGE CORPORATION	S	Y	15	45845K109	INTERCHANGE CORPORATION	79695	0161A	20926	79695	12
20050131	INCX	INTERCHANGE CORPORATION	S	Y	16	45845K109	INTERCHANGE CORPORATION	40487	0161A	-39208	40487	13
20050201	INCX	INTERCHANGE CORPORATION	S	Y	17	45845K109	INTERCHANGE CORPORATION	8772	0161A	-31715	8772	14
20050204	INCX	INTERCHANGE CORPORATION	S	Y	20	45845K109	INTERCHANGE CORPORATION	18321	0161A	18321	18321	1
20050207	INCX	INTERCHANGE CORPORATION	S	Y	21	45845K109	INTERCHANGE CORPORATION	17088	0161A	-1233	17088	2
20050208	INCX	INTERCHANGE CORPORATION	S	Y	22	45845K109	INTERCHANGE CORPORATION	7182	0161A	-9906	7182	3
20050210	INCX	INTERCHANGE CORPORATION	S	Y	24	45845K109	INTERCHANGE CORPORATION	3711	0161A	3711	3711	1
20050211	INCX	INTERCHANGE CORPORATION	S	Y	25	45845K109	INTERCHANGE CORPORATION	1650	0161A	-2061	1650	2
20050217	INCX	INTERCHANGE CORPORATION	S	Y	29	45845K109	INTERCHANGE CORPORATION	2342	0161A	2342	2342	1
20050218	INCX	INTERCHANGE CORPORATION	S	Y	30	45845K109	INTERCHANGE CORPORATION	638	0161A	-1704	638	2
20050223	INCX	INTERCHANGE CORPORATION	S	Y	32	45845K109	INTERCHANGE CORPORATION	2006	0161A	2006	2006	1
20050228	INCX	INTERCHANGE CORPORATION	S	Y	35	45845K109	INTERCHANGE CORPORATION	6063	0161A	6063	6063	1
20050301	INCX	INTERCHANGE CORPORATION	S	Y	36	45845K109	INTERCHANGE CORPORATION	10181	0161A	4118	10181	2
20050304	INCX	INTERCHANGE CORPORATION	S	Y	39	45845K109	INTERCHANGE CORPORATION	38011	0161A	38011	38011	1
20050307	INCX	INTERCHANGE CORPORATION	S	Y	40	45845K109	INTERCHANGE CORPORATION	33368	0161A	-4643	33368	2
20050308	INCX	INTERCHANGE CORPORATION	S	Y	41	45845K109	INTERCHANGE CORPORATION	943	0161A	-32425	943	3
20050310	INCX	INTERCHANGE CORPORATION	S	Y	43	45845K109	INTERCHANGE CORPORATION	1597	0161A	1597	1597	1
20050314	INCX	INTERCHANGE CORPORATION	S	Y	45	45845K109	INTERCHANGE CORPORATION	8836	0161A	8836	8836	1
20050315	INCX	INTERCHANGE CORPORATION	S	Y	46	45845K109	INTERCHANGE CORPORATION	9676	0161A	840	9676	2
20050316	INCX	INTERCHANGE CORPORATION	S	Y	47	45845K109	INTERCHANGE CORPORATION	286	0161A	-9390	286	3
20050329	INCX	INTERCHANGE CORPORATION	S	Y	55	45845K109	INTERCHANGE CORPORATION	14157	0161A	14157	14157	1
20050330	INCX	INTERCHANGE CORPORATION	S	Y	56	45845K109	INTERCHANGE CORPORATION	12995	0161A	-1162	12995	2
20050331	INCX	INTERCHANGE CORPORATION	S	Y	57	45845K109	INTERCHANGE CORPORATION	24236	0161A	11241	24236	3
20050401	INCX	INTERCHANGE CORPORATION	S	Y	58	45845K109	INTERCHANGE CORPORATION	28788	0161A	4552	28788	4
20050404	INCX	INTERCHANGE CORPORATION	S	Y	59	45845K109	INTERCHANGE CORPORATION	26814	0161A	-1974	26814	5
20050405	INCX	INTERCHANGE CORPORATION	S	Y	60	45845K109	INTERCHANGE CORPORATION	2974	0161A	-23840	2974	6
20050107	ISON	ISONICS CORP	S	Y	1	464895101	ISONICS CORP	770265	0161A	770265	0	0
20050110	ISON	ISONICS CORP	S	Y	2	464895101	ISONICS CORP	916276	0161A	146011	0	0
20050111	ISON	ISONICS CORP	S	Y	3	464895101	ISONICS CORP	851224	0161A	-65052	0	0
20050112	ISON	ISONICS CORP	S	Y	4	464895101	ISONICS CORP	817174	0161A	-34050	0	0
20050113	ISON	ISONICS CORP	S	Y	5	464895101	ISONICS CORP	766343	0161A	-50831	0	0
20050114	ISON	ISONICS CORP	S	Y	6	464895101	ISONICS CORP	735371	0161A	-30972	0	0
20050118	ISON	ISONICS CORP	S	Y	7	464895101	ISONICS CORP	680203	0161A	-55168	0	0
20050119	ISON	ISONICS CORP	S	Y	8	464895101	ISONICS CORP	697317	0161A	17114	17114	1
20050120	ISON	ISONICS CORP	S	Y	9	464895101	ISONICS CORP	692278	0161A	-5039	12075	2
20050121	ISON	ISONICS CORP	S	Y	10	464895101	ISONICS CORP	662555	0161A	-29723	0	0
20050124	ISON	ISONICS CORP	S	Y	11	464895101	ISONICS CORP	653458	0161A	-9097	0	0
20050125	ISON	ISONICS CORP	S	Y	12	464895101	ISONICS CORP	626921	0161A	-26537	0	0
20050126	ISON	ISONICS CORP	S	Y	13	464895101	ISONICS CORP	643679	0161A	16758	16758	1
20050127	ISON	ISONICS CORP	S	Y	14	464895101	ISONICS CORP	676267	0161A	32588	49346	2
20050128	ISON	ISONICS CORP	S	Y	15	464895101	ISONICS CORP	629184	0161A	-47083	2263	3
20050131	ISON	ISONICS CORP	S	Y	16	464895101	ISONICS CORP	526106	0161A	-103078	0	0
20050201	ISON	ISONICS CORP	S	Y	17	464895101	ISONICS CORP	554491	0161A	28385	28385	1
20050202	ISON	ISONICS CORP	S	Y	18	464895101	ISONICS CORP	534388	0161A	-20103	8282	2
20050203	ISON	ISONICS CORP	S	Y	19	464895101	ISONICS CORP	532435	0161A	-1953	6329	3
20050204	ISON	ISONICS CORP	S	Y	20	464895101	ISONICS CORP	531473	0161A	-962	5367	4
20050207	ISON	ISONICS CORP	S	Y	21	464895101	ISONICS CORP	560286	0161A	28813	34180	5
20050208	ISON	ISONICS CORP	S	Y	22	464895101	ISONICS CORP	565591	0161A	5305	39485	6
20050209	ISON	ISONICS CORP	S	Y	23	464895101	ISONICS CORP	549364	0161A	-16227	23258	7
20050210	ISON	ISONICS CORP	S	Y	24	464895101	ISONICS CORP	619440	0161A	70076	93334	8
20050211	ISON	ISONICS CORP	S	Y	25	464895101	ISONICS CORP	589036	0161A	-29810	63524	9
20050214	ISON	ISONICS CORP	S	Y	26	464895101	ISONICS CORP	612772	0161A	23142	86666	10
20050215	ISON	ISONICS CORP	S	Y	27	464895101	ISONICS CORP	624763	0161A	11991	98657	11
20050216	ISON	ISONICS CORP	S	Y	28	464895101	ISONICS CORP	628412	0161A	3649	102306	12
20050217	ISON	ISONICS CORP	S	Y	29	464895101	ISONICS CORP	635661	0161A	7249	109555	13
20050218	ISON	ISONICS CORP	S	Y	30	464895101	ISONICS CORP	629605	0161A	-6056	103499	14
20050222	ISON	ISONICS CORP	S	Y	31	464895101	ISONICS CORP	634937	0161A	5332	108831	15
20050223	ISON	ISONICS CORP	S	Y	32	464895101	ISONICS CORP	629973	0161A	-4964	103867	16
20050224	ISON	ISONICS CORP	S	Y	33	464895101	ISONICS CORP	6141115	0161A	-15858	88009	17
20050225	ISON	ISONICS CORP	S	Y	34	464895101	ISONICS CORP	622992	0161A	8877	96886	18
20050228	ISON	ISONICS CORP	S	Y	35	464895101	ISONICS CORP	623391	0161A	399	97285	19
20050301	ISON	ISONICS CORP	S	Y	36	464895101	ISONICS CORP	627310	0161A	3919	101204	20
20050302	ISON	ISONICS CORP	S	Y	37	464895101	ISONICS CORP	573360	0161A	-53950	47254	21
20050303	ISON	ISONICS CORP	S	Y	38	464895101	ISONICS CORP	536790	0161A	-36570	10684	22
20050304	ISON	ISONICS CORP	S	Y	39	464895101	ISONICS CORP	553413	0161A	16623	27307	23
20050307	ISON	ISONICS CORP	S	Y	40	464895101	ISONICS CORP	468416	0161A	-84997	0	0

Raw Fails Data of Longstanding Fails in Threshold Stocks

20050308	ISON	ISONICS CORP	S	Y	41	464895101	ISONICS CORP	451748	0161A	-16668	0	0		
20050309	ISON	ISONICS CORP	S	Y	42	464895101	ISONICS CORP	431877	0161A	-19871	0	0		
20050310	ISON	ISONICS CORP	S	Y	43	464895101	ISONICS CORP	466685	0161A	34808	34808	1		
20050311	ISON	ISONICS CORP	S	Y	44	464895101	ISONICS CORP	480130	0161A	13445	48253	2		
20050314	ISON	ISONICS CORP	S	Y	45	464895101	ISONICS CORP	447185	0161A	-32945	15308	3		
20050315	ISON	ISONICS CORP	S	Y	46	464895101	ISONICS CORP	406139	0161A	-41046	0	0		
20050316	ISON	ISONICS CORP	S	Y	47	464895101	ISONICS CORP	373151	0161A	-32988	0	0		
20050317	ISON	ISONICS CORP	S	Y	48	464895101	ISONICS CORP	340882	0161A	-32269	0	0		
20050318	ISON	ISONICS CORP	S	Y	49	464895101	ISONICS CORP	329433	0161A	-11449	0	0		
20050321	ISON	ISONICS CORP	S	Y	50	464895101	ISONICS CORP	324941	0161A	-4492	0	0		
20050322	ISON	ISONICS CORP	S	Y	51	464895101	ISONICS CORP	300638	0161A	-24303	0	0		
20050323	ISON	ISONICS CORP	S	Y	52	464895101	ISONICS CORP	304927	0161A	4289	4289	1		
20050324	ISON	ISONICS CORP	S	Y	53	464895101	ISONICS CORP	290289	0161A	-14638	0	0		
20050328	ISON	ISONICS CORP	S	Y	54	464895101	ISONICS CORP	262247	0161A	-28042	0	0		
20050329	ISON	ISONICS CORP	S	Y	55	464895101	ISONICS CORP	238474	0161A	-23773	0	0		
20050330	ISON	ISONICS CORP	S	Y	56	464895101	ISONICS CORP	207142	0161A	-31332	0	0		
20050331	ISON	ISONICS CORP	S	Y	57	464895101	ISONICS CORP	200572	0161A	-6570	0	0		
20050401	ISON	ISONICS CORP	S	Y	58	464895101	ISONICS CORP	141481	0161A	-59091	0	0		
20050404	ISON	ISONICS CORP	S	Y	59	464895101	ISONICS CORP	93496	0161A	-47985	0	0		
20050405	ISON	ISONICS CORP	S	Y	60	464895101	ISONICS CORP	56364	0161A	-37132	0	0		
20050107	IXG	iShares S&P Global Financial Sector	Amex	Y	1	464287333	ISHARES S&P GLOBAL FIN'L SECTO	3565	0161A	3565	0	0		
20050110	IXG	iShares S&P Global Financial Sector	Amex	Y	2	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2326	0161A	-1239	0	0		
20050302	IXG	iShares S&P Global Financial Sector	Amex	Y	3	464287333	ISHARES S&P GLOBAL FIN'L SECTO	968	0161A	968	0	0		
20050303	IXG	iShares S&P Global Financial Sector	Amex	Y	4	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1708	0161A	740	740	1		
20050304	IXG	iShares S&P Global Financial Sector	Amex	Y	5	464287333	ISHARES S&P GLOBAL FIN'L SECTO	780	0161A	-928	0	0		
20050309	IXG	iShares S&P Global Financial Sector	Amex	Y	8	464287333	ISHARES S&P GLOBAL FIN'L SECTO	924	0161A	924	924	1		
20050310	IXG	iShares S&P Global Financial Sector	Amex	Y	9	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2460	0161A	1536	2460	2		
20050311	IXG	iShares S&P Global Financial Sector	Amex	Y	10	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2545	0161A	85	2545	3		
20050314	IXG	iShares S&P Global Financial Sector	Amex	Y	11	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2135	0161A	-410	2135	4		
20050315	IXG	iShares S&P Global Financial Sector	Amex	Y	12	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2328	0161A	193	2328	5		
20050316	IXG	iShares S&P Global Financial Sector	Amex	Y	13	464287333	ISHARES S&P GLOBAL FIN'L SECTO	2525	0161A	197	2525	6		
20050317	IXG	iShares S&P Global Financial Sector	Amex	Y	14	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1912	0161A	-613	1912	7		
20050318	IXG	iShares S&P Global Financial Sector	Amex	Y	15	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1832	0161A	-80	1832	8		
20050321	IXG	iShares S&P Global Financial Sector	Amex	Y	16	464287333	ISHARES S&P GLOBAL FIN'L SECTO	3092	0161A	1260	3092	9		
20050322	IXG	iShares S&P Global Financial Sector	Amex	Y	17	464287333	ISHARES S&P GLOBAL FIN'L SECTO	3015	0161A	-77	3015	10		
20050323	IXG	iShares S&P Global Financial Sector	Amex	Y	18	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1414	0161A	-1601	1414	11		
20050324	IXG	iShares S&P Global Financial Sector	Amex	Y	19	464287333	ISHARES S&P GLOBAL FIN'L SECTO	1835	0161A	421	1835	12		
20050328	IXG	iShares S&P Global Financial Sector	Amex	Y	20	464287333	ISHARES S&P GLOBAL FIN'L SECTO	6814	0161A	4979	6814	13		
20050329	IXG	iShares S&P Global Financial Sector	Amex	Y	21	464287333	ISHARES S&P GLOBAL FIN'L SECTO	16185	0161A	9371	16185	14		
20050107	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	1	501014104	KRISPY KREME DOUGHNUTS INC	280257	0161A	280257	0	0		
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	274347	0161A	274347	274347	1		
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	104282	0161A	-170065	104282	2		
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	8650	0161A	8650	8650	1		
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	12899	0161A	12899	12899	1		
20050211	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	25	501014104	KRISPY KREME DOUGHNUTS INC	152297	0161A	139398	152297	2		
20050215	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	27	501014104	KRISPY KREME DOUGHNUTS INC	337344	0161A	337344	337344	1		
20050216	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	28	501014104	KRISPY KREME DOUGHNUTS INC	319584	0161A	-17760	319584	2		
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	513993	0161A	194409	513993	3		
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	29114	0161A	29114	29114	1		
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	251565	0161A	251565	251565	1		
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	537137	0161A	285572	537137	2		
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	856966	0161A	319829	856966	3		
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	235865	0161A	-621101	235865	4		
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	296400	0161A	60535	296400	5		
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	301600	0161A	5200	301600	6		
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	331039	0161A	29439	331039	7		
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	362441	0161A	31402	362441	8		
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	311824	0161A	-50617	311824	9		
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	282671	0161A	-29153	282671	10		
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	166631	0161A	-116040	166631	11		
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	328551	0161A	161920	328551	12		
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	279205	0161A	-49346	279205	13		
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	193085	0161A	-86120	193085	14		
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	172596	0161A	172596	172596	1		
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	231122	0161A	58526	231122	2		
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	108921	0161A	-122201	108921	3		
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	244130	0161A	135209	244130	4		
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	250406	0161A	6276	250406	5		
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	579085	0161A	579085	0	0		
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	554262	0161A	-24823	0	0		
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	640198	0161A	85936	0	0		
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	618574	0161A	-21624	0	0		
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	634699	0161A	16125	16125	1		
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	639134	0161A	4435	20560	2		
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	604580	0161A	-34554	0	0		
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	632679	0161A	28099	28099	1		
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	626917	0161A	-5762	22337	2		
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	636090	0161A	9173	31510	3		
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	593056	0161A	-43034	0	0		
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	590103	0161A	-2953	0	0		
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	390693	0161A	-199410	0	0		
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	388562	0161A	-2131	0	0		
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	403250	0161A	14688	14688	1		
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	441793	0161A	38543	53231	2		
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	459270	0161A	17477	70708	3		
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	354109	0161A	-105161	0	0		
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	390899	0161A	36790	36790	1		
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	436240	0161A	45341	82131	2		
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	428789	0161A	-7451	74680	3		
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	633003	0161A	204214	278894	4		
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	467610	0161A	-165393	113501	5		
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	466806	0161A	-804	112697	6		
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	467297	0161A	491	113188	7		
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	585366	0161A	118069	231257	8		
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	564284	0161A	-21082	210175	9		
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	592004	0161A	27720	237895	10		
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	619026	0161A	27022	264917	11		
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	746727	0161A	127701	392618	12		
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	810784	0161A	64057	456675	13		
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	752858	0161A	-57926	398749	14		
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	595326	0161A	-157532	241217	15		
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	567942	0161A	-27384	213833	16		
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	559669	0161A	-8273	205560	17		
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	666042	0161A	106373	311933	18		
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	616530	0161A	-49512	262421	19		
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	585242	0161A	-31288	231133	20		
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	452451	0161A	-132791	98342	21		
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	405755	0161A	-46696	51646	22		
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	455779	0161A	50024	101670	23		
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	542388	0161A	86609	188279	24		
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	277607	0161A	-264781	0	0		
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	66394	0161A	-211213	0	0		
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	87079	0161A	20685	20685	1		
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	68922	0161A	-18157	2528	2		
20050114	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	6	G65773106	NORDIC AMERICAN TANKER SHPG LT	448	0161A	448	448	1		
20050124	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	11	G65773106	NORDIC AMERICAN TANKER SHPG LT	5881	0161A	5881	5881	1		
20050126	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	13	G65773106	NORDIC AMERICAN TANKER SHPG LT	6675	0161A	6675	6675	1		
20050127	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	14	G65773106	NORDIC AMERICAN TANKER SHPG LT	13304	0161A	6629	13304	2		
20050128	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	15	G65773106	NORDIC AMERICAN TANKER SHPG LT	22943	0161A	9639	22943	3		
20050131	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	16	G65773106	NORDIC AMERICAN TANKER SHPG LT	50294	0161A	27351	50294	4		
20050201	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	17	G65773106	NORDIC AMERICAN TANKER SHPG LT	68098	0161A	17804	68098	5		
20050202	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	18	G65773106	NORDIC AMERICAN TANKER SHPG LT	63884	0161A	-4214	63884	6		
20050203	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	19	G65773106	NORDIC AMERICAN TANKER SHPG LT	103997	0161A	40113	103997	7		
20050204	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	20	G65773106	NORDIC AMERICAN TANKER SHPG LT	67833	0161A	-36164	67833	8		
20050207	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	21	G65773106	NORDIC AMERICAN TANKER SHPG LT	63874	0161A	-3959	63874	9		
20050208	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	22	G65773106	NORDIC AMERICAN TANKER SHPG LT	44567	0161A	-19307	44567	10		
20050209	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	23	G65773106	NORDIC AMERICAN TANKER SHPG LT	56992	0161A	12425	56992	11		
20050210	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	24	G65773106	NORDIC AMERICAN TANKER SHPG LT	44809	0161A	-12183	44809	12		
20050211	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	25	G65773106	NORDIC AMERICAN TANKER SHPG LT	50970	0161A	6161	50970	13		
20050214	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	26	G65773106	NORDIC AMERICAN TANKER SHPG LT	49189	0161A	-1781	49189	14		
20050215	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	27	G65773106	NORDIC AMERICAN TANKER SHPG LT	34201	0161A	-14988	34201	15		
20050216	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	28	G65773106	NORDIC AMERICAN TANKER SHPG LT	37965	0161A	3764	37965	16		
20050218	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	30	G65773106	NORDIC AMERICAN TANKER SHPG LT	7034	0161A	7034	7034	1		
20050222	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	31	G65773106	NORDIC AMERICAN TANKER SHPG LT	410	0161A	-6624	410	2		
20050302	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	37	G65773106	NORDIC AMERICAN TANKER SHPG LT	9539	0161A	9539	9539	1		
20050303	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	38	G65773106	NORDIC AMERICAN TANKER SHPG LT	23999	0161A	14460	23999	2		
20050304	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	39	G65773106	NORDIC AMERICAN TANKER SHPG LT	13722	0161A	-10277	13722	3		
20050113	PACT	PACIFICNET INC NEW	S	Y	5	69511V207	PACIFICNET INC NEW	5828	0161A	5828	5828	1		
20050119	PACT	PACIFICNET INC NEW	S	Y	8	69511V207	PACIFICNET INC NEW	14250	0161A	14250	14250	1		
20050120	PACT	PACIFICNET INC NEW	S	Y	9	69511V207	PACIFICNET INC NEW	29557	0161A	15307	29557	2		
20050121	PACT	PACIFICNET INC NEW	S	Y	10	69511V207	PACIFICNET INC NEW	29378	0161A	-179	29378	3		

20050124	PACT	PACIFICNET INC NEW	S	Y	11	69511V207	PACIFICNET INC NEW	33076	0161A	3698	33076	4		
20050125	PACT	PACIFICNET INC NEW	S	Y	12	69511V207	PACIFICNET INC NEW	41874	0161A	8798	41874	5		
20050126	PACT	PACIFICNET INC NEW	S	Y	13	69511V207	PACIFICNET INC NEW	28095	0161A	-13779	28095	6		
20050127	PACT	PACIFICNET INC NEW	S	Y	14	69511V207	PACIFICNET INC NEW	32705	0161A	4610	32705	7		
20050128	PACT	PACIFICNET INC NEW	S	Y	15	69511V207	PACIFICNET INC NEW	94463	0161A	61758	94463	8		
20050131	PACT	PACIFICNET INC NEW	S	Y	16	69511V207	PACIFICNET INC NEW	94150	0161A	-313	94150	9		
20050201	PACT	PACIFICNET INC NEW	S	Y	17	69511V207	PACIFICNET INC NEW	98022	0161A	3872	98022	10		
20050202	PACT	PACIFICNET INC NEW	S	Y	18	69511V207	PACIFICNET INC NEW	97422	0161A	-600	97422	11		
20050203	PACT	PACIFICNET INC NEW	S	Y	19	69511V207	PACIFICNET INC NEW	118079	0161A	20657	118079	12		
20050204	PACT	PACIFICNET INC NEW	S	Y	20	69511V207	PACIFICNET INC NEW	109388	0161A	-8691	109388	13		
20050207	PACT	PACIFICNET INC NEW	S	Y	21	69511V207	PACIFICNET INC NEW	111441	0161A	2053	111441	14		
20050208	PACT	PACIFICNET INC NEW	S	Y	22	69511V207	PACIFICNET INC NEW	81272	0161A	-30169	81272	15		
20050209	PACT	PACIFICNET INC NEW	S	Y	23	69511V207	PACIFICNET INC NEW	81117	0161A	-155	81117	16		
20050210	PACT	PACIFICNET INC NEW	S	Y	24	69511V207	PACIFICNET INC NEW	71186	0161A	-9931	71186	17		
20050211	PACT	PACIFICNET INC NEW	S	Y	25	69511V207	PACIFICNET INC NEW	59893	0161A	-11293	59893	18		
20050214	PACT	PACIFICNET INC NEW	S	Y	26	69511V207	PACIFICNET INC NEW	36065	0161A	-23828	36065	19		
20050215	PACT	PACIFICNET INC NEW	S	Y	27	69511V207	PACIFICNET INC NEW	38519	0161A	2454	38519	20		
20050216	PACT	PACIFICNET INC NEW	S	Y	28	69511V207	PACIFICNET INC NEW	35923	0161A	-2596	35923	21		
20050217	PACT	PACIFICNET INC NEW	S	Y	29	69511V207	PACIFICNET INC NEW	30000	0161A	-5923	30000	22		
20050218	PACT	PACIFICNET INC NEW	S	Y	30	69511V207	PACIFICNET INC NEW	31338	0161A	1338	31338	23		
20050222	PACT	PACIFICNET INC NEW	S	Y	31	69511V207	PACIFICNET INC NEW	11549	0161A	-19789	11549	24		
20050223	PACT	PACIFICNET INC NEW	S	Y	32	69511V207	PACIFICNET INC NEW	14938	0161A	3389	14938	25		
20050224	PACT	PACIFICNET INC NEW	S	Y	33	69511V207	PACIFICNET INC NEW	11503	0161A	-3435	11503	26		
20050225	PACT	PACIFICNET INC NEW	S	Y	34	69511V207	PACIFICNET INC NEW	16398	0161A	4895	16398	27		
20050228	PACT	PACIFICNET INC NEW	S	Y	35	69511V207	PACIFICNET INC NEW	10980	0161A	-5418	10980	28		
20050309	PACT	PACIFICNET INC NEW	S	Y	42	69511V207	PACIFICNET INC NEW	12344	0161A	12344	12344	1		
20050310	PACT	PACIFICNET INC NEW	S	Y	43	69511V207	PACIFICNET INC NEW	12624	0161A	280	12624	2		
20050121	PRNW	PROCERA NETWORKS INC	U	Y	1	74269U104	PROCERA NETWORKS INC	105225	0161A	105225	0	0		
20050124	PRNW	PROCERA NETWORKS INC	U	Y	2	74269U104	PROCERA NETWORKS INC	100375	0161A	-4850	0	0		
20050125	PRNW	PROCERA NETWORKS INC	U	Y	3	74269U104	PROCERA NETWORKS INC	101627	0161A	1252	0	0		
20050126	PRNW	PROCERA NETWORKS INC	U	Y	4	74269U104	PROCERA NETWORKS INC	102327	0161A	700	700	1		
20050127	PRNW	PROCERA NETWORKS INC	U	Y	5	74269U104	PROCERA NETWORKS INC	100375	0161A	-1952	0	0		
20050128	PRNW	PROCERA NETWORKS INC	U	Y	6	74269U104	PROCERA NETWORKS INC	98875	0161A	-1500	0	0		
20050131	PRNW	PROCERA NETWORKS INC	U	Y	7	74269U104	PROCERA NETWORKS INC	103575	0161A	4700	4700	1		
20050201	PRNW	PROCERA NETWORKS INC	U	Y	8	74269U104	PROCERA NETWORKS INC	100360	0161A	-3215	1485	2		
20050202	PRNW	PROCERA NETWORKS INC	U	Y	9	74269U104	PROCERA NETWORKS INC	99110	0161A	-1250	235	3		
20050203	PRNW	PROCERA NETWORKS INC	U	Y	10	74269U104	PROCERA NETWORKS INC	100110	0161A	1000	1235	4		
20050204	PRNW	PROCERA NETWORKS INC	U	Y	11	74269U104	PROCERA NETWORKS INC	101660	0161A	1550	2785	5		
20050207	PRNW	PROCERA NETWORKS INC	U	Y	12	74269U104	PROCERA NETWORKS INC	101460	0161A	-200	2585	6		
20050208	PRNW	PROCERA NETWORKS INC	U	Y	13	74269U104	PROCERA NETWORKS INC	100560	0161A	-900	1685	7		
20050209	PRNW	PROCERA NETWORKS INC	U	Y	14	74269U104	PROCERA NETWORKS INC	102860	0161A	2300	3985	8		
20050210	PRNW	PROCERA NETWORKS INC	U	Y	15	74269U104	PROCERA NETWORKS INC	100135	0161A	-2725	1260	9		
20050211	PRNW	PROCERA NETWORKS INC	U	Y	16	74269U104	PROCERA NETWORKS INC	102135	0161A	2000	3260	10		
20050214	PRNW	PROCERA NETWORKS INC	U	Y	17	74269U104	PROCERA NETWORKS INC	106135	0161A	4000	7260	11		
20050215	PRNW	PROCERA NETWORKS INC	U	Y	18	74269U104	PROCERA NETWORKS INC	103017	0161A	-3118	4142	12		
20050216	PRNW	PROCERA NETWORKS INC	U	Y	19	74269U104	PROCERA NETWORKS INC	102947	0161A	-70	4072	13		
20050217	PRNW	PROCERA NETWORKS INC	U	Y	20	74269U104	PROCERA NETWORKS INC	102447	0161A	-500	3572	14		
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	104947	0161A	2500	6072	15		
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	106147	0161A	1200	7272	16		
20050223	PRNW	PROCERA NETWORKS INC	U	Y	23	74269U104	PROCERA NETWORKS INC	106947	0161A	800	8072	17		
20050224	PRNW	PROCERA NETWORKS INC	U	Y	24	74269U104	PROCERA NETWORKS INC	85537	0161A	-21410	0	0		
20050225	PRNW	PROCERA NETWORKS INC	U	Y	25	74269U104	PROCERA NETWORKS INC	83887	0161A	-1650	0	0		
20050228	PRNW	PROCERA NETWORKS INC	U	Y	26	74269U104	PROCERA NETWORKS INC	88872	0161A	4985	4985	1		
20050301	PRNW	PROCERA NETWORKS INC	U	Y	27	74269U104	PROCERA NETWORKS INC	85272	0161A	-3600	1385	2		
20050302	PRNW	PROCERA NETWORKS INC	U	Y	28	74269U104	PROCERA NETWORKS INC	117772	0161A	32500	33885	3		
20050303	PRNW	PROCERA NETWORKS INC	U	Y	29	74269U104	PROCERA NETWORKS INC	115990	0161A	-1782	32103	4		
20050304	PRNW	PROCERA NETWORKS INC	U	Y	30	74269U104	PROCERA NETWORKS INC	55400	0161A	-60590	0	0		
20050307	PRNW	PROCERA NETWORKS INC	U	Y	31	74269U104	PROCERA NETWORKS INC	20200	0161A	-35200	0	0		
20050308	PRNW	PROCERA NETWORKS INC	U	Y	32	74269U104	PROCERA NETWORKS INC	43085	0161A	22885	22885	1		
20050309	PRNW	PROCERA NETWORKS INC	U	Y	33	74269U104	PROCERA NETWORKS INC	37765	0161A	-5320	17565	2		
20050310	PRNW	PROCERA NETWORKS INC	U	Y	34	74269U104	PROCERA NETWORKS INC	41055	0161A	3290	20855	3		
20050311	PRNW	PROCERA NETWORKS INC	U	Y	35	74269U104	PROCERA NETWORKS INC	29985	0161A	-11070	9785	4		
20050314	PRNW	PROCERA NETWORKS INC	U	Y	36	74269U104	PROCERA NETWORKS INC	28685	0161A	-1300	8485	5		
20050315	PRNW	PROCERA NETWORKS INC	U	Y	37	74269U104	PROCERA NETWORKS INC	29985	0161A	1300	9785	6		
20050316	PRNW	PROCERA NETWORKS INC	U	Y	38	74269U104	PROCERA NETWORKS INC	19625	0161A	-10360	0	0		
20050317	PRNW	PROCERA NETWORKS INC	U	Y	39	74269U104	PROCERA NETWORKS INC	15825	0161A	-3800	0	0		
20050318	PRNW	PROCERA NETWORKS INC	U	Y	40	74269U104	PROCERA NETWORKS INC	15800	0161A	-25	0	0		
20050321	PRNW	PROCERA NETWORKS INC	U	Y	41	74269U104	PROCERA NETWORKS INC	16300	0161A	500	500	1		
20050322	PRNW	PROCERA NETWORKS INC	U	Y	42	74269U104	PROCERA NETWORKS INC	26800	0161A	10500	11000	2		
20050323	PRNW	PROCERA NETWORKS INC	U	Y	43	74269U104	PROCERA NETWORKS INC	28800	0161A	2000	13000	3		
20050324	PRNW	PROCERA NETWORKS INC	U	Y	44	74269U104	PROCERA NETWORKS INC	32810	0161A	4010	17010	4		
20050328	PRNW	PROCERA NETWORKS INC	U	Y	45	74269U104	PROCERA NETWORKS INC	49792	0161A	16982	33992	5		
20050329	PRNW	PROCERA NETWORKS INC	U	Y	46	74269U104	PROCERA NETWORKS INC	50492	0161A	700	34692	6		
20050330	PRNW	PROCERA NETWORKS INC	U	Y	47	74269U104	PROCERA NETWORKS INC	51142	0161A	650	35342	7		
20050331	PRNW	PROCERA NETWORKS INC	U	Y	48	74269U104	PROCERA NETWORKS INC	71922	0161A	20780	56122	8		
20050401	PRNW	PROCERA NETWORKS INC	U	Y	49	74269U104	PROCERA NETWORKS INC	76222	0161A	4300	60422	9		
20050404	PRNW	PROCERA NETWORKS INC	U	Y	50	74269U104	PROCERA NETWORKS INC	96697	0161A	20475	80897	10		
20050405	PRNW	PROCERA NETWORKS INC	U	Y	51	74269U104	PROCERA NETWORKS INC	114692	0161A	17995	98892	11		
20050121	RSTG	RASER TECHNOLOGIES INC	U	Y	1	754055101	RASER TECHNOLOGIES INC	34146	0161A	34146	0	0		
20050124	RSTG	RASER TECHNOLOGIES INC	U	Y	2	754055101	RASER TECHNOLOGIES INC	25832	0161A	-8314	0	0		
20050125	RSTG	RASER TECHNOLOGIES INC	U	Y	3	754055101	RASER TECHNOLOGIES INC	47158	0161A	21326	0	0		
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	58650	0161A	11492	11492	1		
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	38672	0161A	-19978	0	0		
20050128	RSTG	RASER TECHNOLOGIES INC	U	Y	6	754055101	RASER TECHNOLOGIES INC	59892	0161A	21220	21220	1		
20050131	RSTG	RASER TECHNOLOGIES INC	U	Y	7	754055101	RASER TECHNOLOGIES INC	58759	0161A	-1133	20087	2		
20050201	RSTG	RASER TECHNOLOGIES INC	U	Y	8	754055101	RASER TECHNOLOGIES INC	60965	0161A	2206	22293	3		
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	55429	0161A	-5536	16757	4		
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	51933	0161A	-3496	13261	5		
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	50186	0161A	-1747	11514	6		
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	54688	0161A	4502	16016	7		
20050208	RSTG	RASER TECHNOLOGIES INC	U	Y	13	754055101	RASER TECHNOLOGIES INC	54293	0161A	-395	15621	8		
20050209	RSTG	RASER TECHNOLOGIES INC	U	Y	14	754055101	RASER TECHNOLOGIES INC	56350	0161A	2057	17678	9		
20050210	RSTG	RASER TECHNOLOGIES INC	U	Y	15	754055101	RASER TECHNOLOGIES INC	58582	0161A	2232	19910	10		
20050211	RSTG	RASER TECHNOLOGIES INC	U	Y	16	754055101	RASER TECHNOLOGIES INC	64376	0161A	5794	25704	11		
20050214	RSTG	RASER TECHNOLOGIES INC	U	Y	17	754055101	RASER TECHNOLOGIES INC	61773	0161A	-2603	23101	12		
20050215	RSTG	RASER TECHNOLOGIES INC	U	Y	18	754055101	RASER TECHNOLOGIES INC	63186	0161A	1413	24514	13		
20050216	RSTG	RASER TECHNOLOGIES INC	U	Y	19	754055101	RASER TECHNOLOGIES INC	70606	0161A	7420	31934	14		
20050217	RSTG	RASER TECHNOLOGIES INC	U	Y	20	754055101	RASER TECHNOLOGIES INC	69518	0161A	-1088	30846	15		
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	57964	0161A	-11554	19292	16		
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	62936	0161A	4972	24264	17		
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	63437	0161A	501	24765	18		
20050224	RSTG	RASER TECHNOLOGIES INC	U	Y	24	754055101	RASER TECHNOLOGIES INC	61933	0161A	-1504	23261	19		
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	56920	0161A	-5013	18248	20		
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	57717	0161A	797	19045	21		
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	60648	0161A	2931	21976	22		
20050302	RSTG	RASER TECHNOLOGIES INC	U	Y	28	754055101	RASER TECHNOLOGIES INC	56730	0161A	-3918	18058	23		
20050303	RSTG	RASER TECHNOLOGIES INC	U	Y	29	754055101	RASER TECHNOLOGIES INC	55392	0161A	-1338	16720	24		
20050304	RSTG	RASER TECHNOLOGIES INC	U	Y	30	754055101	RASER TECHNOLOGIES INC	50500	0161A	-4892	11828	25		
20050307	RSTG	RASER TECHNOLOGIES INC	U	Y	31	754055101	RASER TECHNOLOGIES INC	48579	0161A	-1921	9907	26		
20050308	RSTG	RASER TECHNOLOGIES INC	U	Y	32	754055101	RASER TECHNOLOGIES INC	39154	0161A	-9425	482	27		
20050309	RSTG	RASER TECHNOLOGIES INC	U	Y	33	754055101	RASER TECHNOLOGIES INC	33102	0161A	-6052	0	0		
20050310	RSTG	RASER TECHNOLOGIES INC	U	Y	34	754055101	RASER TECHNOLOGIES INC	32654	0161A	-448	0	0		
20050311	RSTG	RASER TECHNOLOGIES INC	U	Y	35	754055101	RASER TECHNOLOGIES INC	32272	0161A	-382	0	0		
20050314	RSTG	RASER TECHNOLOGIES INC	U	Y	36	754055101	RASER TECHNOLOGIES INC	29548	0161A	-2724	0	0		
20050315	RSTG	RASER TECHNOLOGIES INC	U	Y	37	754055101	RASER TECHNOLOGIES INC	29771	0161A	223	223	1		
20050316	RSTG	RASER TECHNOLOGIES INC	U	Y	38	754055101	RASER TECHNOLOGIES INC	30552	0161A	781	1004	2		
20050317	RSTG	RASER TECHNOLOGIES INC	U	Y	39	754055101	RASER TECHNOLOGIES INC	32102	0161A	1550	2554	3		
20050318	RSTG	RASER TECHNOLOGIES INC	U	Y	40	754055101	RASER TECHNOLOGIES INC	36112	0161A	4010	6564	4		
20050321	RSTG	RASER TECHNOLOGIES INC	U	Y	41	754055101	RASER TECHNOLOGIES INC	36852	0161A	740	7304	5		
20050322	RSTG	RASER TECHNOLOGIES INC	U	Y	42	754055101	RASER TECHNOLOGIES INC	36141	0161A	-711	6593	6		
20050323	RSTG	RASER TECHNOLOGIES INC	U	Y	43	754055101	RASER TECHNOLOGIES INC	21772	0161A	-14369	0	0		
20050107	SONT	SONTRA MED CORP	S	Y	1	83568W109	SONTRA MED CORP	115854	0161A	115854	0	0		
20050110	SONT	SONTRA MED CORP	S	Y	2	83568W109	SONTRA MED CORP	100134	0161A	-15720	0	0		
20050111	SONT	SONTRA MED CORP	S	Y	3	83568W109	SONTRA MED CORP	98934	0161A	-1200	0	0		
20050112	SONT	SONTRA MED CORP	S	Y	4	83568W109	SONTRA MED CORP	99404	0161A	470	470	1		
20050113	SONT	SONTRA MED CORP	S	Y	5	83568W109	SONTRA MED CORP	111374	0161A	11970	12440	2		
20050114	SONT	SONTRA MED CORP	S	Y	6	83568W109	SONTRA MED CORP	110213	0161A	-1161	11279	3		
20050118	SONT	SONTRA MED CORP	S	Y	7	83568W109	SONTRA MED CORP	98970	0161A	-11243	36	4		
20050119	SONT	SONTRA MED CORP	S	Y	8	83568W109	SONTRA MED CORP	88246	0161A	-10724	0	0		
20050120	SONT	SONTRA MED CORP	S	Y	9	83568W109	SONTRA MED CORP	92176	0161A	3930	3930	1		
20050121	SONT	SONTRA MED CORP	S	Y	10	83568W109	SONTRA MED CORP	89072	0161A	-3104	826	2		
20050124	SONT	SONTRA MED CORP	S	Y	11	83568W109	SONTRA MED CORP	80756	0161A	-8316	0	0		
20050125	SONT	SONTRA MED CORP	S	Y	12	83568W109	SONTRA MED CORP	58796	0161A	-21960	0	0		
20050126	SONT	SONTRA MED CORP	S	Y	13	83568W109	SONTRA MED CORP	85051	0161A	26255	26255	1		
20050127	SONT	SONTRA MED CORP	S	Y	14	83568W109	SONTRA MED CORP	79351	0161A	-5700	20555	2		
20050128	SONT	SONTRA MED CORP	S	Y	15	83568W109	SONTRA MED CORP	82488	0161A	3137	23692	3		
20050131	SONT	SONTRA MED CORP	S	Y	16	83568W109	SONTRA MED CORP	71103	0161A	-11385	12307	4		
20050201	SONT	SONTRA MED CORP	S	Y	17	83568W109	SONTRA MED CORP	26095	0161A	-45008	0	0		
20050202	SONT	SONTRA MED CORP	S	Y	18	83568W109	SONTRA MED CORP	23535	0161A	-2560	0	0		
20050203	SONT	SONTRA MED CORP	S	Y	19	83568W109	SONTRA MED CORP	16765	0161A	-6770	0	0		
20050215	SONT	SONTRA MED CORP	S	Y	27	83568W109	SONTRA MED CORP	14558	0161A	14558	14558	1		

20050216	SONT	SONTRA MED CORP	S	Y	28	83568W 109	SONTRA MED CORP	18621	0161A	4063	18621	2
20050217	SONT	SONTRA MED CORP	S	Y	29	83568W 109	SONTRA MED CORP	19256	0161A	635	19256	3
20050218	SONT	SONTRA MED CORP	S	Y	30	83568W 109	SONTRA MED CORP	27866	0161A	8610	27866	4
20050222	SONT	SONTRA MED CORP	S	Y	31	83568W 109	SONTRA MED CORP	38041	0161A	10175	38041	5
20050223	SONT	SONTRA MED CORP	S	Y	32	83568W 109	SONTRA MED CORP	39890	0161A	1849	39890	6
20050224	SONT	SONTRA MED CORP	S	Y	33	83568W 109	SONTRA MED CORP	33133	0161A	-6757	33133	7
20050225	SONT	SONTRA MED CORP	S	Y	34	83568W 109	SONTRA MED CORP	36920	0161A	3787	36920	8
20050228	SONT	SONTRA MED CORP	S	Y	35	83568W 109	SONTRA MED CORP	33431	0161A	-3489	33431	9
20050301	SONT	SONTRA MED CORP	S	Y	36	83568W 109	SONTRA MED CORP	35833	0161A	2402	35833	10
20050302	SONT	SONTRA MED CORP	S	Y	37	83568W 109	SONTRA MED CORP	37333	0161A	1500	37333	11
20050303	SONT	SONTRA MED CORP	S	Y	38	83568W 109	SONTRA MED CORP	31656	0161A	-5677	31656	12
20050304	SONT	SONTRA MED CORP	S	Y	39	83568W 109	SONTRA MED CORP	33562	0161A	1906	33562	13
20050307	SONT	SONTRA MED CORP	S	Y	40	83568W 109	SONTRA MED CORP	27234	0161A	-6328	27234	14
20050308	SONT	SONTRA MED CORP	S	Y	41	83568W 109	SONTRA MED CORP	35657	0161A	8423	35657	15
20050127	SPCK	SUPERCLICK INC	U	Y	5	86804U100	SUPERCLICK INC	1444	0161A	1444	1444	1
20050131	SPCK	SUPERCLICK INC	U	Y	7	86804U100	SUPERCLICK INC	2328	0161A	2328	2328	1
20050201	SPCK	SUPERCLICK INC	U	Y	8	86804U100	SUPERCLICK INC	1428	0161A	-900	1428	2
20050202	SPCK	SUPERCLICK INC	U	Y	9	86804U100	SUPERCLICK INC	1028	0161A	-400	1028	3
20050203	SPCK	SUPERCLICK INC	U	Y	10	86804U100	SUPERCLICK INC	2078	0161A	1050	2078	4
20050204	SPCK	SUPERCLICK INC	U	Y	11	86804U100	SUPERCLICK INC	2078	0161A	0	2078	5
20050207	SPCK	SUPERCLICK INC	U	Y	12	86804U100	SUPERCLICK INC	1078	0161A	-1000	1078	6
20050208	SPCK	SUPERCLICK INC	U	Y	13	86804U100	SUPERCLICK INC	178	0161A	-900	178	7
20050303	SPCK	SUPERCLICK INC	U	Y	29	86804U100	SUPERCLICK INC	23216	0161A	23216	23216	1
20050304	SPCK	SUPERCLICK INC	U	Y	30	86804U100	SUPERCLICK INC	20073	0161A	-3143	20073	2
20050307	SPCK	SUPERCLICK INC	U	Y	31	86804U100	SUPERCLICK INC	17473	0161A	-2600	17473	3
20050308	SPCK	SUPERCLICK INC	U	Y	32	86804U100	SUPERCLICK INC	17127	0161A	-346	17127	4
20050309	SPCK	SUPERCLICK INC	U	Y	33	86804U100	SUPERCLICK INC	18942	0161A	1815	18942	5
20050310	SPCK	SUPERCLICK INC	U	Y	34	86804U100	SUPERCLICK INC	25062	0161A	6120	25062	6
20050311	SPCK	SUPERCLICK INC	U	Y	35	86804U100	SUPERCLICK INC	33602	0161A	8540	33602	7
20050314	SPCK	SUPERCLICK INC	U	Y	36	86804U100	SUPERCLICK INC	37938	0161A	4336	37938	8
20050315	SPCK	SUPERCLICK INC	U	Y	37	86804U100	SUPERCLICK INC	32298	0161A	-5640	32298	9
20050316	SPCK	SUPERCLICK INC	U	Y	38	86804U100	SUPERCLICK INC	37808	0161A	5510	37808	10
20050317	SPCK	SUPERCLICK INC	U	Y	39	86804U100	SUPERCLICK INC	36426	0161A	-1382	36426	11
20050318	SPCK	SUPERCLICK INC	U	Y	40	86804U100	SUPERCLICK INC	5484	0161A	-30942	5484	12
20050321	SPCK	SUPERCLICK INC	U	Y	41	86804U100	SUPERCLICK INC	1984	0161A	-3500	1984	13
20050322	SPCK	SUPERCLICK INC	U	Y	42	86804U100	SUPERCLICK INC	3344	0161A	1360	3344	14
20050121	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	1	849178207	SPORTS ENTMT ENTERPRISES INC	83418	0161A	83418	0	0
20050124	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	2	849178207	SPORTS ENTMT ENTERPRISES INC	85828	0161A	2410	0	0
20050125	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	3	849178207	SPORTS ENTMT ENTERPRISES INC	85128	0161A	-700	0	0
20050126	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	4	849178207	SPORTS ENTMT ENTERPRISES INC	85628	0161A	500	500	1
20050127	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	5	849178207	SPORTS ENTMT ENTERPRISES INC	87588	0161A	1960	2460	2
20050128	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	6	849178207	SPORTS ENTMT ENTERPRISES INC	93088	0161A	5500	7960	3
20050131	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	7	849178207	SPORTS ENTMT ENTERPRISES INC	92743	0161A	-345	7615	4
20050201	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	8	849178207	SPORTS ENTMT ENTERPRISES INC	95896	0161A	3153	10768	5
20050202	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	9	849178207	SPORTS ENTMT ENTERPRISES INC	113449	0161A	17553	28321	6
20050203	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	10	849178207	SPORTS ENTMT ENTERPRISES INC	117032	0161A	3583	31904	7
20050204	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	11	849178207	SPORTS ENTMT ENTERPRISES INC	118882	0161A	1850	33754	8
20050207	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	12	849178207	SPORTS ENTMT ENTERPRISES INC	127722	0161A	8840	42594	9
20050208	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	13	849178207	SPORTS ENTMT ENTERPRISES INC	128062	0161A	340	42934	10
20050209	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	14	849178207	SPORTS ENTMT ENTERPRISES INC	130091	0161A	2029	44963	11
20050210	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	15	849178207	SPORTS ENTMT ENTERPRISES INC	129391	0161A	-700	44263	12
20050211	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	16	849178207	SPORTS ENTMT ENTERPRISES INC	134853	0161A	5462	49725	13
20050214	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	17	849178207	SPORTS ENTMT ENTERPRISES INC	137848	0161A	2995	52720	14
20050215	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	18	849178207	SPORTS ENTMT ENTERPRISES INC	140130	0161A	2282	55002	15
20050216	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	19	849178207	SPORTS ENTMT ENTERPRISES INC	146987	0161A	6857	61859	16
20050217	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	20	849178207	SPORTS ENTMT ENTERPRISES INC	147615	0161A	628	62487	17
20050218	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	21	849178207	SPORTS ENTMT ENTERPRISES INC	146745	0161A	-870	61617	18
20050222	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	22	849178207	SPORTS ENTMT ENTERPRISES INC	142610	0161A	-4135	57482	19
20050223	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	23	849178207	SPORTS ENTMT ENTERPRISES INC	137737	0161A	-4873	52609	20
20050224	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	24	849178207	SPORTS ENTMT ENTERPRISES INC	118883	0161A	-18854	33755	21
20050225	SPEA	SPORTS ENTMT ENTERPRISES INC	U	Y	25	849178207	SPORTS ENTMT ENTERPRISES INC	101852	0161A	-17031	16724	22
20050228	SPEA	SPORTS ENTMT ENTERPRISES INC	u	Y	26	849178207	SPORTS ENTMT ENTERPRISES INC	75881	0161A	-25971	0	0
20050301	SPEA	SPORTS ENTMT ENTERPRISES INC	u	Y	27	849178207	SPORTS ENTMT ENTERPRISES INC	70339	0161A	-5542	0	0
20050121	TKER	TASKER CAPITAL CORPORATION	U	Y	1	87652D109	TASKER CAPITAL CORPORATION	3651	0161A	3651	0	0
20050125	TKER	TASKER CAPITAL CORPORATION	U	Y	3	87652D109	TASKER CAPITAL CORPORATION	14991	0161A	14991	0	0
20050126	TKER	TASKER CAPITAL CORPORATION	U	Y	4	87652D109	TASKER CAPITAL CORPORATION	59911	0161A	44920	44920	1
20050127	TKER	TASKER CAPITAL CORPORATION	U	Y	5	87652D109	TASKER CAPITAL CORPORATION	3951	0161A	-55960	0	0
20050208	TKER	TASKER CAPITAL CORPORATION	U	Y	13	87652D109	TASKER CAPITAL CORPORATION	7645	0161A	7645	7645	1
20050209	TKER	TASKER CAPITAL CORPORATION	U	Y	14	87652D109	TASKER CAPITAL CORPORATION	42056	0161A	34411	42056	2
20050210	TKER	TASKER CAPITAL CORPORATION	U	Y	15	87652D109	TASKER CAPITAL CORPORATION	12990	0161A	-29066	12990	3
20050211	TKER	TASKER CAPITAL CORPORATION	U	Y	16	87652D109	TASKER CAPITAL CORPORATION	41395	0161A	28405	41395	4
20050214	TKER	TASKER CAPITAL CORPORATION	U	Y	17	87652D109	TASKER CAPITAL CORPORATION	37193	0161A	-4202	37193	5
20050215	TKER	TASKER CAPITAL CORPORATION	U	Y	18	87652D109	TASKER CAPITAL CORPORATION	72518	0161A	35325	72518	6
20050216	TKER	TASKER CAPITAL CORPORATION	U	Y	19	87652D109	TASKER CAPITAL CORPORATION	97192	0161A	24674	97192	7
20050217	TKER	TASKER CAPITAL CORPORATION	U	Y	20	87652D109	TASKER CAPITAL CORPORATION	86447	0161A	-10745	86447	8
20050218	TKER	TASKER CAPITAL CORPORATION	U	Y	21	87652D109	TASKER CAPITAL CORPORATION	143505	0161A	57058	143505	9
20050222	TKER	TASKER CAPITAL CORPORATION	U	Y	22	87652D109	TASKER CAPITAL CORPORATION	125245	0161A	-18260	125245	10
20050223	TKER	TASKER CAPITAL CORPORATION	U	Y	23	87652D109	TASKER CAPITAL CORPORATION	113057	0161A	-12188	113057	11
20050224	TKER	TASKER CAPITAL CORPORATION	U	Y	24	87652D109	TASKER CAPITAL CORPORATION	108382	0161A	-4675	108382	12
20050225	TKER	TASKER CAPITAL CORPORATION	U	Y	25	87652D109	TASKER CAPITAL CORPORATION	81307	0161A	-27075	81307	13
20050228	TKER	TASKER CAPITAL CORPORATION	U	Y	26	87652D109	TASKER CAPITAL CORPORATION	109424	0161A	28117	109424	14
20050301	TKER	TASKER CAPITAL CORPORATION	U	Y	27	87652D109	TASKER CAPITAL CORPORATION	130050	0161A	20626	130050	15
20050302	TKER	TASKER CAPITAL CORPORATION	U	Y	28	87652D109	TASKER CAPITAL CORPORATION	116730	0161A	-13320	116730	16
20050303	TKER	TASKER CAPITAL CORPORATION	U	Y	29	87652D109	TASKER CAPITAL CORPORATION	196406	0161A	79676	196406	17
20050304	TKER	TASKER CAPITAL CORPORATION	U	Y	30	87652D109	TASKER CAPITAL CORPORATION	213375	0161A	16969	213375	18
20050307	TKER	TASKER CAPITAL CORPORATION	U	Y	31	87652D109	TASKER CAPITAL CORPORATION	284903	0161A	71528	284903	19
20050308	TKER	TASKER CAPITAL CORPORATION	U	Y	32	87652D109	TASKER CAPITAL CORPORATION	290406	0161A	5503	290406	20
20050309	TKER	TASKER CAPITAL CORPORATION	U	Y	33	87652D109	TASKER CAPITAL CORPORATION	273585	0161A	-16821	273585	21
20050310	TKER	TASKER CAPITAL CORPORATION	U	Y	34	87652D109	TASKER CAPITAL CORPORATION	281886	0161A	8301	281886	22
20050311	TKER	TASKER CAPITAL CORPORATION	U	Y	35	87652D109	TASKER CAPITAL CORPORATION	268130	0161A	-13756	268130	23
20050314	TKER	TASKER CAPITAL CORPORATION	U	Y	36	87652D109	TASKER CAPITAL CORPORATION	266897	0161A	-1233	266897	24
20050315	TKER	TASKER CAPITAL CORPORATION	U	Y	37	87652D109	TASKER CAPITAL CORPORATION	198657	0161A	-68240	198657	25
20050316	TKER	TASKER CAPITAL CORPORATION	U	Y	38	87652D109	TASKER CAPITAL CORPORATION	183396	0161A	-15261	183396	26
20050317	TKER	TASKER CAPITAL CORPORATION	U	Y	39	87652D109	TASKER CAPITAL CORPORATION	112474	0161A	-70922	112474	27
20050318	TKER	TASKER CAPITAL CORPORATION	U	Y	40	87652D109	TASKER CAPITAL CORPORATION	57430	0161A	-55044	57430	28
20050321	TKER	TASKER CAPITAL CORPORATION	U	Y	41	87652D109	TASKER CAPITAL CORPORATION	41512	0161A	-15918	41512	29
20050324	TKER	TASKER CAPITAL CORPORATION	U	Y	44	87652D109	TASKER CAPITAL CORPORATION	37494	0161A	37494	37494	1
20050328	TKER	TASKER CAPITAL CORPORATION	U	Y	45	87652D109	TASKER CAPITAL CORPORATION	31665	0161A	-5829	31665	2
20050121	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	1	913459103	UNIVERSAL DETECTION TECHNOLOGY	202275	0161A	202275	0	0
20050124	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	2	913459103	UNIVERSAL DETECTION TECHNOLOGY	202275	0161A	0	0	0
20050125	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	3	913459103	UNIVERSAL DETECTION TECHNOLOGY	202275	0161A	0	0	0
20050126	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	4	913459103	UNIVERSAL DETECTION TECHNOLOGY	200275	0161A	-2000	0	0
20050127	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	5	913459103	UNIVERSAL DETECTION TECHNOLOGY	210275	0161A	10000	10000	1
20050128	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	6	913459103	UNIVERSAL DETECTION TECHNOLOGY	193675	0161A	-16600	0	0
20050131	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	7	913459103	UNIVERSAL DETECTION TECHNOLOGY	193675	0161A	0	0	0
20050201	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	8	913459103	UNIVERSAL DETECTION TECHNOLOGY	196675	0161A	3000	3000	1
20050202	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	9	913459103	UNIVERSAL DETECTION TECHNOLOGY	206675	0161A	10000	13000	2
20050203	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	10	913459103	UNIVERSAL DETECTION TECHNOLOGY	212375	0161A	5700	18700	3
20050204	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	11	913459103	UNIVERSAL DETECTION TECHNOLOGY	224875	0161A	12500	31200	4
20050207	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	12	913459103	UNIVERSAL DETECTION TECHNOLOGY	224875	0161A	0	31200	5
20050208	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	13	913459103	UNIVERSAL DETECTION TECHNOLOGY	242800	0161A	17925	49125	6
20050209	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	14	913459103	UNIVERSAL DETECTION TECHNOLOGY	263800	0161A	21000	70125	7
20050210	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	15	913459103	UNIVERSAL DETECTION TECHNOLOGY	264800	0161A	1000	71125	8
20050211	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	16	913459103	UNIVERSAL DETECTION TECHNOLOGY	231800	0161A	-33000	38125	9
20050214	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	17	913459103	UNIVERSAL DETECTION TECHNOLOGY	253300	0161A	21500	59625	10
20050215	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	18	913459103	UNIVERSAL DETECTION TECHNOLOGY	236300	0161A	-17000	42625	11
20050216	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	19	913459103	UNIVERSAL DETECTION TECHNOLOGY	236300	0161A	0	42625	12
20050217	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	20	913459103	UNIVERSAL DETECTION TECHNOLOGY	256300	0161A	20000	62625	13
20050218	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	21	913459103	UNIVERSAL DETECTION TECHNOLOGY	255300	0161A	-1000	61625	14
20050222	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	22	913459103	UNIVERSAL DETECTION TECHNOLOGY	281300	0161A	26000	87625	15
20050223	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	23	913459103	UNIVERSAL DETECTION TECHNOLOGY	261300	0161A	-20000	67625	16
20050224	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	24	913459103	UNIVERSAL DETECTION TECHNOLOGY	241300	0161A	-20000	47625	17
20050225	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	25	913459103	UNIVERSAL DETECTION TECHNOLOGY	252800	0161A	11500	59125	18
20050228	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	26	913459103	UNIVERSAL DETECTION TECHNOLOGY	246345	0161A	-6455	52670	19
20050301	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	27	913459103	UNIVERSAL DETECTION TECHNOLOGY	154345	0161A	-92000	0	0
20050302	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	28	913459103	UNIVERSAL DETECTION TECHNOLOGY	165095	0161A	10750	10750	1
20050303	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	29	913459103	UNIVERSAL DETECTION TECHNOLOGY	157595	0161A	-7500	3250	2
20050304	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	30	913459103	UNIVERSAL DETECTION TECHNOLOGY	167595	0161A	10000	13250	3
20050318	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	1	913459103	UNIVERSAL DETECTION TECHNOLOGY	46195	0161A	46195	0	0
20050321	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	2	913459103	UNIVERSAL DETECTION TECHNOLOGY	46195	0161A	0	0	0
20050322	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	3	913459103	UNIVERSAL DETECTION TECHNOLOGY	5195	0161A	-41000	0	0
20050323	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	4	913459103	UNIVERSAL DETECTION TECHNOLOGY	11995	0161A	6800	6800	1
20050324	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	5	913459103	UNIVERSAL DETECTION TECHNOLOGY	29495	0161A	17500	24300	2
20050328	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	6	913459103	UNIVERSAL DETECTION TECHNOLOGY	71395	0161A	41900	66200	3
20050329	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	7	913459103	UNIVERSAL DETECTION TECHNOLOGY	31395	0161A	-40000	26200	4
20050330	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	8	913459103	UNIVERSAL DETECTION TECHNOLOGY	12395	0161A	-19000	7200	5
20050331	UDTT	UNIVERSAL DETECTION TECHNOLOGY	U	Y	9	913459103	UNIVERSAL DETECTION TECHNOLOGY	4395	0161A	-8000	0	0
20050209	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	19	903849107	ULTIMATE ELECTRONICS INC	2379	0161A	2379	2379	1
20050210	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	20	903849107	ULTIMATE ELECTRONICS INC	27541	0161A	25162	27541	2
20050211	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	21	903849107	ULTIMATE ELECTRONICS INC	30616	0161A	3075	30616	3
20050214	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	22	903849107	ULTIMATE ELECTRONICS INC	27649	0161A	-2967	27649	4

20050215	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	23	903849107	ULTIMATE ELECTRONICS INC	27229	0161A	-420	27229	5
20050216	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	24	903849107	ULTIMATE ELECTRONICS INC	29561	0161A	2332	29561	6
20050217	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	25	903849107	ULTIMATE ELECTRONICS INC	28187	0161A	-1374	28187	7
20050218	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	26	903849107	ULTIMATE ELECTRONICS INC	28834	0161A	647	28834	8
20050222	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	27	903849107	ULTIMATE ELECTRONICS INC	3175	0161A	-25659	3175	9
20050223	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	28	903849107	ULTIMATE ELECTRONICS INC	85978	0161A	82803	85978	10
20050224	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	29	903849107	ULTIMATE ELECTRONICS INC	60627	0161A	-25351	60627	11
20050225	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	30	903849107	ULTIMATE ELECTRONICS INC	57909	0161A	-2718	57909	12
20050302	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	33	903849107	ULTIMATE ELECTRONICS INC	8332	0161A	8332	8332	1
20050303	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	34	903849107	ULTIMATE ELECTRONICS INC	389	0161A	-7943	389	2
20050304	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	35	903849107	ULTIMATE ELECTRONICS INC	607	0161A	218	607	3
20050307	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	36	903849107	ULTIMATE ELECTRONICS INC	7566	0161A	6959	7566	4
20050308	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	37	903849107	ULTIMATE ELECTRONICS INC	16101	0161A	8535	16101	5
20050309	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	38	903849107	ULTIMATE ELECTRONICS INC	21551	0161A	5450	21551	6
20050310	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	39	903849107	ULTIMATE ELECTRONICS INC	12059	0161A	-9492	12059	7
20050311	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	40	903849107	ULTIMATE ELECTRONICS INC	6166	0161A	-5893	6166	8
20050314	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	41	903849107	ULTIMATE ELECTRONICS INC	10058	0161A	3892	10058	9
20050315	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	42	903849107	ULTIMATE ELECTRONICS INC	10558	0161A	500	10558	10
20050316	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	43	903849107	ULTIMATE ELECTRONICS INC	14902	0161A	4344	14902	11
20050317	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	44	903849107	ULTIMATE ELECTRONICS INC	34743	0161A	19841	34743	12
20050318	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	45	903849107	ULTIMATE ELECTRONICS INC	31254	0161A	-3489	31254	13
20050321	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	46	903849107	ULTIMATE ELECTRONICS INC	22679	0161A	-8575	22679	14
20050322	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	47	903849107	ULTIMATE ELECTRONICS INC	28344	0161A	5665	28344	15
20050323	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	48	903849107	ULTIMATE ELECTRONICS INC	80486	0161A	52142	80486	16
20050324	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	49	903849107	ULTIMATE ELECTRONICS INC	74197	0161A	-6289	74197	17
20050328	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	50	903849107	ULTIMATE ELECTRONICS INC	81268	0161A	7071	81268	18
20050329	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	51	903849107	ULTIMATE ELECTRONICS INC	60709	0161A	-20559	60709	19
20050404	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	55	903849107	ULTIMATE ELECTRONICS INC	2384	0161A	2384	2384	1
20050107	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	1	903328201	U.S. CANADIAN MINERALS, INC. N	34014	0161A	34014	0	0
20050110	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	2	903328201	U.S. CANADIAN MINERALS, INC. N	32364	0161A	-1650	0	0
20050111	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	3	903328201	U.S. CANADIAN MINERALS, INC. N	31944	0161A	-420	0	0
20050112	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	4	903328201	U.S. CANADIAN MINERALS, INC. N	32939	0161A	995	995	1
20050113	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	5	903328201	U.S. CANADIAN MINERALS, INC. N	33145	0161A	206	1201	2
20050215	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	1	903328201	U.S. CANADIAN MINERALS, INC. N	24584	0161A	24584	0	0
20050216	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	2	903328201	U.S. CANADIAN MINERALS, INC. N	24584	0161A	0	0	0
20050217	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	3	903328201	U.S. CANADIAN MINERALS, INC. N	24584	0161A	0	0	0
20050218	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	4	903328201	U.S. CANADIAN MINERALS, INC. N	24584	0161A	0	0	0
20050222	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	5	903328201	U.S. CANADIAN MINERALS, INC. N	23384	0161A	-1200	0	0
20050223	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	6	903328201	U.S. CANADIAN MINERALS, INC. N	23384	0161A	0	0	0
20050224	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	7	903328201	U.S. CANADIAN MINERALS, INC. N	23384	0161A	0	0	0
20050225	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	8	903328201	U.S. CANADIAN MINERALS, INC. N	23384	0161A	0	0	0
20050228	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	9	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	-247	0	0
20050301	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	10	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	0	0	0
20050302	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	11	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	0	0	0
20050303	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	12	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	0	0	0
20050304	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	13	903328201	U.S. CANADIAN MINERALS, INC. N	23137	0161A	0	0	0
20050307	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	14	903328201	U.S. CANADIAN MINERALS, INC. N	26437	0161A	3300	3300	1
20050308	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	15	903328201	U.S. CANADIAN MINERALS, INC. N	26437	0161A	0	3300	2
20050309	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	16	903328201	U.S. CANADIAN MINERALS, INC. N	26437	0161A	0	3300	3
20050310	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	17	903328201	U.S. CANADIAN MINERALS, INC. N	26437	0161A	0	3300	4
20050311	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	18	903328201	U.S. CANADIAN MINERALS, INC. N	26325	0161A	-112	3188	5
20050314	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	19	903328201	U.S. CANADIAN MINERALS, INC. N	26325	0161A	0	3188	6
20050315	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	20	903328201	U.S. CANADIAN MINERALS, INC. N	26325	0161A	0	3188	7
20050316	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	21	903328201	U.S. CANADIAN MINERALS, INC. N	26325	0161A	0	3188	8
20050317	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	22	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	114	3302	9
20050318	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	23	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	10
20050321	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	24	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	11
20050322	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	25	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	12
20050323	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	26	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	13
20050324	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	27	903328201	U.S. CANADIAN MINERALS, INC. N	26439	0161A	0	3302	14
20050328	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	28	903328201	U.S. CANADIAN MINERALS, INC. N	23251	0161A	-3188	114	15
20050329	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	29	903328201	U.S. CANADIAN MINERALS, INC. N	23194	0161A	-57	57	16
20050330	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	30	903328201	U.S. CANADIAN MINERALS, INC. N	23050	0161A	-144	0	0
20050331	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	31	903328201	U.S. CANADIAN MINERALS, INC. N	22721	0161A	-329	0	0
20050401	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	32	903328201	U.S. CANADIAN MINERALS, INC. N	22394	0161A	-327	0	0
20050404	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	33	903328201	U.S. CANADIAN MINERALS, INC. N	20769	0161A	-1625	0	0
20050405	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	34	903328201	U.S. CANADIAN MINERALS, INC. N	20357	0161A	-412	0	0
20050107	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	1	246101109	DEL COLO INSRED MUNI INC FD	1855	0161A	1855	0	0
20050110	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	2	246101109	DEL COLO INSRED MUNI INC FD	4485	0161A	2630	0	0
20050111	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	3	246101109	DEL COLO INSRED MUNI INC FD	4325	0161A	-160	0	0
20050120	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	9	246101109	DEL COLO INSRED MUNI INC FD	1381	0161A	1381	1381	1
20050121	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	10	246101109	DEL COLO INSRED MUNI INC FD	1526	0161A	145	1526	2
20050124	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	11	246101109	DEL COLO INSRED MUNI INC FD	1518	0161A	-8	1518	3
20050125	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	12	246101109	DEL COLO INSRED MUNI INC FD	3011	0161A	1493	3011	4
20050126	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	13	246101109	DEL COLO INSRED MUNI INC FD	811	0161A	-2200	811	5
20050127	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	14	246101109	DEL COLO INSRED MUNI INC FD	4111	0161A	3300	4111	6
20050128	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	15	246101109	DEL COLO INSRED MUNI INC FD	7819	0161A	3708	7819	7
20050131	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	16	246101109	DEL COLO INSRED MUNI INC FD	7819	0161A	0	7819	8
20050201	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	17	246101109	DEL COLO INSRED MUNI INC FD	3969	0161A	-3850	3969	9
20050202	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	18	246101109	DEL COLO INSRED MUNI INC FD	7259	0161A	3290	7259	10
20050203	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	19	246101109	DEL COLO INSRED MUNI INC FD	6471	0161A	-788	6471	11
20050204	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	20	246101109	DEL COLO INSRED MUNI INC FD	4309	0161A	-2162	4309	12
20050207	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	21	246101109	DEL COLO INSRED MUNI INC FD	1828	0161A	-2481	1828	13
20050208	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	22	246101109	DEL COLO INSRED MUNI INC FD	1837	0161A	9	1837	14
20050209	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	23	246101109	DEL COLO INSRED MUNI INC FD	1323	0161A	-514	1323	15
20050210	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	24	246101109	DEL COLO INSRED MUNI INC FD	941	0161A	-382	941	16
20050211	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	25	246101109	DEL COLO INSRED MUNI INC FD	5260	0161A	4319	5260	17
20050214	VCF	Delaware Investments Colorado Insured Municipal In	Amex	Y	26	246101109	DEL COLO INSRED MUNI INC FD	16388	0161A	11128	16388	18
20050208	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	3	83426W101	SOLOMON TECHNOLOGIES INC	5786	0164A	5786	0	0
20050209	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	4	83426W101	SOLOMON TECHNOLOGIES INC	2086	0164A	-3700	0	0
20050210	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	5	83426W101	SOLOMON TECHNOLOGIES INC	8686	0164A	6600	6600	1
20050211	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	6	83426W101	SOLOMON TECHNOLOGIES INC	12086	0164A	3400	10000	2
20050214	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	7	83426W101	SOLOMON TECHNOLOGIES INC	18586	0164A	6500	16500	3
20050215	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	8	83426W101	SOLOMON TECHNOLOGIES INC	25300	0164A	6714	23214	4
20050216	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	9	83426W101	SOLOMON TECHNOLOGIES INC	26300	0164A	1000	24214	5
20050217	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	10	83426W101	SOLOMON TECHNOLOGIES INC	23800	0164A	-2500	21714	6
20050218	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	11	83426W101	SOLOMON TECHNOLOGIES INC	27795	0164A	3995	25709	7
20050222	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	12	83426W101	SOLOMON TECHNOLOGIES INC	27735	0164A	-60	25649	8
20050223	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	13	83426W101	SOLOMON TECHNOLOGIES INC	27116	0164A	-619	25030	9
20050224	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	14	83426W101	SOLOMON TECHNOLOGIES INC	27616	0164A	500	25530	10
20050225	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	15	83426W101	SOLOMON TECHNOLOGIES INC	19801	0164A	-7815	17715	11
20050228	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	16	83426W101	SOLOMON TECHNOLOGIES INC	31550	0164A	11749	29464	12
20050301	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	17	83426W101	SOLOMON TECHNOLOGIES INC	25550	0164A	-6000	23464	13
20050302	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	18	83426W101	SOLOMON TECHNOLOGIES INC	23050	0164A	-2500	20964	14
20050303	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	19	83426W101	SOLOMON TECHNOLOGIES INC	25000	0164A	1950	22914	15
20050218	TRISU	TRI-S SECURITY CORP	S	Y	1	895578201	TRI-S SECURITY CORP	2810	0164A	2810	0	0
20050222	TRISU	TRI-S SECURITY CORP	S	Y	2	895578201	TRI-S SECURITY CORP	2860	0164A	50	0	0
20050223	TRISU	TRI-S SECURITY CORP	S	Y	3	895578201	TRI-S SECURITY CORP	1260	0164A	-1600	0	0
20050224	TRISU	TRI-S SECURITY CORP	S	Y	4	895578201	TRI-S SECURITY CORP	210	0164A	-1050	0	0
20050225	TRISU	TRI-S SECURITY CORP	S	Y	5	895578201	TRI-S SECURITY CORP	2610	0164A	2400	2400	1
20050228	TRISU	TRI-S SECURITY CORP	S	Y	6	895578201	TRI-S SECURITY CORP	1110	0164A	-1500	900	2
20050301	TRISU	TRI-S SECURITY CORP	S	Y	7	895578201	TRI-S SECURITY CORP	1710	0164A	600	1500	3
20050302	TRISU	TRI-S SECURITY CORP	S	Y	8	895578201	TRI-S SECURITY CORP	1710	0164A	0	1500	4
20050309	TRISU	TRI-S SECURITY CORP	S	Y	13	895578201	TRI-S SECURITY CORP	2023	0164A	2023	2023	1
20050310	TRISU	TRI-S SECURITY CORP	S	Y	14	895578201	TRI-S SECURITY CORP	1473	0164A	-550	1473	2
20050311	TRISU	TRI-S SECURITY CORP	S	Y	15	895578201	TRI-S SECURITY CORP	2073	0164A	600	2073	3
20050314	TRISU	TRI-S SECURITY CORP	S	Y	16	895578201	TRI-S SECURITY CORP	2702	0164A	629	2702	4
20050315	TRISU	TRI-S SECURITY CORP	S	Y	17	895578201	TRI-S SECURITY CORP	1202	0164A	-1500	1202	5
20050316	TRISU	TRI-S SECURITY CORP	S	Y	18	895578201	TRI-S SECURITY CORP	1102	0164A	-100	1102	6
20050317	TRISU	TRI-S SECURITY CORP	S	Y	19	895578201	TRI-S SECURITY CORP	3900	0164A	2798	3900	7
20050318	TRISU	TRI-S SECURITY CORP	S	Y	20	895578201	TRI-S SECURITY CORP	3300	0164A	-600	3300	8
20050321	TRISU	TRI-S SECURITY CORP	S	Y	21	895578201	TRI-S SECURITY CORP	3000	0164A	-300	3000	9
20050322	TRISU	TRI-S SECURITY CORP	S	Y	22	895578201	TRI-S SECURITY CORP	3900	0164A	900	3900	10
20050323	TRISU	TRI-S SECURITY CORP	S	Y	23	895578201	TRI-S SECURITY CORP	2200	0164A	-1700	2200	11
20050324	TRISU	TRI-S SECURITY CORP	S	Y	24	895578201	TRI-S SECURITY CORP	2950	0164A	750	2950	12
20050328	TRISU	TRI-S SECURITY CORP	S	Y	25	895578201	TRI-S SECURITY CORP	2450	0164A	-500	2450	13
20050329	TRISU	TRI-S SECURITY CORP	S	Y	26	895578201	TRI-S SECURITY CORP	2750	0164A	300	2750	14
20050405	TRISU	TRI-S SECURITY CORP	S	Y	31	895578201	TRI-S SECURITY CORP	575	0164A	575	575	1
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	509	0180A	509	509	1
20050124	ALD	Allied Capital Corporation	NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP	509	0180A	0	509	2
20050125	ALD	Allied Capital Corporation	NYSE	Y	12	01903Q108	ALLIED CAPITAL CORP	509	0180A	0	509	3
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	909	0180A	909	909	1
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	1309	0180A	400	1309	2
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	1309	0180A	0	1309	3
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	1309	0180A	0	1309	4
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	1309	0180A	0	1309	5
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	1309	0180A	0	1309	6
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	809	0180A	-500	809	7
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	5709	0180A	4900	5709	8
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	4909	0180A	-800	4909	9
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	5509	0180A	600	5509	10

20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	5509	0180A	0	5509	11		
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	5509	0180A	0	5509	12		
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	5500	0180A	-9	5500	13		
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	6400	0180A	900	6400	14		
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	6400	0180A	0	6400	15		
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	5600	0180A	-800	5600	16		
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	4700	0180A	-900	4700	17		
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	40611	0180A	40611	40611	1		
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	19149	0180A	-21462	19149	2		
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	9634	0180A	9634	9634	1		
20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	49	0180A	-49	49	1		
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	36373	0180A	36373	36373	1		
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	40873	0180A	4500	40873	2		
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	40393	0180A	-480	40393	3		
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	41383	0180A	990	41383	4		
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	40783	0180A	-600	40783	5		
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	41862	0180A	1079	41862	6		
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	43678	0180A	1816	43678	7		
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	45299	0180A	1621	45299	8		
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	47808	0180A	2509	47808	9		
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	38238	0180A	-9570	38238	10		
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	39674	0180A	1436	39674	11		
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	102558	0180A	62884	102558	12		
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	203458	0180A	100900	203458	13		
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	140158	0180A	-63300	140158	14		
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	101958	0180A	-38200	101958	15		
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	95458	0180A	-6500	95458	16		
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	84431	0180A	-11027	84431	17		
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	84131	0180A	-300	84131	18		
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	64831	0180A	-19300	64831	19		
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	62698	0180A	-2133	62698	20		
20050131	BHY	BlackRock High Yield Trust (The)	NYSE	Y	16	09248N102	BLACKROCK HIGH YIELD TST SBI	8204	0188A	8204	8204	1		
20050201	BHY	BlackRock High Yield Trust (The)	NYSE	Y	17	09248N102	BLACKROCK HIGH YIELD TST SBI	8404	0188A	200	8404	2		
20050202	BHY	BlackRock High Yield Trust (The)	NYSE	Y	18	09248N102	BLACKROCK HIGH YIELD TST SBI	9504	0188A	1100	9504	3		
20050203	BHY	BlackRock High Yield Trust (The)	NYSE	Y	19	09248N102	BLACKROCK HIGH YIELD TST SBI	9793	0188A	289	9793	4		
20050204	BHY	BlackRock High Yield Trust (The)	NYSE	Y	20	09248N102	BLACKROCK HIGH YIELD TST SBI	8467	0188A	-1326	8467	5		
20050207	BHY	BlackRock High Yield Trust (The)	NYSE	Y	21	09248N102	BLACKROCK HIGH YIELD TST SBI	8443	0188A	-24	8443	6		
20050208	BHY	BlackRock High Yield Trust (The)	NYSE	Y	22	09248N102	BLACKROCK HIGH YIELD TST SBI	5155	0188A	-3288	5155	7		
20050209	BHY	BlackRock High Yield Trust (The)	NYSE	Y	23	09248N102	BLACKROCK HIGH YIELD TST SBI	7520	0188A	2365	7520	8		
20050210	BHY	BlackRock High Yield Trust (The)	NYSE	Y	24	09248N102	BLACKROCK HIGH YIELD TST SBI	8455	0188A	935	8455	9		
20050211	BHY	BlackRock High Yield Trust (The)	NYSE	Y	25	09248N102	BLACKROCK HIGH YIELD TST SBI	8337	0188A	-118	8337	10		
20050214	BHY	BlackRock High Yield Trust (The)	NYSE	Y	26	09248N102	BLACKROCK HIGH YIELD TST SBI	8266	0188A	-71	8266	11		
20050215	BHY	BlackRock High Yield Trust (The)	NYSE	Y	27	09248N102	BLACKROCK HIGH YIELD TST SBI	7858	0188A	-408	7858	12		
20050216	BHY	BlackRock High Yield Trust (The)	NYSE	Y	28	09248N102	BLACKROCK HIGH YIELD TST SBI	5047	0188A	-2811	5047	13		
20050217	BHY	BlackRock High Yield Trust (The)	NYSE	Y	29	09248N102	BLACKROCK HIGH YIELD TST SBI	4947	0188A	-100	4947	14		
20050218	BHY	BlackRock High Yield Trust (The)	NYSE	Y	30	09248N102	BLACKROCK HIGH YIELD TST SBI	5072	0188A	125	5072	15		
20050222	BHY	BlackRock High Yield Trust (The)	NYSE	Y	31	09248N102	BLACKROCK HIGH YIELD TST SBI	5872	0188A	800	5872	16		
20050323	BHY	BlackRock High Yield Trust (The)	NYSE	Y	52	09248N102	BLACKROCK HIGH YIELD TST SBI	190	0188A	190	190	1		
20050401	BHY	BlackRock High Yield Trust (The)	NYSE	Y	58	09248N102	BLACKROCK HIGH YIELD TST SBI	155	0188A	155	155	1		
20050121	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	1	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	63800	0	0		
20050124	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	2	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050125	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	3	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050126	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	4	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050127	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	5	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050128	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	6	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050131	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	7	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050201	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	8	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050202	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	9	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050203	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	10	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050204	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	11	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050207	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	12	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050208	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	13	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050209	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	14	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050210	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	15	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050211	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	16	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050214	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	17	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050215	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	18	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050216	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	19	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050217	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	20	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050218	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	21	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050222	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	22	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050223	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	23	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050224	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	24	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050225	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	25	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050228	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	26	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050301	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	27	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050302	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	28	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	0	0		
20050303	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	29	42248T308	HEAVENTLY HOT DOGS INC-NEW	63700	0188A	-100	0	0		
20050304	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	30	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	100	100	1		
20050307	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	31	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	2		
20050308	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	32	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	3		
20050309	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	33	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	4		
20050310	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	34	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	5		
20050311	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	35	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	6		
20050314	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	36	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	7		
20050315	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	37	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	8		
20050316	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	38	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	9		
20050317	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	39	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	10		
20050318	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	40	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	11		
20050321	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	41	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	12		
20050322	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	42	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	13		
20050323	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	43	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	14		
20050324	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	44	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	15		
20050328	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	45	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	16		
20050329	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	46	42248T308	HEAVENTLY HOT DOGS INC-NEW	63700	0188A	-100	0	0		
20050330	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	47	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	100	100	1		
20050331	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	48	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	2		
20050401	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	49	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	3		
20050404	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	50	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	4		
20050405	HHDG	HEAVENTLY HOT DOGS INC-NEW	u	Y	51	42248T308	HEAVENTLY HOT DOGS INC-NEW	63800	0188A	0	100	5		
20050107	INCX	INTERCHANGE CORPORATION	S	Y	1	45845K109	INTERCHANGE CORPORATION	5563	0188A	5563	0	0		
20050112	INCX	INTERCHANGE CORPORATION	S	Y	4	45845K109	INTERCHANGE CORPORATION	1065	0188A	1065	1065	1		
20050113	INCX	INTERCHANGE CORPORATION	S	Y	5	45845K109	INTERCHANGE CORPORATION	11810	0188A	10745	11810	2		
20050114	INCX	INTERCHANGE CORPORATION	S	Y	6	45845K109	INTERCHANGE CORPORATION	65472	0188A	53662	65472	3		
20050118	INCX	INTERCHANGE CORPORATION	S	Y	7	45845K109	INTERCHANGE CORPORATION	48321	0188A	-17151	48321	4		
20050119	INCX	INTERCHANGE CORPORATION	S	Y	8	45845K109	INTERCHANGE CORPORATION	38117	0188A	-10204	38117	5		
20050120	INCX	INTERCHANGE CORPORATION	S	Y	9	45845K109	INTERCHANGE CORPORATION	36983	0188A	-1134	36983	6		
20050121	INCX	INTERCHANGE CORPORATION	S	Y	10	45845K109	INTERCHANGE CORPORATION	45052	0188A	8069	45052	7		
20050124	INCX	INTERCHANGE CORPORATION	S	Y	11	45845K109	INTERCHANGE CORPORATION	59206	0188A	14154	59206	8		
20050125	INCX	INTERCHANGE CORPORATION	S	Y	12	45845K109	INTERCHANGE CORPORATION	6909	0188A	-52297	6909	9		
20050126	INCX	INTERCHANGE CORPORATION	S	Y	13	45845K109	INTERCHANGE CORPORATION	3449	0188A	-3460	3449	10		
20050127	INCX	INTERCHANGE CORPORATION	S	Y	14	45845K109	INTERCHANGE CORPORATION	10965	0188A	7516	10965	11		
20050128	INCX	INTERCHANGE CORPORATION	S	Y	15	45845K109	INTERCHANGE CORPORATION	6803	0188A	-4162	6803	12		
20050131	INCX	INTERCHANGE CORPORATION	S	Y	16	45845K109	INTERCHANGE CORPORATION	4520	0188A	-2283	4520	13		
20050201	INCX	INTERCHANGE CORPORATION	S	Y	17	45845K109	INTERCHANGE CORPORATION	15659	0188A	11139	15659	14		
20050209	INCX	INTERCHANGE CORPORATION	S	Y	23	45845K109	INTERCHANGE CORPORATION	10501	0188A	10501	10501	1		
20050210	INCX	INTERCHANGE CORPORATION	S	Y	24	45845K109	INTERCHANGE CORPORATION	5566	0188A	-4935	5566	2		
20050215	INCX	INTERCHANGE CORPORATION	S	Y	27	45845K109	INTERCHANGE CORPORATION	10585	0188A	10585	10585	1		
20050216	INCX	INTERCHANGE CORPORATION	S	Y	28	45845K109	INTERCHANGE CORPORATION	6844	0188A	-3741	6844	2		
20050217	INCX	INTERCHANGE CORPORATION	S	Y	29	45845K109	INTERCHANGE CORPORATION	6830	0188A	-14	6830	3		
20050301	INCX	INTERCHANGE CORPORATION	S	Y	36	45845K109	INTERCHANGE CORPORATION	14809	0188A	14809	14809	1		
20050304	INCX	INTERCHANGE CORPORATION	S	Y	39	45845K109	INTERCHANGE CORPORATION	12585	0188A	12585	12585	1		
20050309	INCX	INTERCHANGE CORPORATION	S	Y	42	45845K109	INTERCHANGE CORPORATION	17399	0188A	17399	17399	1		
20050314	INCX	INTERCHANGE CORPORATION	S	Y	45	45845K109	INTERCHANGE CORPORATION	7385	0188A	7385	7385	1		
20050315	INCX	INTERCHANGE CORPORATION	S	Y	46	45845K109	INTERCHANGE CORPORATION	16439	0188A	9054	16439	2		
20050316	INCX	INTERCHANGE CORPORATION	S	Y	47	45845K109	INTERCHANGE CORPORATION	7384	0188A	-9055	7384	3		
20050317	INCX	INTERCHANGE CORPORATION	S	Y	48	45845K109	INTERCHANGE CORPORATION	6022	0188A	-1362	6022	4		
20050318	INCX	INTERCHANGE CORPORATION	S	Y	49	45845K109	INTERCHANGE CORPORATION	13382	0188A	7360	13382	5		
20050322	INCX	INTERCHANGE CORPORATION	S	Y	51	45845K109	INTERCHANGE CORPORATION	7310	0188A	7310	7310	1		
20050323	INCX	INTERCHANGE CORPORATION	S	Y	52	45845K109	INTERCHANGE CORPORATION	16301	0188A	8991	16301	2		
20050324	INCX	INTERCHANGE CORPORATION	S	Y	53	45845K109	INTERCHANGE CORPORATION	21592	0188A	5291	21592	3		
20050328	INCX	INTERCHANGE CORPORATION	S	Y	54	45845K109	INTERCHANGE CORPORATION	9929	0188A	-11663	9929	4		
20050404	INCX	INTERCHANGE CORPORATION	S	Y	59	45845K109	INTERCHANGE CORPORATION	18742	0188A	18742	18742	1		
20050405	INCX	INTERCHANGE CORPORATION	S	Y	60	45845K109	INTERCHANGE CORPORATION	25573	0188A	6831	25573	2		
20050113	TCHC	21ST CENTURY HLDGS CO.	Q	Y	1	90136Q100	21ST CENTURY HLDGS CO.	2049	0188A	2049	0	0		
20050114	TCHC	21ST CENTURY HLDGS CO.	Q	Y	2	90136Q100	21ST CENTURY HLDGS CO.	1534	0188A	-515	0	0		
20050118	TCHC	21ST CENTURY HLDGS CO.	Q	Y	3	90136Q100	21ST CENTURY HLDGS CO.	1148	0188A	-386	0	0		
20050119	TCHC	21ST CENTURY HLDGS CO.	Q	Y	4	90136Q100	21ST CENTURY HLDGS CO.	1588	0188A	440	440	1		
20050125	TCHC	21ST CENTURY HLDGS CO.	Q	Y	8	90136Q100	21ST CENTURY HLDGS CO.	385	0188A	385	385	1		
20050127	TCHC	21ST CENTURY HLDGS CO.	Q	Y	10	90136Q100	21ST CENTURY HLDGS CO.	1753	0188A	1753	1753	1		
20050128	TCHC	21ST CENTURY HLDGS CO.	Q	Y	11	90136Q100	21ST CENTURY HLDGS CO.	1395	0188A	-358	1395	2		

20050131	TCHC	21ST CENTURY HLDGS CO.	Q	Y	12	90136Q100	21ST CENTURY HLDGS CO.	1495	0188A	100	1495	3
20050201	TCHC	21ST CENTURY HLDGS CO.	Q	Y	13	90136Q100	21ST CENTURY HLDGS CO.	1581	0188A	86	1581	4
20050202	TCHC	21ST CENTURY HLDGS CO.	Q	Y	14	90136Q100	21ST CENTURY HLDGS CO.	1698	0188A	117	1698	5
20050203	TCHC	21ST CENTURY HLDGS CO.	Q	Y	15	90136Q100	21ST CENTURY HLDGS CO.	1467	0188A	-231	1467	6
20050204	TCHC	21ST CENTURY HLDGS CO.	Q	Y	16	90136Q100	21ST CENTURY HLDGS CO.	1917	0188A	450	1917	7
20050207	TCHC	21ST CENTURY HLDGS CO.	Q	Y	17	90136Q100	21ST CENTURY HLDGS CO.	1917	0188A	0	1917	8
20050208	TCHC	21ST CENTURY HLDGS CO.	Q	Y	18	90136Q100	21ST CENTURY HLDGS CO.	1252	0188A	-665	1252	9
20050209	TCHC	21ST CENTURY HLDGS CO.	Q	Y	19	90136Q100	21ST CENTURY HLDGS CO.	1252	0188A	0	1252	10
20050210	TCHC	21ST CENTURY HLDGS CO.	Q	Y	20	90136Q100	21ST CENTURY HLDGS CO.	2552	0188A	1300	2552	11
20050211	TCHC	21ST CENTURY HLDGS CO.	Q	Y	21	90136Q100	21ST CENTURY HLDGS CO.	2794	0188A	242	2794	12
20050214	TCHC	21ST CENTURY HLDGS CO.	Q	Y	22	90136Q100	21ST CENTURY HLDGS CO.	3194	0188A	400	3194	13
20050215	TCHC	21ST CENTURY HLDGS CO.	Q	Y	23	90136Q100	21ST CENTURY HLDGS CO.	1270	0188A	-1924	1270	14
20050216	TCHC	21ST CENTURY HLDGS CO.	Q	Y	24	90136Q100	21ST CENTURY HLDGS CO.	970	0188A	-300	970	15
20050217	TCHC	21ST CENTURY HLDGS CO.	Q	Y	25	90136Q100	21ST CENTURY HLDGS CO.	915	0188A	-55	915	16
20050218	TCHC	21ST CENTURY HLDGS CO.	Q	Y	26	90136Q100	21ST CENTURY HLDGS CO.	615	0188A	-300	615	17
20050222	TCHC	21ST CENTURY HLDGS CO.	Q	Y	27	90136Q100	21ST CENTURY HLDGS CO.	290	0188A	-325	290	18
20050225	TCHC	21ST CENTURY HLDGS CO.	Q	Y	30	90136Q100	21ST CENTURY HLDGS CO.	909	0188A	909	909	1
20050309	TCHC	21ST CENTURY HLDGS CO.	Q	Y	38	90136Q100	21ST CENTURY HLDGS CO.	2349	0188A	2349	2349	1
20050121	ATAHQ	ATA HLDGS CORP	u	Y	1	00209H101	ATA HLDGS CORP	2020	0201A	2020	0	0
20050124	ATAHQ	ATA HLDGS CORP	u	Y	2	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050125	ATAHQ	ATA HLDGS CORP	u	Y	3	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050126	ATAHQ	ATA HLDGS CORP	u	Y	4	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050127	ATAHQ	ATA HLDGS CORP	u	Y	5	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050128	ATAHQ	ATA HLDGS CORP	u	Y	6	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050131	ATAHQ	ATA HLDGS CORP	u	Y	7	00209H101	ATA HLDGS CORP	2020	0201A	0	0	0
20050204	ATAHQ	ATA HLDGS CORP	u	Y	11	00209H101	ATA HLDGS CORP	820	0201A	820	820	1
20050207	ATAHQ	ATA HLDGS CORP	u	Y	12	00209H101	ATA HLDGS CORP	820	0201A	0	820	2
20050208	ATAHQ	ATA HLDGS CORP	u	Y	13	00209H101	ATA HLDGS CORP	820	0201A	0	820	3
20050209	ATAHQ	ATA HLDGS CORP	u	Y	14	00209H101	ATA HLDGS CORP	1820	0201A	1000	1820	4
20050210	ATAHQ	ATA HLDGS CORP	u	Y	15	00209H101	ATA HLDGS CORP	1820	0201A	0	1820	5
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	1820	0201A	0	1820	6
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	1820	0201A	0	1820	7
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	1820	0201A	0	1820	8
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	1020	0201A	-800	1020	9
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	1020	0201A	0	1020	10
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	3020	0201A	2000	3020	11
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	3020	0201A	0	3020	12
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	3020	0201A	0	3020	13
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	2520	0201A	-500	2520	14
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	2520	0201A	0	2520	15
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	920	0201A	-1600	920	16
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	920	0201A	0	920	17
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	38	0201A	38	38	1
20050317	ATAHQ	ATA HLDGS CORP	u	Y	39	00209H101	ATA HLDGS CORP	38	0201A	0	38	2
20050318	ATAHQ	ATA HLDGS CORP	u	Y	40	00209H101	ATA HLDGS CORP	38	0201A	0	38	3
20050321	ATAHQ	ATA HLDGS CORP	u	Y	41	00209H101	ATA HLDGS CORP	38	0201A	0	38	4
20050322	ATAHQ	ATA HLDGS CORP	u	Y	42	00209H101	ATA HLDGS CORP	1038	0201A	1000	1038	5
20050323	ATAHQ	ATA HLDGS CORP	u	Y	43	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	6
20050324	ATAHQ	ATA HLDGS CORP	u	Y	44	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	7
20050328	ATAHQ	ATA HLDGS CORP	u	Y	45	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	8
20050329	ATAHQ	ATA HLDGS CORP	u	Y	46	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	9
20050330	ATAHQ	ATA HLDGS CORP	u	Y	47	00209H101	ATA HLDGS CORP	1038	0201A	0	1038	10
20050331	ATAHQ	ATA HLDGS CORP	u	Y	48	00209H101	ATA HLDGS CORP	338	0201A	-700	338	11
20050401	ATAHQ	ATA HLDGS CORP	u	Y	49	00209H101	ATA HLDGS CORP	338	0201A	0	338	12
20050107	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	1	740065107	PRE-PAID LEGAL SERVICES INC	17710	0201A	17710	0	0
20050110	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	2	740065107	PRE-PAID LEGAL SERVICES INC	17710	0201A	0	0	0
20050111	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	3	740065107	PRE-PAID LEGAL SERVICES INC	17722	0201A	12	0	0
20050112	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	4	740065107	PRE-PAID LEGAL SERVICES INC	17722	0201A	0	0	0
20050113	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	5	740065107	PRE-PAID LEGAL SERVICES INC	18421	0201A	699	699	1
20050114	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	6	740065107	PRE-PAID LEGAL SERVICES INC	18521	0201A	100	799	2
20050118	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	7	740065107	PRE-PAID LEGAL SERVICES INC	18780	0201A	259	1058	3
20050119	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	8	740065107	PRE-PAID LEGAL SERVICES INC	19781	0201A	1001	2059	4
20050120	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	9	740065107	PRE-PAID LEGAL SERVICES INC	19874	0201A	93	2152	5
20050121	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	10	740065107	PRE-PAID LEGAL SERVICES INC	20002	0201A	128	2280	6
20050124	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	11	740065107	PRE-PAID LEGAL SERVICES INC	20571	0201A	569	2849	7
20050125	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	12	740065107	PRE-PAID LEGAL SERVICES INC	20571	0201A	0	2849	8
20050126	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	13	740065107	PRE-PAID LEGAL SERVICES INC	20581	0201A	10	2859	9
20050127	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	14	740065107	PRE-PAID LEGAL SERVICES INC	20581	0201A	0	2859	10
20050128	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	15	740065107	PRE-PAID LEGAL SERVICES INC	20581	0201A	0	2859	11
20050131	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	16	740065107	PRE-PAID LEGAL SERVICES INC	20794	0201A	213	3072	12
20050201	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	17	740065107	PRE-PAID LEGAL SERVICES INC	20794	0201A	0	3072	13
20050202	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	18	740065107	PRE-PAID LEGAL SERVICES INC	20794	0201A	0	3072	14
20050203	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	19	740065107	PRE-PAID LEGAL SERVICES INC	20866	0201A	72	3144	15
20050204	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	20	740065107	PRE-PAID LEGAL SERVICES INC	20866	0201A	0	3144	16
20050207	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	21	740065107	PRE-PAID LEGAL SERVICES INC	20848	0201A	-18	3126	17
20050208	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	22	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	-500	2626	18
20050209	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	23	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	0	2626	19
20050210	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	24	740065107	PRE-PAID LEGAL SERVICES INC	20248	0201A	-100	2526	20
20050211	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	25	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	100	2626	21
20050214	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	26	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	0	2626	22
20050215	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	27	740065107	PRE-PAID LEGAL SERVICES INC	20348	0201A	0	2626	23
20050216	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	28	740065107	PRE-PAID LEGAL SERVICES INC	19368	0201A	-980	1646	24
20050217	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	29	740065107	PRE-PAID LEGAL SERVICES INC	19532	0201A	164	1810	25
20050215	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	1	891707101	TOWER AUTOMOTIVE INC	103950	0201A	103950	0	0
20050216	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	2	891707101	TOWER AUTOMOTIVE INC	104425	0201A	475	0	0
20050217	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	3	891707101	TOWER AUTOMOTIVE INC	104425	0201A	0	0	0
20050218	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	4	891707101	TOWER AUTOMOTIVE INC	104700	0201A	275	275	1
20050222	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	5	891707101	TOWER AUTOMOTIVE INC	84700	0201A	-20000	0	0
20050223	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	6	891707101	TOWER AUTOMOTIVE INC	18700	0201A	-66000	0	0
20050224	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	7	891707101	TOWER AUTOMOTIVE INC	38700	0201A	20000	20000	1
20050225	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	8	891707101	TOWER AUTOMOTIVE INC	78700	0201A	40000	60000	2
20050228	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	9	891707101	TOWER AUTOMOTIVE INC	78700	0201A	0	60000	3
20050301	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	10	891707101	TOWER AUTOMOTIVE INC	69000	0201A	-9700	50300	4
20050302	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	11	891707101	TOWER AUTOMOTIVE INC	71000	0201A	2000	52300	5
20050303	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	12	891707101	TOWER AUTOMOTIVE INC	70700	0201A	-300	52000	6
20050304	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	13	891707101	TOWER AUTOMOTIVE INC	68500	0201A	-2200	49800	7
20050307	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	14	891707101	TOWER AUTOMOTIVE INC	65100	0201A	-3400	46400	8
20050308	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	15	891707101	TOWER AUTOMOTIVE INC	68300	0201A	3200	49600	9
20050309	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	16	891707101	TOWER AUTOMOTIVE INC	48300	0201A	-20000	29600	10
20050310	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	17	891707101	TOWER AUTOMOTIVE INC	48300	0201A	0	29600	11
20050311	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	18	891707101	TOWER AUTOMOTIVE INC	48275	0201A	-25	29575	12
20050314	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	19	891707101	TOWER AUTOMOTIVE INC	48275	0201A	0	29575	13
20050315	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	20	891707101	TOWER AUTOMOTIVE INC	43875	0201A	-4400	25175	14
20050316	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	21	891707101	TOWER AUTOMOTIVE INC	43875	0201A	0	25175	15
20050317	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	22	891707101	TOWER AUTOMOTIVE INC	43875	0201A	0	25175	16
20050318	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	23	891707101	TOWER AUTOMOTIVE INC	25375	0201A	-18500	6675	17
20050321	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	24	891707101	TOWER AUTOMOTIVE INC	8475	0201A	-16900	0	0
20050322	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	25	891707101	TOWER AUTOMOTIVE INC	3700	0201A	-4775	0	0
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	135400	0215A	135400	135400	1
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	135400	0215A	0	135400	2
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	710300	0215A	574900	710300	3
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	710300	0215A	0	710300	4
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	756500	0215A	46200	756500	5
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	730600	0215A	-25900	730600	6
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	1207900	0215A	477300	1207900	7
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	1590100	0215A	382200	1590100	8
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	2200462	0215A	610362	2200462	9
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	1746062	0215A	-454400	1746062	10
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	1746062	0215A	0	1746062	11
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	1427200	0215A	-318862	1427200	12
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	1068400	0215A	-358800	1068400	13
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	1068000	0215A	-400	1068000	14
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	953900	0215A	-114100	953900	15
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	948800	0215A	-5100	948800	16
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	925000	0215A	-23800	925000	17
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	884800	0215A	-40200	884800	18
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	189500	0215A	-695300	189500	19
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	189500	0215A	0	189500	20
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	189500	0215A	0	189500	21
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	189500	0215A	0	189500	22
20050209	ACTMQ	ACT MANUFACTURING INC	u	Y	14	973107	ACT MANUFACTURING INC	90	0221A	90	90	1
20050210	ACTMQ	ACT MANUFACTURING INC	u	Y	15	973107	ACT MANUFACTURING INC	90	0221A	0	90	2
20050216	ACTMQ	ACT MANUFACTURING INC	u	Y	19	973107	ACT MANUFACTURING INC	690	0221A	690	690	1
20050217	ACTMQ	ACT MANUFACTURING INC	u	Y	20	973107	ACT MANUFACTURING INC	690	0221A	0	690	2
20050218	ACTMQ	ACT MANUFACTURING INC	u	Y	21	973107	ACT MANUFACTURING INC	690	0221A	0	690	3
20050222	ACTMQ	ACT MANUFACTURING INC	u	Y	22	973107	ACT MANUFACTURING INC	340	0221A	-350	340	4
20050223	ACTMQ	ACT MANUFACTURING INC	u	Y	23	973107	ACT MANUFACTURING INC	340	0221A	0	340	5
20050224	ACTMQ	ACT MANUFACTURING INC	u	Y	24	973107	ACT MANUFACTURING INC	340	0221A	0	340	6
20050225	ACTMQ	ACT MANUFACTURING INC	u	Y	25	973107	ACT MANUFACTURING INC	340	0221A	0	340	7
20050228	ACTMQ	ACT MANUFACTURING INC	u	Y	26	973107	ACT MANUFACTURING INC	690	0221A	350	690	8
20050301	ACTMQ	ACT MANUFACTURING INC	u	Y	27	973107	ACT MANUFACTURING INC	690	0221A	0	690	9

20050302	ACTMQ	ACT MANUFACTURING INC	u	Y	28	973107	ACT MANUFACTURING INC	690	0221A	0	690	10		
20050303	ACTMQ	ACT MANUFACTURING INC	u	Y	29	973107	ACT MANUFACTURING INC	690	0221A	0	690	11		
20050304	ACTMQ	ACT MANUFACTURING INC	u	Y	30	973107	ACT MANUFACTURING INC	1090	0221A	400	1090	12		
20050307	ACTMQ	ACT MANUFACTURING INC	u	Y	31	973107	ACT MANUFACTURING INC	1090	0221A	0	1090	13		
20050308	ACTMQ	ACT MANUFACTURING INC	u	Y	32	973107	ACT MANUFACTURING INC	1090	0221A	0	1090	14		
20050309	ACTMQ	ACT MANUFACTURING INC	u	Y	33	973107	ACT MANUFACTURING INC	650	0221A	-440	650	15		
20050310	ACTMQ	ACT MANUFACTURING INC	u	Y	34	973107	ACT MANUFACTURING INC	650	0221A	0	650	16		
20050311	ACTMQ	ACT MANUFACTURING INC	u	Y	35	973107	ACT MANUFACTURING INC	650	0221A	0	650	17		
20050314	ACTMQ	ACT MANUFACTURING INC	u	Y	36	973107	ACT MANUFACTURING INC	650	0221A	0	650	18		
20050121	ATAHQ	ATA HLDGS CORP	u	Y	1	00209H101	ATA HLDGS CORP	5958	0221A	5958	0	0		
20050124	ATAHQ	ATA HLDGS CORP	u	Y	2	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0		
20050125	ATAHQ	ATA HLDGS CORP	u	Y	3	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0		
20050126	ATAHQ	ATA HLDGS CORP	u	Y	4	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0		
20050127	ATAHQ	ATA HLDGS CORP	u	Y	5	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0		
20050128	ATAHQ	ATA HLDGS CORP	u	Y	6	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0		
20050131	ATAHQ	ATA HLDGS CORP	u	Y	7	00209H101	ATA HLDGS CORP	5958	0221A	0	0	0		
20050201	ATAHQ	ATA HLDGS CORP	u	Y	8	00209H101	ATA HLDGS CORP	5626	0221A	-332	0	0		
20050202	ATAHQ	ATA HLDGS CORP	u	Y	9	00209H101	ATA HLDGS CORP	7705	0221A	2079	2079	1		
20050203	ATAHQ	ATA HLDGS CORP	u	Y	10	00209H101	ATA HLDGS CORP	7705	0221A	0	2079	2		
20050204	ATAHQ	ATA HLDGS CORP	u	Y	11	00209H101	ATA HLDGS CORP	7705	0221A	0	2079	3		
20050207	ATAHQ	ATA HLDGS CORP	u	Y	12	00209H101	ATA HLDGS CORP	7705	0221A	0	2079	4		
20050208	ATAHQ	ATA HLDGS CORP	u	Y	13	00209H101	ATA HLDGS CORP	7705	0221A	0	2079	5		
20050209	ATAHQ	ATA HLDGS CORP	u	Y	14	00209H101	ATA HLDGS CORP	7058	0221A	-647	1432	6		
20050210	ATAHQ	ATA HLDGS CORP	u	Y	15	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	7		
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	6058	0221A	-1000	432	8		
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	6958	0221A	900	1332	9		
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	7058	0221A	100	1432	10		
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	11		
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	12		
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	13		
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	14		
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	15		
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	16		
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	17		
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	18		
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	19		
20050302	ATAHQ	ATA HLDGS CORP	u	Y	28	00209H101	ATA HLDGS CORP	7058	0221A	0	1432	20		
20050303	ATAHQ	ATA HLDGS CORP	u	Y	29	00209H101	ATA HLDGS CORP	6478	0221A	-580	852	21		
20050304	ATAHQ	ATA HLDGS CORP	u	Y	30	00209H101	ATA HLDGS CORP	6457	0221A	-21	831	22		
20050307	ATAHQ	ATA HLDGS CORP	u	Y	31	00209H101	ATA HLDGS CORP	6457	0221A	0	831	23		
20050308	ATAHQ	ATA HLDGS CORP	u	Y	32	00209H101	ATA HLDGS CORP	6457	0221A	0	831	24		
20050309	ATAHQ	ATA HLDGS CORP	u	Y	33	00209H101	ATA HLDGS CORP	5037	0221A	-1420	0	0		
20050310	ATAHQ	ATA HLDGS CORP	u	Y	34	00209H101	ATA HLDGS CORP	5037	0221A	0	0	0		
20050311	ATAHQ	ATA HLDGS CORP	u	Y	35	00209H101	ATA HLDGS CORP	4937	0221A	-100	0	0		
20050314	ATAHQ	ATA HLDGS CORP	u	Y	36	00209H101	ATA HLDGS CORP	3937	0221A	-1000	0	0		
20050315	ATAHQ	ATA HLDGS CORP	u	Y	37	00209H101	ATA HLDGS CORP	3937	0221A	0	0	0		
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	3937	0221A	0	0	0		
20050317	ATAHQ	ATA HLDGS CORP	u	Y	39	00209H101	ATA HLDGS CORP	3937	0221A	0	0	0		
20050318	ATAHQ	ATA HLDGS CORP	u	Y	40	00209H101	ATA HLDGS CORP	4937	0221A	1000	1000	1		
20050321	ATAHQ	ATA HLDGS CORP	u	Y	41	00209H101	ATA HLDGS CORP	2993	0221A	-1944	0	0		
20050322	ATAHQ	ATA HLDGS CORP	u	Y	42	00209H101	ATA HLDGS CORP	2993	0221A	0	0	0		
20050323	ATAHQ	ATA HLDGS CORP	u	Y	43	00209H101	ATA HLDGS CORP	2993	0221A	0	0	0		
20050127	DCAI	DIALYSIS CORP OF AMERICA	S	Y	12	252529102	DIALYSIS CORP OF AMERICA	4700	0221A	4700	4700	1		
20050128	DCAI	DIALYSIS CORP OF AMERICA	S	Y	13	252529102	DIALYSIS CORP OF AMERICA	4070	0221A	-630	4070	2		
20050131	DCAI	DIALYSIS CORP OF AMERICA	S	Y	14	252529102	DIALYSIS CORP OF AMERICA	4170	0221A	100	4170	3		
20050201	DCAI	DIALYSIS CORP OF AMERICA	S	Y	15	252529102	DIALYSIS CORP OF AMERICA	4270	0221A	100	4270	4		
20050202	DCAI	DIALYSIS CORP OF AMERICA	S	Y	16	252529102	DIALYSIS CORP OF AMERICA	4070	0221A	-200	4070	5		
20050203	DCAI	DIALYSIS CORP OF AMERICA	S	Y	17	252529102	DIALYSIS CORP OF AMERICA	4270	0221A	200	4270	6		
20050204	DCAI	DIALYSIS CORP OF AMERICA	S	Y	18	252529102	DIALYSIS CORP OF AMERICA	3564	0221A	-706	3564	7		
20050207	DCAI	DIALYSIS CORP OF AMERICA	S	Y	19	252529102	DIALYSIS CORP OF AMERICA	3774	0221A	210	3774	8		
20050208	DCAI	DIALYSIS CORP OF AMERICA	S	Y	20	252529102	DIALYSIS CORP OF AMERICA	5274	0221A	1500	5274	9		
20050209	DCAI	DIALYSIS CORP OF AMERICA	S	Y	21	252529102	DIALYSIS CORP OF AMERICA	6199	0221A	925	6199	10		
20050210	DCAI	DIALYSIS CORP OF AMERICA	S	Y	22	252529102	DIALYSIS CORP OF AMERICA	7449	0221A	1250	7449	11		
20050211	DCAI	DIALYSIS CORP OF AMERICA	S	Y	23	252529102	DIALYSIS CORP OF AMERICA	7599	0221A	150	7599	12		
20050214	DCAI	DIALYSIS CORP OF AMERICA	S	Y	24	252529102	DIALYSIS CORP OF AMERICA	3629	0221A	-3970	3629	13		
20050215	DCAI	DIALYSIS CORP OF AMERICA	S	Y	25	252529102	DIALYSIS CORP OF AMERICA	3759	0221A	130	3759	14		
20050216	DCAI	DIALYSIS CORP OF AMERICA	S	Y	26	252529102	DIALYSIS CORP OF AMERICA	3759	0221A	0	3759	15		
20050217	DCAI	DIALYSIS CORP OF AMERICA	S	Y	27	252529102	DIALYSIS CORP OF AMERICA	1859	0221A	-1900	1859	16		
20050218	DCAI	DIALYSIS CORP OF AMERICA	S	Y	28	252529102	DIALYSIS CORP OF AMERICA	2359	0221A	500	2359	17		
20050222	DCAI	DIALYSIS CORP OF AMERICA	S	Y	29	252529102	DIALYSIS CORP OF AMERICA	2379	0221A	20	2379	18		
20050223	DCAI	DIALYSIS CORP OF AMERICA	S	Y	30	252529102	DIALYSIS CORP OF AMERICA	1979	0221A	-400	1979	19		
20050224	DCAI	DIALYSIS CORP OF AMERICA	S	Y	31	252529102	DIALYSIS CORP OF AMERICA	819	0221A	-1160	819	20		
20050324	DCAI	DIALYSIS CORP OF AMERICA	S	Y	12	252529102	DIALYSIS CORP OF AMERICA	935	0221A	935	935	1		
20050215	LMII	LMIC INC	U	Y	6	539440107	LMIC INC	1999	0221A	1999	1999	1		
20050216	LMII	LMIC INC	U	Y	7	539440107	LMIC INC	1999	0221A	0	1999	2		
20050217	LMII	LMIC INC	U	Y	8	539440107	LMIC INC	1999	0221A	0	1999	3		
20050218	LMII	LMIC INC	U	Y	9	539440107	LMIC INC	1999	0221A	0	1999	4		
20050222	LMII	LMIC INC	U	Y	10	539440107	LMIC INC	1999	0221A	0	1999	5		
20050223	LMII	LMIC INC	U	Y	11	539440107	LMIC INC	1999	0221A	0	1999	6		
20050224	LMII	LMIC INC	U	Y	12	539440107	LMIC INC	1999	0221A	0	1999	7		
20050225	LMII	LMIC INC	U	Y	13	539440107	LMIC INC	1999	0221A	0	1999	8		
20050228	LMII	LMIC INC	U	Y	14	539440107	LMIC INC	1999	0221A	0	1999	9		
20050301	LMII	LMIC INC	U	Y	15	539440107	LMIC INC	1999	0221A	0	1999	10		
20050302	LMII	LMIC INC	U	Y	16	539440107	LMIC INC	1999	0221A	0	1999	11		
20050303	LMII	LMIC INC	U	Y	17	539440107	LMIC INC	1999	0221A	0	1999	12		
20050304	LMII	LMIC INC	U	Y	18	539440107	LMIC INC	1999	0221A	0	1999	13		
20050307	LMII	LMIC INC	U	Y	19	539440107	LMIC INC	1999	0221A	0	1999	14		
20050308	LMII	LMIC INC	U	Y	20	539440107	LMIC INC	8251	0221A	6252	8251	15		
20050309	LMII	LMIC INC	U	Y	21	539440107	LMIC INC	6251	0221A	-2000	6251	16		
20050310	LMII	LMIC INC	U	Y	22	539440107	LMIC INC	6251	0221A	0	6251	17		
20050311	LMII	LMIC INC	U	Y	23	539440107	LMIC INC	6251	0221A	0	6251	18		
20050314	LMII	LMIC INC	U	Y	24	539440107	LMIC INC	4251	0221A	-2000	4251	19		
20050315	LMII	LMIC INC	U	Y	25	539440107	LMIC INC	4251	0221A	0	4251	20		
20050316	LMII	LMIC INC	U	Y	26	539440107	LMIC INC	4251	0221A	0	4251	21		
20050207	PRNW	PROCERA NETWORKS INC	U	Y	12	74269U104	PROCERA NETWORKS INC	4300	0221A	4300	4300	1		
20050208	PRNW	PROCERA NETWORKS INC	U	Y	13	74269U104	PROCERA NETWORKS INC	8300	0221A	4000	8300	2		
20050209	PRNW	PROCERA NETWORKS INC	U	Y	14	74269U104	PROCERA NETWORKS INC	7000	0221A	-1300	7000	3		
20050210	PRNW	PROCERA NETWORKS INC	U	Y	15	74269U104	PROCERA NETWORKS INC	17000	0221A	10000	17000	4		
20050211	PRNW	PROCERA NETWORKS INC	U	Y	16	74269U104	PROCERA NETWORKS INC	19000	0221A	2000	19000	5		
20050214	PRNW	PROCERA NETWORKS INC	U	Y	17	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	6		
20050215	PRNW	PROCERA NETWORKS INC	U	Y	18	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	7		
20050216	PRNW	PROCERA NETWORKS INC	U	Y	19	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	8		
20050217	PRNW	PROCERA NETWORKS INC	U	Y	20	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	9		
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	19000	0221A	0	19000	10		
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	20500	0221A	1500	20500	11		
20050223	PRNW	PROCERA NETWORKS INC	U	Y	23	74269U104	PROCERA NETWORKS INC	21500	0221A	1000	21500	12		
20050224	PRNW	PROCERA NETWORKS INC	U	Y	24	74269U104	PROCERA NETWORKS INC	27000	0221A	5500	27000	13		
20050225	PRNW	PROCERA NETWORKS INC	U	Y	25	74269U104	PROCERA NETWORKS INC	18300	0221A	-8700	18300	14		
20050301	PRNW	PROCERA NETWORKS INC	U	Y	27	74269U104	PROCERA NETWORKS INC	1000	0221A	1000	1000	1		
20050120	TORCQ	TORCH OFFSHORE INC	Q	Y	1	891019101	TORCH OFFSHORE INC	5233	0221A	5233	0	0		
20050121	TORCQ	TORCH OFFSHORE INC	Q	Y	2	891019101	TORCH OFFSHORE INC	10847	0221A	5614	0	0		
20050124	TORCQ	TORCH OFFSHORE INC	Q	Y	3	891019101	TORCH OFFSHORE INC	20247	0221A	9400	0	0		
20050125	TORCQ	TORCH OFFSHORE INC	Q	Y	4	891019101	TORCH OFFSHORE INC	20247	0221A	0	0	0		
20050207	TORCQ	TORCH OFFSHORE INC	Q	Y	13	891019101	TORCH OFFSHORE INC	11773	0221A	11773	11773	1		
20050208	TORCQ	TORCH OFFSHORE INC	Q	Y	14	891019101	TORCH OFFSHORE INC	10916	0221A	-857	10916	2		
20050209	TORCQ	TORCH OFFSHORE INC	Q	Y	15	891019101	TORCH OFFSHORE INC	11016	0221A	100	11016	3		
20050210	TORCQ	TORCH OFFSHORE INC	Q	Y	16	891019101	TORCH OFFSHORE INC	11016	0221A	0	11016	4		
20050211	TORCQ	TORCH OFFSHORE INC	Q	Y	17	891019101	TORCH OFFSHORE INC	11016	0221A	0	11016	5		
20050214	TORCQ	TORCH OFFSHORE INC	Q	Y	18	891019101	TORCH OFFSHORE INC	11016	0221A	0	11016	6		
20050215	TORCQ	TORCH OFFSHORE INC	Q	Y	19	891019101	TORCH OFFSHORE INC	5762	0221A	-5254	5762	7		
20050216	TORCQ	TORCH OFFSHORE INC	Q	Y	20	891019101	TORCH OFFSHORE INC	5752	0221A	-10	5752	8		
20050222	TORCQ	TORCH OFFSHORE INC	Q	Y	23	891019101	TORCH OFFSHORE INC	6200	0221A	6200	6200	1		
20050301	TORCQ	TORCH OFFSHORE INC	Q	Y	28	891019101	TORCH OFFSHORE INC	2000	0221A	2000	2000	1		
20050302	TORCQ	TORCH OFFSHORE INC	Q	Y	29	891019101	TORCH OFFSHORE INC	2000	0221A	0	2000	2		
20050303	TORCQ	TORCH OFFSHORE INC	Q	Y	30	891019101	TORCH OFFSHORE INC	2000	0221A	0	2000	3		
20050304	TORCQ	TORCH OFFSHORE INC	Q	Y	31	891019101	TORCH OFFSHORE INC	2000	0221A	0	2000	4		
20050307	TORCQ	TORCH OFFSHORE INC	Q	Y	32	891019101	TORCH OFFSHORE INC	1013	0221A	-987	1013	5		
20050308	TORCQ	TORCH OFFSHORE INC	Q	Y	33	891019101	TORCH OFFSHORE INC	7313	0221A	6300	7313	6		
20050309	TORCQ	TORCH OFFSHORE INC	Q	Y	34	891019101	TORCH OFFSHORE INC	7313	0221A	0	7313	7		
20050310	TORCQ	TORCH OFFSHORE INC	Q	Y	35	891019101	TORCH OFFSHORE INC	8313	0221A	1000	8313	8		
20050311	TORCQ	TORCH OFFSHORE INC	Q	Y	36	891019101	TORCH OFFSHORE INC	8313	0221A	0	8313	9		
20050314	TORCQ	TORCH OFFSHORE INC	Q	Y	37	891019101	TORCH OFFSHORE INC	8437	0221A	124	8437	10		
20050315	TORCQ	TORCH OFFSHORE INC	Q	Y	38	891019101	TORCH OFFSHORE INC	7337	0221A	-1100	7337	11		
20050316	TORCQ	TORCH OFFSHORE INC	Q	Y	39	891019101	TORCH OFFSHORE INC	7051	0221A	-286	7051	12		
20050317	TORCQ	TORCH OFFSHORE INC	Q	Y	40	891019101	TORCH OFFSHORE INC	559	0221A	-6492	559	13		
20050318	TORCQ	TORCH OFFSHORE INC	Q	Y	41	891019101	TORCH OFFSHORE INC	559	0221A	0	559	14		
20050321	TORCQ	TORCH OFFSHORE INC	Q	Y	42	891019101	TORCH OFFSHORE INC	559	0221A	0	559	15		
20050304	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	6	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	75800	0226A	75800	75800	1		
20050307	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	7	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	75800	0226A	0	75800	2		
20050308	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	8	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	85800	0226A	10000	85800	3		
20050309	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	9	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	110800	0226A	25000	110800	4		

20050310	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	10	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	110800	0226A	0	110800	5
20050311	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	11	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	110800	0226A	0	110800	6
20050314	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	12	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	110800	0226A	0	110800	7
20050315	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	13	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	210800	0226A	100000	210800	8
20050316	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	14	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	210800	0226A	0	210800	9
20050317	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	15	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	100000	0226A	-110800	100000	10
20050318	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	16	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	100000	0226A	0	100000	11
20050321	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	17	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	100000	0226A	0	100000	12
20050322	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	18	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	125000	0226A	25000	125000	13
20050323	ADTR	ALLIANCE DISTRIBUTORS HOLDING,	u	Y	19	01858P105	ALLIANCE DISTRIBUTORS HOLDING,	125000	0226A	0	125000	14
20050210	APDN	APPLIED DNA SCIENCES INC	U	Y	6	03815U102	APPLIED DNA SCIENCES INC	8625	0226A	8625	8625	1
20050211	APDN	APPLIED DNA SCIENCES INC	U	Y	7	03815U102	APPLIED DNA SCIENCES INC	14125	0226A	5500	14125	2
20050214	APDN	APPLIED DNA SCIENCES INC	U	Y	8	03815U102	APPLIED DNA SCIENCES INC	19698	0226A	5573	19698	3
20050215	APDN	APPLIED DNA SCIENCES INC	U	Y	9	03815U102	APPLIED DNA SCIENCES INC	13198	0226A	-6500	13198	4
20050216	APDN	APPLIED DNA SCIENCES INC	U	Y	10	03815U102	APPLIED DNA SCIENCES INC	16698	0226A	3500	16698	5
20050217	APDN	APPLIED DNA SCIENCES INC	U	Y	11	03815U102	APPLIED DNA SCIENCES INC	16798	0226A	100	16798	6
20050218	APDN	APPLIED DNA SCIENCES INC	U	Y	12	03815U102	APPLIED DNA SCIENCES INC	23798	0226A	7000	23798	7
20050222	APDN	APPLIED DNA SCIENCES INC	U	Y	13	03815U102	APPLIED DNA SCIENCES INC	22798	0226A	-1000	22798	8
20050223	APDN	APPLIED DNA SCIENCES INC	U	Y	14	03815U102	APPLIED DNA SCIENCES INC	7211	0226A	-15587	7211	9
20050224	APDN	APPLIED DNA SCIENCES INC	U	Y	15	03815U102	APPLIED DNA SCIENCES INC	24738	0226A	17527	24738	10
20050225	APDN	APPLIED DNA SCIENCES INC	U	Y	16	03815U102	APPLIED DNA SCIENCES INC	11345	0226A	-13393	11345	11
20050228	APDN	APPLIED DNA SCIENCES INC	U	Y	17	03815U102	APPLIED DNA SCIENCES INC	10845	0226A	-500	10845	12
20050301	APDN	APPLIED DNA SCIENCES INC	U	Y	18	03815U102	APPLIED DNA SCIENCES INC	5745	0226A	-5100	5745	13
20050302	APDN	APPLIED DNA SCIENCES INC	U	Y	19	03815U102	APPLIED DNA SCIENCES INC	5545	0226A	-200	5545	14
20050303	APDN	APPLIED DNA SCIENCES INC	U	Y	20	03815U102	APPLIED DNA SCIENCES INC	5795	0226A	250	5795	15
20050304	APDN	APPLIED DNA SCIENCES INC	U	Y	21	03815U102	APPLIED DNA SCIENCES INC	5795	0226A	0	5795	16
20050308	APDN	APPLIED DNA SCIENCES INC	U	Y	23	03815U102	APPLIED DNA SCIENCES INC	5710	0226A	5710	5710	1
20050309	APDN	APPLIED DNA SCIENCES INC	U	Y	24	03815U102	APPLIED DNA SCIENCES INC	12237	0226A	6527	12237	2
20050310	APDN	APPLIED DNA SCIENCES INC	U	Y	25	03815U102	APPLIED DNA SCIENCES INC	12756	0226A	519	12756	3
20050128	ARWR	ARROWHEAD RESEARCH CORP	S	Y	15	42797100	ARROWHEAD RESEARCH CORP	8947	0226A	8947	8947	1
20050131	ARWR	ARROWHEAD RESEARCH CORP	S	Y	16	42797100	ARROWHEAD RESEARCH CORP	6447	0226A	-2500	6447	2
20050201	ARWR	ARROWHEAD RESEARCH CORP	S	Y	17	42797100	ARROWHEAD RESEARCH CORP	1997	0226A	-4450	1997	3
20050202	ARWR	ARROWHEAD RESEARCH CORP	S	Y	18	42797100	ARROWHEAD RESEARCH CORP	35447	0226A	33450	35447	4
20050203	ARWR	ARROWHEAD RESEARCH CORP	S	Y	19	42797100	ARROWHEAD RESEARCH CORP	46804	0226A	11357	46804	5
20050204	ARWR	ARROWHEAD RESEARCH CORP	S	Y	20	42797100	ARROWHEAD RESEARCH CORP	45840	0226A	-964	45840	6
20050207	ARWR	ARROWHEAD RESEARCH CORP	S	Y	21	42797100	ARROWHEAD RESEARCH CORP	49230	0226A	3390	49230	7
20050208	ARWR	ARROWHEAD RESEARCH CORP	S	Y	22	42797100	ARROWHEAD RESEARCH CORP	49230	0226A	0	49230	8
20050209	ARWR	ARROWHEAD RESEARCH CORP	S	Y	23	42797100	ARROWHEAD RESEARCH CORP	55480	0226A	6250	55480	9
20050210	ARWR	ARROWHEAD RESEARCH CORP	S	Y	24	42797100	ARROWHEAD RESEARCH CORP	49680	0226A	-5800	49680	10
20050211	ARWR	ARROWHEAD RESEARCH CORP	S	Y	25	42797100	ARROWHEAD RESEARCH CORP	53730	0226A	4050	53730	11
20050214	ARWR	ARROWHEAD RESEARCH CORP	S	Y	26	42797100	ARROWHEAD RESEARCH CORP	51596	0226A	-2134	51596	12
20050215	ARWR	ARROWHEAD RESEARCH CORP	S	Y	27	42797100	ARROWHEAD RESEARCH CORP	51716	0226A	120	51716	13
20050216	ARWR	ARROWHEAD RESEARCH CORP	S	Y	28	42797100	ARROWHEAD RESEARCH CORP	44067	0226A	-7649	44067	14
20050217	ARWR	ARROWHEAD RESEARCH CORP	S	Y	29	42797100	ARROWHEAD RESEARCH CORP	43134	0226A	-933	43134	15
20050218	ARWR	ARROWHEAD RESEARCH CORP	S	Y	30	42797100	ARROWHEAD RESEARCH CORP	33208	0226A	-9926	33208	16
20050222	ARWR	ARROWHEAD RESEARCH CORP	S	Y	31	42797100	ARROWHEAD RESEARCH CORP	28973	0226A	-4235	28973	17
20050303	ARWR	ARROWHEAD RESEARCH CORP	S	Y	38	42797100	ARROWHEAD RESEARCH CORP	463	0226A	463	463	1
20050304	ARWR	ARROWHEAD RESEARCH CORP	S	Y	39	42797100	ARROWHEAD RESEARCH CORP	6634	0226A	6171	6634	2
20050307	ARWR	ARROWHEAD RESEARCH CORP	S	Y	40	42797100	ARROWHEAD RESEARCH CORP	2023	0226A	-4611	2023	3
20050308	ARWR	ARROWHEAD RESEARCH CORP	S	Y	41	42797100	ARROWHEAD RESEARCH CORP	31091	0226A	29068	31091	4
20050309	ARWR	ARROWHEAD RESEARCH CORP	S	Y	42	42797100	ARROWHEAD RESEARCH CORP	38900	0226A	7809	38900	5
20050310	ARWR	ARROWHEAD RESEARCH CORP	S	Y	43	42797100	ARROWHEAD RESEARCH CORP	42014	0226A	3114	42014	6
20050311	ARWR	ARROWHEAD RESEARCH CORP	S	Y	44	42797100	ARROWHEAD RESEARCH CORP	43089	0226A	1075	43089	7
20050314	ARWR	ARROWHEAD RESEARCH CORP	S	Y	45	42797100	ARROWHEAD RESEARCH CORP	32428	0226A	-10661	32428	8
20050315	ARWR	ARROWHEAD RESEARCH CORP	S	Y	46	42797100	ARROWHEAD RESEARCH CORP	31293	0226A	-1135	31293	9
20050316	ARWR	ARROWHEAD RESEARCH CORP	S	Y	47	42797100	ARROWHEAD RESEARCH CORP	31043	0226A	-250	31043	10
20050317	ARWR	ARROWHEAD RESEARCH CORP	S	Y	48	42797100	ARROWHEAD RESEARCH CORP	9484	0226A	-21559	9484	11
20050318	ARWR	ARROWHEAD RESEARCH CORP	S	Y	49	42797100	ARROWHEAD RESEARCH CORP	10776	0226A	1292	10776	12
20050321	ARWR	ARROWHEAD RESEARCH CORP	S	Y	50	42797100	ARROWHEAD RESEARCH CORP	9290	0226A	-1486	9290	13
20050322	ARWR	ARROWHEAD RESEARCH CORP	S	Y	51	42797100	ARROWHEAD RESEARCH CORP	3368	0226A	-5922	3368	14
20050323	ARWR	ARROWHEAD RESEARCH CORP	S	Y	52	42797100	ARROWHEAD RESEARCH CORP	3168	0226A	-200	3168	15
20050324	ARWR	ARROWHEAD RESEARCH CORP	S	Y	53	42797100	ARROWHEAD RESEARCH CORP	17353	0226A	14185	17353	16
20050328	ARWR	ARROWHEAD RESEARCH CORP	S	Y	54	42797100	ARROWHEAD RESEARCH CORP	20753	0226A	3400	20753	17
20050329	ARWR	ARROWHEAD RESEARCH CORP	S	Y	55	42797100	ARROWHEAD RESEARCH CORP	46416	0226A	25663	46416	18
20050330	ARWR	ARROWHEAD RESEARCH CORP	S	Y	56	42797100	ARROWHEAD RESEARCH CORP	45786	0226A	-630	45786	19
20050331	ARWR	ARROWHEAD RESEARCH CORP	S	Y	57	42797100	ARROWHEAD RESEARCH CORP	42740	0226A	-3046	42740	20
20050401	ARWR	ARROWHEAD RESEARCH CORP	S	Y	58	42797100	ARROWHEAD RESEARCH CORP	42990	0226A	250	42990	21
20050404	ARWR	ARROWHEAD RESEARCH CORP	S	Y	59	42797100	ARROWHEAD RESEARCH CORP	36890	0226A	-6100	36890	22
20050405	ARWR	ARROWHEAD RESEARCH CORP	S	Y	60	42797100	ARROWHEAD RESEARCH CORP	38811	0226A	1921	38811	23
20050121	DVERQ	DAN RIVER INC	u	Y	1	235774106	DAN RIVER INC	6515998	0226A	6515998	0	0
20050124	DVERQ	DAN RIVER INC	u	Y	2	235774106	DAN RIVER INC	7250898	0226A	734900	0	0
20050125	DVERQ	DAN RIVER INC	u	Y	3	235774106	DAN RIVER INC	7644964	0226A	394066	0	0
20050126	DVERQ	DAN RIVER INC	u	Y	4	235774106	DAN RIVER INC	8249685	0226A	604721	604721	1
20050127	DVERQ	DAN RIVER INC	u	Y	5	235774106	DAN RIVER INC	8314685	0226A	65000	669721	2
20050128	DVERQ	DAN RIVER INC	u	Y	6	235774106	DAN RIVER INC	8266685	0226A	-48000	621721	3
20050131	DVERQ	DAN RIVER INC	u	Y	7	235774106	DAN RIVER INC	7923521	0226A	-343164	278557	4
20050201	DVERQ	DAN RIVER INC	u	Y	8	235774106	DAN RIVER INC	7924021	0226A	500	279057	5
20050202	DVERQ	DAN RIVER INC	u	Y	9	235774106	DAN RIVER INC	8690471	0226A	766450	1045507	6
20050203	DVERQ	DAN RIVER INC	u	Y	10	235774106	DAN RIVER INC	7996471	0226A	-694000	351507	7
20050204	DVERQ	DAN RIVER INC	u	Y	11	235774106	DAN RIVER INC	9431471	0226A	1435000	1786507	8
20050207	DVERQ	DAN RIVER INC	u	Y	12	235774106	DAN RIVER INC	9431471	0226A	0	1786507	9
20050208	DVERQ	DAN RIVER INC	u	Y	13	235774106	DAN RIVER INC	9431471	0226A	0	1786507	10
20050209	DVERQ	DAN RIVER INC	u	Y	14	235774106	DAN RIVER INC	9671471	0226A	240000	2026507	11
20050210	DVERQ	DAN RIVER INC	u	Y	15	235774106	DAN RIVER INC	9671471	0226A	0	2026507	12
20050211	DVERQ	DAN RIVER INC	u	Y	16	235774106	DAN RIVER INC	10151471	0226A	480000	2506507	13
20050214	DVERQ	DAN RIVER INC	u	Y	17	235774106	DAN RIVER INC	10210171	0226A	58700	2565207	14
20050215	DVERQ	DAN RIVER INC	u	Y	18	235774106	DAN RIVER INC	10215171	0226A	5000	2570207	15
20050121	DYII	DYNACQ HEALTHCARE INC	U	Y	1	26779V105	DYNACQ HEALTHCARE INC	3171	0226A	3171	0	0
20050124	DYII	DYNACQ HEALTHCARE INC	U	Y	2	26779V105	DYNACQ HEALTHCARE INC	3048	0226A	-123	0	0
20050125	DYII	DYNACQ HEALTHCARE INC	U	Y	3	26779V105	DYNACQ HEALTHCARE INC	2571	0226A	-477	0	0
20050126	DYII	DYNACQ HEALTHCARE INC	U	Y	4	26779V105	DYNACQ HEALTHCARE INC	995	0226A	-1576	0	0
20050127	DYII	DYNACQ HEALTHCARE INC	U	Y	5	26779V105	DYNACQ HEALTHCARE INC	1005	0226A	10	10	1
20050128	DYII	DYNACQ HEALTHCARE INC	U	Y	6	26779V105	DYNACQ HEALTHCARE INC	925	0226A	-80	0	0
20050131	DYII	DYNACQ HEALTHCARE INC	U	Y	7	26779V105	DYNACQ HEALTHCARE INC	406	0226A	-519	0	0
20050201	DYII	DYNACQ HEALTHCARE INC	U	Y	8	26779V105	DYNACQ HEALTHCARE INC	406	0226A	0	0	0
20050202	DYII	DYNACQ HEALTHCARE INC	U	Y	9	26779V105	DYNACQ HEALTHCARE INC	406	0226A	0	0	0
20050203	DYII	DYNACQ HEALTHCARE INC	U	Y	10	26779V105	DYNACQ HEALTHCARE INC	406	0226A	0	0	0
20050204	DYII	DYNACQ HEALTHCARE INC	U	Y	11	26779V105	DYNACQ HEALTHCARE INC	55	0226A	-351	0	0
20050207	DYII	DYNACQ HEALTHCARE INC	U	Y	12	26779V105	DYNACQ HEALTHCARE INC	46	0226A	-9	0	0
20050216	DYII	DYNACQ HEALTHCARE INC	U	Y	19	26779V105	DYNACQ HEALTHCARE INC	48	0226A	48	48	1
20050217	DYII	DYNACQ HEALTHCARE INC	U	Y	20	26779V105	DYNACQ HEALTHCARE INC	49	0226A	1	49	2
20050218	DYII	DYNACQ HEALTHCARE INC	U	Y	21	26779V105	DYNACQ HEALTHCARE INC	549	0226A	500	549	3
20050222	DYII	DYNACQ HEALTHCARE INC	U	Y	22	26779V105	DYNACQ HEALTHCARE INC	549	0226A	0	549	4
20050223	DYII	DYNACQ HEALTHCARE INC	U	Y	23	26779V105	DYNACQ HEALTHCARE INC	957	0226A	408	957	5
20050224	DYII	DYNACQ HEALTHCARE INC	U	Y	24	26779V105	DYNACQ HEALTHCARE INC	924	0226A	-33	924	6
20050225	DYII	DYNACQ HEALTHCARE INC	U	Y	25	26779V105	DYNACQ HEALTHCARE INC	48	0226A	-876	48	7
20050228	DYII	DYNACQ HEALTHCARE INC	U	Y	26	26779V105	DYNACQ HEALTHCARE INC	948	0226A	900	948	8
20050301	DYII	DYNACQ HEALTHCARE INC	U	Y	27	26779V105	DYNACQ HEALTHCARE INC	948	0226A	0	948	9
20050302	DYII	DYNACQ HEALTHCARE INC	U	Y	28	26779V105	DYNACQ HEALTHCARE INC	926	0226A	-22	926	10
20050303	DYII	DYNACQ HEALTHCARE INC	U	Y	29	26779V105	DYNACQ HEALTHCARE INC	926	0226A	0	926	11
20050304	DYII	DYNACQ HEALTHCARE INC	U	Y	30	26779V105	DYNACQ HEALTHCARE INC	926	0226A	0	926	12
20050307	DYII	DYNACQ HEALTHCARE INC	U	Y	31	26779V105	DYNACQ HEALTHCARE INC	562	0226A	-364	562	13
20050308	DYII	DYNACQ HEALTHCARE INC	U	Y	32	26779V105	DYNACQ HEALTHCARE INC	921	0226A	359	921	14
20050309	DYII	DYNACQ HEALTHCARE INC	U	Y	33	26779V105	DYNACQ HEALTHCARE INC	921	0226A	0	921	15
20050310	DYII	DYNACQ HEALTHCARE INC	U	Y	34	26779V105	DYNACQ HEALTHCARE INC	372	0226A	-549	372	16
20050311	DYII	DYNACQ HEALTHCARE INC	U	Y	35	26779V105	DYNACQ HEALTHCARE INC	1122	0226A	750	1122	17
20050314	DYII	DYNACQ HEALTHCARE INC	U	Y	36	26779V105	DYNACQ HEALTHCARE INC	1122	0226A	0	1122	18
20050315	DYII	DYNACQ HEALTHCARE INC	U	Y	37	26779V105	DYNACQ HEALTHCARE INC	1122	0226A	0	1122	19
20050316	DYII	DYNACQ HEALTHCARE INC	U	Y	38	26779V105	DYNACQ HEALTHCARE INC	8623	0226A	7501	8623	20
20050317	DYII	DYNACQ HEALTHCARE INC	U	Y	39	26779V105	DYNACQ HEALTHCARE INC	7822	0226A	-801	7822	21
20050318	DYII	DYNACQ HEALTHCARE INC	U	Y	40	26779V105	DYNACQ HEALTHCARE INC	7611	0226A	-211	7611	22
20050321	DYII	DYNACQ HEALTHCARE INC	U	Y	41	26779V105	DYNACQ HEALTHCARE INC	296	0226A	-7315	296	23
20050121	FMKIQ	FIBERMARK INC	U	Y	1	315646109	FIBERMARK INC	2767407	0226A	2767407	0	0
20050124	FMKIQ	FIBERMARK INC	U	Y	2	315646109	FIBERMARK INC	2751668	0226A	-15739	0	0
20050125	FMKIQ	FIBERMARK INC	U	Y	3	315646109	FIBERMARK INC	2791668	0226A	40000	0	0
20050126	FMKIQ	FIBERMARK INC	U	Y	4	315646109	FIBERMARK INC	2791668	0226A	0	0	0
20050127	FMKIQ	FIBERMARK INC	U	Y	5	315646109	FIBERMARK INC	2791668	0226A	0	0	0
20050128	FMKIQ	FIBERMARK INC	U	Y	6	315646109	FIBERMARK INC	2823407	0226A	31739	31739	1
20050131	FMKIQ	FIBERMARK INC	U	Y	7	315646109	FIBERMARK INC	2964407	0226A	141000	172739	2
20050201	FMKIQ	FIBERMARK INC	U	Y	8	315646109	FIBERMARK INC	3090407	0226A	126000	298739	3
20050202	FMKIQ	FIBERMARK INC	U	Y	9	315646109	FIBERMARK INC	3195407	0226A	105000	403739	4
20050203	FMKIQ	FIBERMARK INC	U	Y	10	315646109	FIBERMARK INC	3205407	0226A	10000	413739	5
20050204	FMKIQ	FIBERMARK INC	U	Y	11	315646109	FIBERMARK INC	3358407	0226A	153000	566739	6
20050207	FMKIQ	FIBERMARK INC	U	Y	12	315646109	FIBERMARK INC	3272807	0226A	-85600	481139	7
20050208	FMKIQ	FIBERMARK INC	U	Y	13	315646109	FIBERMARK INC	3272807	0226A	0	481139	8
20050209	FMKIQ	FIBERMARK INC	U	Y	14	315646109	FIBERMARK INC	3294007	0226A	21200	502339	9
20050210	FMKIQ	FIBERMARK INC	U	Y	15	315646109	FIBERMARK INC	3294007	0226A	0	502339	10
20050211	FMKIQ	FIBERMARK INC	U	Y	16	315646109	FIBERMARK INC	3369007	0226A	75000	577339	11
20050214	FMKIQ	FIBERMARK INC	U	Y	17	315646109	FIBERMARK INC	3484007	0226A	115000	692339	12
20050215	FMKIQ	FIBERMARK INC	U	Y	18	315646109	FIBERMARK INC	3497007	0226A	13000	705339	13
20050216	FMKIQ	FIBERMARK INC	U	Y	19	315646109	FIBERMARK INC	3477007	0226A	-20000	685339	14

20050217	FMKIQ	FIBERMARK INC	U	Y	20	315646109	FIBERMARK INC	3577007	0226A	100000	785339	15
20050218	FMKIQ	FIBERMARK INC	U	Y	21	315646109	FIBERMARK INC	3422007	0226A	-155000	630339	16
20050222	FMKIQ	FIBERMARK INC	U	Y	22	315646109	FIBERMARK INC	3210807	0226A	-211200	419139	17
20050223	FMKIQ	FIBERMARK INC	U	Y	23	315646109	FIBERMARK INC	3210807	0226A	0	419139	18
20050224	FMKIQ	FIBERMARK INC	U	Y	24	315646109	FIBERMARK INC	3057807	0226A	-153000	266139	19
20050225	FMKIQ	FIBERMARK INC	U	Y	25	315646109	FIBERMARK INC	3057807	0226A	0	266139	20
20050228	FMKIQ	FIBERMARK INC	U	Y	26	315646109	FIBERMARK INC	3057807	0226A	0	266139	21
20050301	FMKIQ	FIBERMARK INC	U	Y	27	315646109	FIBERMARK INC	3037807	0226A	-20000	246139	22
20050302	FMKIQ	FIBERMARK INC	U	Y	28	315646109	FIBERMARK INC	3037807	0226A	0	246139	23
20050303	FMKIQ	FIBERMARK INC	U	Y	29	315646109	FIBERMARK INC	2880307	0226A	-157500	88639	24
20050304	FMKIQ	FIBERMARK INC	U	Y	30	315646109	FIBERMARK INC	2672507	0226A	-207800	0	0
20050307	FMKIQ	FIBERMARK INC	U	Y	31	315646109	FIBERMARK INC	2087507	0226A	-585000	0	0
20050308	FMKIQ	FIBERMARK INC	U	Y	32	315646109	FIBERMARK INC	1987507	0226A	-100000	0	0
20050309	FMKIQ	FIBERMARK INC	U	Y	33	315646109	FIBERMARK INC	1962507	0226A	-25000	0	0
20050310	FMKIQ	FIBERMARK INC	U	Y	34	315646109	FIBERMARK INC	1912507	0226A	-50000	0	0
20050311	FMKIQ	FIBERMARK INC	U	Y	35	315646109	FIBERMARK INC	1796617	0226A	-115890	0	0
20050314	FMKIQ	FIBERMARK INC	U	Y	36	315646109	FIBERMARK INC	2136547	0226A	339930	339930	1
20050315	FMKIQ	FIBERMARK INC	U	Y	37	315646109	FIBERMARK INC	2136522	0226A	-25	339905	2
20050316	FMKIQ	FIBERMARK INC	U	Y	38	315646109	FIBERMARK INC	2136515	0226A	-7	339898	3
20050317	FMKIQ	FIBERMARK INC	U	Y	39	315646109	FIBERMARK INC	2086497	0226A	-50018	289880	4
20050318	FMKIQ	FIBERMARK INC	U	Y	40	315646109	FIBERMARK INC	2086463	0226A	-34	289846	5
20050321	FMKIQ	FIBERMARK INC	U	Y	41	315646109	FIBERMARK INC	2001463	0226A	-85000	204846	6
20050322	FMKIQ	FIBERMARK INC	U	Y	42	315646109	FIBERMARK INC	2001430	0226A	-33	204813	7
20050323	FMKIQ	FIBERMARK INC	U	Y	43	315646109	FIBERMARK INC	2001430	0226A	0	204813	8
20050324	FMKIQ	FIBERMARK INC	U	Y	44	315646109	FIBERMARK INC	2001430	0226A	0	204813	9
20050328	FMKIQ	FIBERMARK INC	U	Y	45	315646109	FIBERMARK INC	2001430	0226A	0	204813	10
20050329	FMKIQ	FIBERMARK INC	U	Y	46	315646109	FIBERMARK INC	2001430	0226A	0	204813	11
20050330	FMKIQ	FIBERMARK INC	U	Y	47	315646109	FIBERMARK INC	2001430	0226A	0	204813	12
20050331	FMKIQ	FIBERMARK INC	U	Y	48	315646109	FIBERMARK INC	1992430	0226A	-9000	195813	13
20050401	FMKIQ	FIBERMARK INC	U	Y	49	315646109	FIBERMARK INC	1992430	0226A	0	195813	14
20050404	FMKIQ	FIBERMARK INC	U	Y	50	315646109	FIBERMARK INC	1992430	0226A	0	195813	15
20050405	FMKIQ	FIBERMARK INC	U	Y	51	315646109	FIBERMARK INC	1992430	0226A	0	195813	16
20050208	FNIX	FONIX CORP NEW	U	Y	1	34459U306	FONIX CORP NEW	1279640	0226A	1279640	0	0
20050209	FNIX	FONIX CORP NEW	U	Y	2	34459U306	FONIX CORP NEW	1042112	0226A	-237528	0	0
20050210	FNIX	FONIX CORP NEW	U	Y	3	34459U306	FONIX CORP NEW	1199756	0226A	157646	0	0
20050214	FNIX	FONIX CORP NEW	U	Y	5	34459U306	FONIX CORP NEW	837008	0226A	837008	837008	1
20050215	FNIX	FONIX CORP NEW	U	Y	6	34459U306	FONIX CORP NEW	851509	0226A	14501	851509	2
20050216	FNIX	FONIX CORP NEW	U	Y	7	34459U306	FONIX CORP NEW	1419006	0226A	567497	1419006	3
20050217	FNIX	FONIX CORP NEW	U	Y	8	34459U306	FONIX CORP NEW	1023009	0226A	-395997	1023009	4
20050222	FNIX	FONIX CORP NEW	U	Y	10	34459U306	FONIX CORP NEW	2417480	0226A	2417480	2417480	1
20050223	FNIX	FONIX CORP NEW	U	Y	11	34459U306	FONIX CORP NEW	3371073	0226A	953593	3371073	2
20050224	FNIX	FONIX CORP NEW	U	Y	12	34459U306	FONIX CORP NEW	3661166	0226A	290093	3661166	3
20050225	FNIX	FONIX CORP NEW	U	Y	13	34459U306	FONIX CORP NEW	1597303	0226A	-2063863	1597303	4
20050228	FNIX	FONIX CORP NEW	U	Y	14	34459U306	FONIX CORP NEW	1970403	0226A	373100	1970403	5
20050301	FNIX	FONIX CORP NEW	U	Y	15	34459U306	FONIX CORP NEW	2194308	0226A	223905	2194308	6
20050302	FNIX	FONIX CORP NEW	U	Y	16	34459U306	FONIX CORP NEW	953334	0226A	-1240974	953334	7
20050303	FNIX	FONIX CORP NEW	U	Y	17	34459U306	FONIX CORP NEW	1730289	0226A	776955	1730289	8
20050304	FNIX	FONIX CORP NEW	U	Y	18	34459U306	FONIX CORP NEW	2610294	0226A	880005	2610294	9
20050307	FNIX	FONIX CORP NEW	U	Y	19	34459U306	FONIX CORP NEW	3380402	0226A	770108	3380402	10
20050308	FNIX	FONIX CORP NEW	U	Y	20	34459U306	FONIX CORP NEW	3193365	0226A	-187037	3193365	11
20050309	FNIX	FONIX CORP NEW	U	Y	21	34459U306	FONIX CORP NEW	3092269	0226A	-101096	3092269	12
20050310	FNIX	FONIX CORP NEW	U	Y	22	34459U306	FONIX CORP NEW	3563795	0226A	471526	3563795	13
20050311	FNIX	FONIX CORP NEW	U	Y	23	34459U306	FONIX CORP NEW	3603468	0226A	39673	3603468	14
20050314	FNIX	FONIX CORP NEW	U	Y	24	34459U306	FONIX CORP NEW	4680979	0226A	1077511	4680979	15
20050315	FNIX	FONIX CORP NEW	U	Y	25	34459U306	FONIX CORP NEW	2268952	0226A	-2412027	2268952	16
20050316	FNIX	FONIX CORP NEW	U	Y	26	34459U306	FONIX CORP NEW	2256102	0226A	-12850	2256102	17
20050317	FNIX	FONIX CORP NEW	U	Y	27	34459U306	FONIX CORP NEW	2800681	0226A	544579	2800681	18
20050318	FNIX	FONIX CORP NEW	U	Y	28	34459U306	FONIX CORP NEW	3130331	0226A	329650	3130331	19
20050321	FNIX	FONIX CORP NEW	U	Y	29	34459U306	FONIX CORP NEW	3919625	0226A	789294	3919625	20
20050322	FNIX	FONIX CORP NEW	U	Y	30	34459U306	FONIX CORP NEW	4398178	0226A	478553	4398178	21
20050323	FNIX	FONIX CORP NEW	U	Y	31	34459U306	FONIX CORP NEW	1172643	0226A	-3225535	1172643	22
20050324	FNIX	FONIX CORP NEW	U	Y	32	34459U306	FONIX CORP NEW	1268053	0226A	95410	1268053	23
20050328	FNIX	FONIX CORP NEW	U	Y	33	34459U306	FONIX CORP NEW	526759	0226A	-741294	526759	24
20050401	FNIX	FONIX CORP NEW	U	Y	37	34459U306	FONIX CORP NEW	3027213	0226A	3027213	3027213	1
20050404	FNIX	FONIX CORP NEW	U	Y	38	34459U306	FONIX CORP NEW	1872767	0226A	-1154446	1872767	2
20050107	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	449	0226A	449	0	0
20050110	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	449	0226A	0	0	0
20050111	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	449	0226A	0	0	0
20050112	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	449	0226A	0	0	0
20050113	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	449	0226A	0	0	0
20050204	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	1199	0226A	1199	0	0
20050207	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050208	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050209	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050210	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050211	GENI	GENESISINTERMEDIA INC	u	Y	6	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050214	GENI	GENESISINTERMEDIA INC	u	Y	7	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050215	GENI	GENESISINTERMEDIA INC	u	Y	8	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050216	GENI	GENESISINTERMEDIA INC	u	Y	9	37184Y105	GENESISINTERMEDIA INC	1199	0226A	0	0	0
20050217	GENI	GENESISINTERMEDIA INC	u	Y	10	37184Y105	GENESISINTERMEDIA INC	1229	0226A	30	30	1
20050218	GENI	GENESISINTERMEDIA INC	u	Y	11	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	2
20050222	GENI	GENESISINTERMEDIA INC	u	Y	12	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	3
20050223	GENI	GENESISINTERMEDIA INC	u	Y	13	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	4
20050224	GENI	GENESISINTERMEDIA INC	u	Y	14	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	5
20050225	GENI	GENESISINTERMEDIA INC	u	Y	15	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	6
20050228	GENI	GENESISINTERMEDIA INC	u	Y	16	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	7
20050301	GENI	GENESISINTERMEDIA INC	u	Y	17	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	8
20050302	GENI	GENESISINTERMEDIA INC	u	Y	18	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	9
20050303	GENI	GENESISINTERMEDIA INC	u	Y	19	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	10
20050304	GENI	GENESISINTERMEDIA INC	u	Y	20	37184Y105	GENESISINTERMEDIA INC	1229	0226A	0	30	11
20050309	GENI	GENESISINTERMEDIA INC	u	Y	23	37184Y105	GENESISINTERMEDIA INC	300	0226A	300	300	1
20050310	GENI	GENESISINTERMEDIA INC	u	Y	24	37184Y105	GENESISINTERMEDIA INC	300	0226A	0	300	2
20050311	GENI	GENESISINTERMEDIA INC	u	Y	25	37184Y105	GENESISINTERMEDIA INC	900	0226A	600	900	3
20050314	GENI	GENESISINTERMEDIA INC	u	Y	26	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	4
20050315	GENI	GENESISINTERMEDIA INC	u	Y	27	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	5
20050316	GENI	GENESISINTERMEDIA INC	u	Y	28	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	6
20050317	GENI	GENESISINTERMEDIA INC	u	Y	29	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	7
20050318	GENI	GENESISINTERMEDIA INC	u	Y	30	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	8
20050321	GENI	GENESISINTERMEDIA INC	u	Y	31	37184Y105	GENESISINTERMEDIA INC	900	0226A	0	900	9
20050322	GENI	GENESISINTERMEDIA INC	u	Y	32	37184Y105	GENESISINTERMEDIA INC	1000	0226A	100	1000	10
20050323	GENI	GENESISINTERMEDIA INC	u	Y	33	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	11
20050324	GENI	GENESISINTERMEDIA INC	u	Y	34	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	12
20050328	GENI	GENESISINTERMEDIA INC	u	Y	35	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	13
20050329	GENI	GENESISINTERMEDIA INC	u	Y	36	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	14
20050330	GENI	GENESISINTERMEDIA INC	u	Y	37	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	15
20050331	GENI	GENESISINTERMEDIA INC	u	Y	38	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	16
20050401	GENI	GENESISINTERMEDIA INC	u	Y	39	37184Y105	GENESISINTERMEDIA INC	1000	0226A	0	1000	17
20050126	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	1	49834X106	KIWA BIO TECH PRODS GROUP CORP	26567	0226A	26567	0	0
20050127	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	2	49834X106	KIWA BIO TECH PRODS GROUP CORP	26567	0226A	0	0	0
20050128	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	3	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	-12000	0	0
20050131	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	4	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050201	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	5	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050202	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	6	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050203	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	7	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050204	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	8	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050207	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	9	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050208	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	10	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050209	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	11	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050210	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	12	49834X106	KIWA BIO TECH PRODS GROUP CORP	14567	0226A	0	0	0
20050302	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	25	49834X106	KIWA BIO TECH PRODS GROUP CORP	104038	0226A	104038	104038	1
20050303	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	26	49834X106	KIWA BIO TECH PRODS GROUP CORP	205000	0226A	100962	205000	2
20050304	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	27	49834X106	KIWA BIO TECH PRODS GROUP CORP	205000	0226A	0	205000	3
20050307	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	28	49834X106	KIWA BIO TECH PRODS GROUP CORP	210000	0226A	5000	210000	4
20050308	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	29	49834X106	KIWA BIO TECH PRODS GROUP CORP	127500	0226A	-82500	127500	5
20050309	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	30	49834X106	KIWA BIO TECH PRODS GROUP CORP	127500	0226A	0	127500	6
20050310	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	31	49834X106	KIWA BIO TECH PRODS GROUP CORP	177500	0226A	50000	177500	7
20050311	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	32	49834X106	KIWA BIO TECH PRODS GROUP CORP	377500	0226A	200000	377500	8
20050314	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	33	49834X106	KIWA BIO TECH PRODS GROUP CORP	502538	0226A	125038	502538	9
20050315	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	34	49834X106	KIWA BIO TECH PRODS GROUP CORP	627538	0226A	125000	627538	10
20050316	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	35	49834X106	KIWA BIO TECH PRODS GROUP CORP	627538	0226A	0	627538	11
20050317	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	36	49834X106	KIWA BIO TECH PRODS GROUP CORP	627538	0226A	0	627538	12
20050318	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	37	49834X106	KIWA BIO TECH PRODS GROUP CORP	627538	0226A	0	627538	13
20050321	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	38	49834X106	KIWA BIO TECH PRODS GROUP CORP	606000	0226A	-21538	606000	14
20050322	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	39	49834X106	KIWA BIO TECH PRODS GROUP CORP	606000	0226A	0	606000	15
20050323	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	40	49834X106	KIWA BIO TECH PRODS GROUP CORP	601000	0226A	-5000	601000	16
20050324	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	41	49834X106	KIWA BIO TECH PRODS GROUP CORP	545301	0226A	-55699	545301	17
20050328	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	42	49834X106	KIWA BIO TECH PRODS GROUP CORP	95962	0226A	-449339	95962	18
20050124	PRKR	PARKERVISION INC	Q	Y	9	701354102	PARKERVISION INC	1950	0226A	1950	1950	1
20050131	PRKR	PARKERVISION INC	Q	Y	14	701354102	PARKERVISION INC	2867	0226A	2867	2867	1
20050201	PRKR	PARKERVISION INC	Q	Y	15	701354102	PARKERVISION INC	30624	0226A	27757	30624	2
20050202	PRKR	PARKERVISION INC	Q	Y	16	701354102	PARKERVISION INC	23805	0226A	-6819	23805	3

20050203	PRKR	PARKERVISION INC	Q	Y	17	701354102	PARKERVISION INC	20761	0226A	-3044	20761	4		
20050204	PRKR	PARKERVISION INC	Q	Y	18	701354102	PARKERVISION INC	24761	0226A	4000	24761	5		
20050207	PRKR	PARKERVISION INC	Q	Y	19	701354102	PARKERVISION INC	21292	0226A	-3469	21292	6		
20050208	PRKR	PARKERVISION INC	Q	Y	20	701354102	PARKERVISION INC	23892	0226A	2600	23892	7		
20050209	PRKR	PARKERVISION INC	Q	Y	21	701354102	PARKERVISION INC	26542	0226A	2650	26542	8		
20050210	PRKR	PARKERVISION INC	Q	Y	22	701354102	PARKERVISION INC	22410	0226A	-4132	22410	9		
20050211	PRKR	PARKERVISION INC	Q	Y	23	701354102	PARKERVISION INC	17364	0226A	-5046	17364	10		
20050214	PRKR	PARKERVISION INC	Q	Y	24	701354102	PARKERVISION INC	24370	0226A	7006	24370	11		
20050215	PRKR	PARKERVISION INC	Q	Y	25	701354102	PARKERVISION INC	17404	0226A	-6966	17404	12		
20050216	PRKR	PARKERVISION INC	Q	Y	26	701354102	PARKERVISION INC	18482	0226A	1078	18482	13		
20050217	PRKR	PARKERVISION INC	Q	Y	27	701354102	PARKERVISION INC	10482	0226A	-8000	10482	14		
20050121	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	1	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	2000	0	0		
20050124	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	2	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050125	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	3	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050126	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	4	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050127	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	5	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050128	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	6	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050131	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	7	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050201	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	8	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050202	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	9	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050203	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	10	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050204	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	11	853097103	STANDARD AUTOMOTIVE CORP	2000	0226A	0	0	0		
20050207	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	12	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	500	500	1		
20050208	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	13	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	2		
20050209	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	14	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	3		
20050210	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	15	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	4		
20050211	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	16	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	5		
20050214	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	17	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	6		
20050215	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	18	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	7		
20050216	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	19	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	8		
20050217	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	20	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	9		
20050218	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	21	853097103	STANDARD AUTOMOTIVE CORP	2500	0226A	0	500	10		
20050222	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	22	853097103	STANDARD AUTOMOTIVE CORP	2300	0226A	-200	300	11		
20050223	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	23	853097103	STANDARD AUTOMOTIVE CORP	2300	0226A	0	300	12		
20050224	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	24	853097103	STANDARD AUTOMOTIVE CORP	2300	0226A	0	300	13		
20050225	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	25	853097103	STANDARD AUTOMOTIVE CORP	2300	0226A	0	300	14		
20050228	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	26	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	-500	0	0		
20050301	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	27	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050302	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	28	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050303	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	29	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050304	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	30	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050307	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	31	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050308	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	32	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050309	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	33	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050310	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	34	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050311	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	35	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050314	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	36	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050315	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	37	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050316	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	38	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050317	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	39	853097103	STANDARD AUTOMOTIVE CORP	1800	0226A	0	0	0		
20050318	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	40	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	1000	1000	1		
20050321	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	41	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	2		
20050322	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	42	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	3		
20050323	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	43	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	4		
20050324	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	44	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	5		
20050328	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	45	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	6		
20050329	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	46	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	7		
20050330	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	47	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	8		
20050331	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	48	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	9		
20050401	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	49	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	10		
20050404	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	50	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	11		
20050405	SAUC	STANDARD AUTOMOTIVE CORP	u	Y	51	853097103	STANDARD AUTOMOTIVE CORP	2800	0226A	0	1000	12		
20050217	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	10	83426W101	SOLOMON TECHNOLOGIES INC	39	0226A	39	39	1		
20050218	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	11	83426W101	SOLOMON TECHNOLOGIES INC	12639	0226A	12600	12639	2		
20050222	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	12	83426W101	SOLOMON TECHNOLOGIES INC	17639	0226A	5000	17639	3		
20050223	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	13	83426W101	SOLOMON TECHNOLOGIES INC	21139	0226A	3500	21139	4		
20050224	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	14	83426W101	SOLOMON TECHNOLOGIES INC	24389	0226A	3250	24389	5		
20050225	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	15	83426W101	SOLOMON TECHNOLOGIES INC	35292	0226A	10903	35292	6		
20050228	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	16	83426W101	SOLOMON TECHNOLOGIES INC	37998	0226A	2706	37998	7		
20050301	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	17	83426W101	SOLOMON TECHNOLOGIES INC	43524	0226A	5526	43524	8		
20050302	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	18	83426W101	SOLOMON TECHNOLOGIES INC	42524	0226A	-1000	42524	9		
20050303	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	19	83426W101	SOLOMON TECHNOLOGIES INC	42524	0226A	0	42524	10		
20050304	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	20	83426W101	SOLOMON TECHNOLOGIES INC	42274	0226A	-250	42274	11		
20050307	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	21	83426W101	SOLOMON TECHNOLOGIES INC	42074	0226A	-200	42074	12		
20050308	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	22	83426W101	SOLOMON TECHNOLOGIES INC	40574	0226A	-1500	40574	13		
20050309	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	23	83426W101	SOLOMON TECHNOLOGIES INC	40574	0226A	0	40574	14		
20050310	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	24	83426W101	SOLOMON TECHNOLOGIES INC	39074	0226A	-1500	39074	15		
20050311	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	25	83426W101	SOLOMON TECHNOLOGIES INC	38074	0226A	-1000	38074	16		
20050314	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	26	83426W101	SOLOMON TECHNOLOGIES INC	38074	0226A	0	38074	17		
20050315	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	27	83426W101	SOLOMON TECHNOLOGIES INC	38074	0226A	0	38074	18		
20050316	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	28	83426W101	SOLOMON TECHNOLOGIES INC	38074	0226A	0	38074	19		
20050317	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	29	83426W101	SOLOMON TECHNOLOGIES INC	37074	0226A	-1000	37074	20		
20050318	SOLM	SOLOMON TECHNOLOGIES INC	U	Y	30	83426W101	SOLOMON TECHNOLOGIES INC	35074	0226A	-2000	35074	21		
20050223	UTYW	UNITY WIRELESS CORPORATION	U	Y	2	913347100	UNITY WIRELESS CORPORATION	34047	0226A	34047	0	0		
20050224	UTYW	UNITY WIRELESS CORPORATION	U	Y	3	913347100	UNITY WIRELESS CORPORATION	29047	0226A	-5000	0	0		
20050225	UTYW	UNITY WIRELESS CORPORATION	U	Y	4	913347100	UNITY WIRELESS CORPORATION	51047	0226A	22000	22000	1		
20050228	UTYW	UNITY WIRELESS CORPORATION	U	Y	5	913347100	UNITY WIRELESS CORPORATION	51047	0226A	0	22000	2		
20050301	UTYW	UNITY WIRELESS CORPORATION	U	Y	6	913347100	UNITY WIRELESS CORPORATION	80847	0226A	29800	51800	3		
20050302	UTYW	UNITY WIRELESS CORPORATION	U	Y	7	913347100	UNITY WIRELESS CORPORATION	88347	0226A	7500	59300	4		
20050303	UTYW	UNITY WIRELESS CORPORATION	U	Y	8	913347100	UNITY WIRELESS CORPORATION	88347	0226A	0	59300	5		
20050304	UTYW	UNITY WIRELESS CORPORATION	U	Y	9	913347100	UNITY WIRELESS CORPORATION	84197	0226A	-4150	55150	6		
20050307	UTYW	UNITY WIRELESS CORPORATION	U	Y	10	913347100	UNITY WIRELESS CORPORATION	86197	0226A	2000	57150	7		
20050308	UTYW	UNITY WIRELESS CORPORATION	U	Y	11	913347100	UNITY WIRELESS CORPORATION	77847	0226A	-8350	48800	8		
20050309	UTYW	UNITY WIRELESS CORPORATION	U	Y	12	913347100	UNITY WIRELESS CORPORATION	104597	0226A	26750	75550	9		
20050310	UTYW	UNITY WIRELESS CORPORATION	U	Y	13	913347100	UNITY WIRELESS CORPORATION	135097	0226A	30500	106050	10		
20050311	UTYW	UNITY WIRELESS CORPORATION	U	Y	14	913347100	UNITY WIRELESS CORPORATION	160097	0226A	25000	131050	11		
20050314	UTYW	UNITY WIRELESS CORPORATION	U	Y	15	913347100	UNITY WIRELESS CORPORATION	148297	0226A	-11800	119250	12		
20050315	UTYW	UNITY WIRELESS CORPORATION	U	Y	16	913347100	UNITY WIRELESS CORPORATION	158297	0226A	10000	129250	13		
20050316	UTYW	UNITY WIRELESS CORPORATION	U	Y	17	913347100	UNITY WIRELESS CORPORATION	220297	0226A	62000	191250	14		
20050317	UTYW	UNITY WIRELESS CORPORATION	U	Y	18	913347100	UNITY WIRELESS CORPORATION	166430	0226A	-53867	137383	15		
20050318	UTYW	UNITY WIRELESS CORPORATION	U	Y	19	913347100	UNITY WIRELESS CORPORATION	143230	0226A	-23200	114183	16		
20050330	UTYW	UNITY WIRELESS CORPORATION	U	Y	1	913347100	UNITY WIRELESS CORPORATION	217230	0226A	217230	0	0		
20050331	UTYW	UNITY WIRELESS CORPORATION	U	Y	2	913347100	UNITY WIRELESS CORPORATION	217230	0226A	0	0	0		
20050401	UTYW	UNITY WIRELESS CORPORATION	U	Y	3	913347100	UNITY WIRELESS CORPORATION	217230	0226A	0	0	0		
20050404	UTYW	UNITY WIRELESS CORPORATION	U	Y	4	913347100	UNITY WIRELESS CORPORATION	218230	0226A	1000	1000	1		
20050405	UTYW	UNITY WIRELESS CORPORATION	U	Y	5	913347100	UNITY WIRELESS CORPORATION	262160	0226A	43930	44930	2		
20050121	IFLB	INFINIUM LABS INC	U	Y	1	45665U104	INFINIUM LABS INC	916827	0234A	916827	0	0		
20050124	IFLB	INFINIUM LABS INC	U	Y	2	45665U104	INFINIUM LABS INC	1034327	0234A	117500	0	0		
20050125	IFLB	INFINIUM LABS INC	U	Y	3	45665U104	INFINIUM LABS INC	1318027	0234A	283700	0	0		
20050126	IFLB	INFINIUM LABS INC	U	Y	4	45665U104	INFINIUM LABS INC	1423827	0234A	105800	105800	1		
20050127	IFLB	INFINIUM LABS INC	U	Y	5	45665U104	INFINIUM LABS INC	1430904	0234A	7077	112877	2		
20050128	IFLB	INFINIUM LABS INC	U	Y	6	45665U104	INFINIUM LABS INC	1470479	0234A	39575	152452	3		
20050131	IFLB	INFINIUM LABS INC	U	Y	7	45665U104	INFINIUM LABS INC	1059914	0234A	-410565	0	0		
20050203	IFLB	INFINIUM LABS INC	U	Y	10	45665U104	INFINIUM LABS INC	11126	0234A	11126	11126	1		
20050218	IFLB	INFINIUM LABS INC	U	Y	21	45665U104	INFINIUM LABS INC	989799	0234A	989799	989799	1		
20050222	IFLB	INFINIUM LABS INC	U	Y	22	45665U104	INFINIUM LABS INC	1433864	0234A	444065	1433864	2		
20050223	IFLB	INFINIUM LABS INC	U	Y	23	45665U104	INFINIUM LABS INC	1465684	0234A	31820	1465684	3		
20050224	IFLB	INFINIUM LABS INC	U	Y	24	45665U104	INFINIUM LABS INC	1467264	0234A	1580	1467264	4		
20050225	IFLB	INFINIUM LABS INC	U	Y	25	45665U104	INFINIUM LABS INC	1466264	0234A	-1000	1466264	5		
20050228	IFLB	INFINIUM LABS INC	U	Y	26	45665U104	INFINIUM LABS INC	909702	0234A	-556562	909702	6		
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	154935	0234A	154935	154935	1		
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	449935	0234A	295000	449935	2		
20050310	IFLB	INFINIUM LABS INC	U	Y	34	45665U104	INFINIUM LABS INC	448435	0234A	-1500	448435	3		
20050311	IFLB	INFINIUM LABS INC	U	Y	35	45665U104	INFINIUM LABS INC	417435	0234A	-31000	417435	4		
20050314	IFLB	INFINIUM LABS INC	U	Y	36	45665U104	INFINIUM LABS INC	400597	0234A	-16838	400597	5		
20050315	IFLB	INFINIUM LABS INC	U	Y	37	45665U104	INFINIUM LABS INC	388698	0234A	-11899	388698	6		
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	355798	0234A	-32900	355798	7		
20050317	IFLB	INFINIUM LABS INC	U	Y	39	45665U104	INFINIUM LABS INC	360867	0234A	5069	360867	8		
20050318	IFLB	INFINIUM LABS INC	U	Y	40	45665U104	INFINIUM LABS INC	275837	0234A	-85030	275837	9		
20050321	IFLB	INFINIUM LABS INC	U	Y	41	45665U104	INFINIUM LABS INC	376037	0234A	100200	376037	10		
20050322	IFLB	INFINIUM LABS INC	U	Y	42	45665U104	INFINIUM LABS INC	455037	0234A	79000	455037	11		
20050323	IFLB	INFINIUM LABS INC	U	Y	43	45665U104	INFINIUM LABS INC	470837	0234A	15800	470837	12		
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	428437	0234A	-42400	428437	13		
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	376327	0234A	-52110	376327	14		
20050131	TREN	TORRENT ENERGY CORP	U	Y	4	89141B108	TORRENT ENERGY CORP	70358	0234A	70358	70358	1		
20050201	TREN	TORRENT ENERGY CORP	U	Y	5	89141B108	TORRENT ENERGY CORP	147358	0234A	77000	147358	2		
20050202	TREN	TORRENT ENERGY CORP	U	Y	6	89141B108	TORRENT ENERGY CORP	146358	0234A	-1000	146358	3		
20050203	TREN	TORRENT ENERGY CORP	U	Y	7	89141B108	TORRENT ENERGY CORP	149358	0234A	3000	149358	4		
20050204	TREN	TORRENT ENERGY CORP	U	Y	8	89141B108	TORRENT ENERGY CORP	149058	0234A	-300	149058	5		
20050209	TREN	TORRENT ENERGY CORP	U	Y	11	89141B108	TORRENT ENERGY CORP	25125	0234A	25125	25125	1		
20050210	TREN	TORRENT ENERGY CORP	U	Y	12	89141B108	TORRENT ENERGY CORP	107125	0234A	82000	107125	2		

20050211	TREN	TORRENT ENERGY CORP	U	Y	13	89141B108	TORRENT ENERGY CORP	147625	0234A	40500	147625	3
20050214	TREN	TORRENT ENERGY CORP	U	Y	14	89141B108	TORRENT ENERGY CORP	147625	0234A	0	147625	4
20050215	TREN	TORRENT ENERGY CORP	U	Y	15	89141B108	TORRENT ENERGY CORP	147625	0234A	0	147625	5
20050216	TREN	TORRENT ENERGY CORP	U	Y	16	89141B108	TORRENT ENERGY CORP	142625	0234A	-5000	142625	6
20050217	TREN	TORRENT ENERGY CORP	U	Y	17	89141B108	TORRENT ENERGY CORP	145825	0234A	3200	145825	7
20050218	TREN	TORRENT ENERGY CORP	U	Y	18	89141B108	TORRENT ENERGY CORP	145825	0234A	0	145825	8
20050222	TREN	TORRENT ENERGY CORP	U	Y	19	89141B108	TORRENT ENERGY CORP	146575	0234A	750	146575	9
20050223	TREN	TORRENT ENERGY CORP	U	Y	20	89141B108	TORRENT ENERGY CORP	146075	0234A	-500	146075	10
20050224	TREN	TORRENT ENERGY CORP	U	Y	21	89141B108	TORRENT ENERGY CORP	151225	0234A	5150	151225	11
20050225	TREN	TORRENT ENERGY CORP	U	Y	22	89141B108	TORRENT ENERGY CORP	151225	0234A	0	151225	12
20050228	TREN	TORRENT ENERGY CORP	U	Y	23	89141B108	TORRENT ENERGY CORP	149225	0234A	-2000	149225	13
20050301	TREN	TORRENT ENERGY CORP	U	Y	24	89141B108	TORRENT ENERGY CORP	154912	0234A	5687	154912	14
20050302	TREN	TORRENT ENERGY CORP	U	Y	25	89141B108	TORRENT ENERGY CORP	137062	0234A	-17850	137062	15
20050303	TREN	TORRENT ENERGY CORP	U	Y	26	89141B108	TORRENT ENERGY CORP	129205	0234A	-7857	129205	16
20050304	TREN	TORRENT ENERGY CORP	U	Y	27	89141B108	TORRENT ENERGY CORP	108305	0234A	-20900	108305	17
20050307	TREN	TORRENT ENERGY CORP	U	Y	28	89141B108	TORRENT ENERGY CORP	104680	0234A	-3625	104680	18
20050308	TREN	TORRENT ENERGY CORP	U	Y	29	89141B108	TORRENT ENERGY CORP	105180	0234A	500	105180	19
20050309	TREN	TORRENT ENERGY CORP	U	Y	30	89141B108	TORRENT ENERGY CORP	101630	0234A	-3550	101630	20
20050310	TREN	TORRENT ENERGY CORP	U	Y	31	89141B108	TORRENT ENERGY CORP	99630	0234A	-2000	99630	21
20050311	TREN	TORRENT ENERGY CORP	U	Y	32	89141B108	TORRENT ENERGY CORP	104130	0234A	4500	104130	22
20050314	TREN	TORRENT ENERGY CORP	U	Y	33	89141B108	TORRENT ENERGY CORP	107230	0234A	3100	107230	23
20050315	TREN	TORRENT ENERGY CORP	U	Y	34	89141B108	TORRENT ENERGY CORP	111062	0234A	3832	111062	24
20050316	TREN	TORRENT ENERGY CORP	U	Y	35	89141B108	TORRENT ENERGY CORP	119562	0234A	8500	119562	25
20050317	TREN	TORRENT ENERGY CORP	U	Y	36	89141B108	TORRENT ENERGY CORP	119562	0234A	0	119562	26
20050107	ECST	ECOST.COM INC	Q	Y	1	27922W107	ECOST.COM INC	3200	0235A	3200	0	0
20050107	ECST	ECOST.COM INC	Q	Y	1	27922W107	ECOST.COM INC	15791	0235A	15791	0	0
20050110	ECST	ECOST.COM INC	Q	Y	2	27922W107	ECOST.COM INC	25791	0235A	10000	0	0
20050111	ECST	ECOST.COM INC	Q	Y	3	27922W107	ECOST.COM INC	18634	0235A	-7157	0	0
20050112	ECST	ECOST.COM INC	Q	Y	4	27922W107	ECOST.COM INC	15177	0235A	-3457	0	0
20050113	ECST	ECOST.COM INC	Q	Y	5	27922W107	ECOST.COM INC	14935	0235A	-242	0	0
20050114	ECST	ECOST.COM INC	Q	Y	6	27922W107	ECOST.COM INC	6136	0235A	-8799	0	0
20050119	ECST	ECOST.COM INC	Q	Y	8	27922W107	ECOST.COM INC	15379	0235A	15379	15379	1
20050120	ECST	ECOST.COM INC	Q	Y	9	27922W107	ECOST.COM INC	5149	0235A	-10230	5149	2
20050121	ECST	ECOST.COM INC	Q	Y	10	27922W107	ECOST.COM INC	2049	0235A	-3100	2049	3
20050124	ECST	ECOST.COM INC	Q	Y	11	27922W107	ECOST.COM INC	549	0235A	-1500	549	4
20050204	ECST	ECOST.COM INC	Q	Y	20	27922W107	ECOST.COM INC	1628	0235A	1628	1628	1
20050207	ECST	ECOST.COM INC	Q	Y	21	27922W107	ECOST.COM INC	394	0235A	-1234	394	2
20050208	ECST	ECOST.COM INC	Q	Y	22	27922W107	ECOST.COM INC	363	0235A	-31	363	3
20050209	ECST	ECOST.COM INC	Q	Y	23	27922W107	ECOST.COM INC	2863	0235A	2500	2863	4
20050210	ECST	ECOST.COM INC	Q	Y	24	27922W107	ECOST.COM INC	3313	0235A	450	3313	5
20050211	ECST	ECOST.COM INC	Q	Y	25	27922W107	ECOST.COM INC	1313	0235A	-2000	1313	6
20050214	ECST	ECOST.COM INC	Q	Y	26	27922W107	ECOST.COM INC	1313	0235A	0	1313	7
20050215	ECST	ECOST.COM INC	Q	Y	27	27922W107	ECOST.COM INC	1653	0235A	340	1653	8
20050216	ECST	ECOST.COM INC	Q	Y	28	27922W107	ECOST.COM INC	8353	0235A	6700	8353	9
20050217	ECST	ECOST.COM INC	Q	Y	29	27922W107	ECOST.COM INC	7618	0235A	-735	7618	10
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	10503	0235A	10503	10503	1
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	7432	0235A	7432	7432	1
20050225	ECST	ECOST.COM INC	Q	Y	34	27922W107	ECOST.COM INC	19635	0235A	12203	19635	2
20050228	ECST	ECOST.COM INC	Q	Y	35	27922W107	ECOST.COM INC	21703	0235A	2068	21703	3
20050301	ECST	ECOST.COM INC	Q	Y	36	27922W107	ECOST.COM INC	23303	0235A	1600	23303	4
20050302	ECST	ECOST.COM INC	Q	Y	37	27922W107	ECOST.COM INC	4244	0235A	-19059	4244	5
20050303	ECST	ECOST.COM INC	Q	Y	38	27922W107	ECOST.COM INC	5244	0235A	1000	5244	6
20050304	ECST	ECOST.COM INC	Q	Y	39	27922W107	ECOST.COM INC	9082	0235A	3838	9082	7
20050307	ECST	ECOST.COM INC	Q	Y	40	27922W107	ECOST.COM INC	9082	0235A	0	9082	8
20050308	ECST	ECOST.COM INC	Q	Y	41	27922W107	ECOST.COM INC	10057	0235A	975	10057	9
20050309	ECST	ECOST.COM INC	Q	Y	42	27922W107	ECOST.COM INC	9957	0235A	-100	9957	10
20050310	ECST	ECOST.COM INC	Q	Y	43	27922W107	ECOST.COM INC	10507	0235A	550	10507	11
20050311	ECST	ECOST.COM INC	Q	Y	44	27922W107	ECOST.COM INC	18507	0235A	8000	18507	12
20050314	ECST	ECOST.COM INC	Q	Y	45	27922W107	ECOST.COM INC	16294	0235A	-2213	16294	13
20050315	ECST	ECOST.COM INC	Q	Y	46	27922W107	ECOST.COM INC	15017	0235A	-1277	15017	14
20050316	ECST	ECOST.COM INC	Q	Y	47	27922W107	ECOST.COM INC	14837	0235A	-180	14837	15
20050317	ECST	ECOST.COM INC	Q	Y	48	27922W107	ECOST.COM INC	13774	0235A	-1063	13774	16
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	35322	0235A	35322	35322	1
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	52131	0235A	16809	52131	2
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	52131	0235A	0	52131	3
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	50933	0235A	-1198	50933	4
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	32080	0235A	-18853	32080	5
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29886	0235A	-2194	29886	6
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29886	0235A	0	29886	7
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29348	0235A	-538	29348	8
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	29205	0235A	-143	29205	9
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	26920	0235A	-2285	26920	10
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	20420	0235A	-6500	20420	11
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	13850	0235A	-6570	13850	12
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	17050	0235A	3200	17050	13
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1379	0235A	-15671	1379	14
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1379	0235A	0	1379	15
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	379	0235A	-1000	379	16
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	624	0235A	245	624	17
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	624	0235A	0	624	18
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	649	0235A	25	649	19
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1649	0235A	1000	1649	20
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1649	0235A	0	1649	21
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1949	0235A	300	1949	22
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1949	0235A	0	1949	23
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	289	0235A	289	289	1
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	289	0235A	0	289	2
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	289	0235A	0	289	3
20050111	TZOO	TRAVELZOO INC	Q	Y	3	89421Q106	TRAVELZOO INC	1285	0235A	1285	0	0
20050114	TZOO	TRAVELZOO INC	Q	Y	6	89421Q106	TRAVELZOO INC	2703	0235A	2703	2703	1
20050118	TZOO	TRAVELZOO INC	Q	Y	7	89421Q106	TRAVELZOO INC	3803	0235A	1100	3803	2
20050119	TZOO	TRAVELZOO INC	Q	Y	8	89421Q106	TRAVELZOO INC	2896	0235A	-907	2896	3
20050120	TZOO	TRAVELZOO INC	Q	Y	9	89421Q106	TRAVELZOO INC	2856	0235A	-40	2856	4
20050121	TZOO	TRAVELZOO INC	Q	Y	10	89421Q106	TRAVELZOO INC	2435	0235A	-421	2435	5
20050124	TZOO	TRAVELZOO INC	Q	Y	11	89421Q106	TRAVELZOO INC	2335	0235A	-100	2335	6
20050125	TZOO	TRAVELZOO INC	Q	Y	12	89421Q106	TRAVELZOO INC	2338	0235A	3	2338	7
20050126	TZOO	TRAVELZOO INC	Q	Y	13	89421Q106	TRAVELZOO INC	2362	0235A	24	2362	8
20050127	TZOO	TRAVELZOO INC	Q	Y	14	89421Q106	TRAVELZOO INC	829	0235A	-1533	829	9
20050128	TZOO	TRAVELZOO INC	Q	Y	15	89421Q106	TRAVELZOO INC	5644	0235A	4815	5644	10
20050131	TZOO	TRAVELZOO INC	Q	Y	16	89421Q106	TRAVELZOO INC	5671	0235A	27	5671	11
20050201	TZOO	TRAVELZOO INC	Q	Y	17	89421Q106	TRAVELZOO INC	4200	0235A	-1471	4200	12
20050202	TZOO	TRAVELZOO INC	Q	Y	18	89421Q106	TRAVELZOO INC	3900	0235A	-300	3900	13
20050203	TZOO	TRAVELZOO INC	Q	Y	19	89421Q106	TRAVELZOO INC	3840	0235A	-60	3840	14
20050204	TZOO	TRAVELZOO INC	Q	Y	20	89421Q106	TRAVELZOO INC	3840	0235A	0	3840	15
20050207	TZOO	TRAVELZOO INC	Q	Y	21	89421Q106	TRAVELZOO INC	3840	0235A	0	3840	16
20050208	TZOO	TRAVELZOO INC	Q	Y	22	89421Q106	TRAVELZOO INC	3890	0235A	50	3890	17
20050209	TZOO	TRAVELZOO INC	Q	Y	23	89421Q106	TRAVELZOO INC	3862	0235A	-28	3862	18
20050210	TZOO	TRAVELZOO INC	Q	Y	24	89421Q106	TRAVELZOO INC	3857	0235A	-5	3857	19
20050107	ANTP	PHAZAR CORP	S	Y	1	71722R108	PHAZAR CORP	2460	0265A	2460	0	0
20050110	ANTP	PHAZAR CORP	S	Y	2	71722R108	PHAZAR CORP	2739	0265A	279	0	0
20050111	ANTP	PHAZAR CORP	S	Y	3	71722R108	PHAZAR CORP	7190	0265A	4451	0	0
20050112	ANTP	PHAZAR CORP	S	Y	4	71722R108	PHAZAR CORP	6760	0265A	-430	0	0
20050113	ANTP	PHAZAR CORP	S	Y	5	71722R108	PHAZAR CORP	4899	0265A	-1861	0	0
20050114	ANTP	PHAZAR CORP	S	Y	6	71722R108	PHAZAR CORP	5100	0265A	201	201	1
20050118	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	7700	0265A	2600	2801	2
20050119	ANTP	PHAZAR CORP	S	Y	8	71722R108	PHAZAR CORP	9440	0265A	1740	4541	3
20050120	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	10040	0265A	600	5141	4
20050121	ANTP	PHAZAR CORP	S	Y	10	71722R108	PHAZAR CORP	13766	0265A	3726	8867	5
20050124	ANTP	PHAZAR CORP	S	Y	11	71722R108	PHAZAR CORP	13421	0265A	-345	8522	6
20050125	ANTP	PHAZAR CORP	S	Y	12	71722R108	PHAZAR CORP	9958	0265A	-3463	5059	7
20050126	ANTP	PHAZAR CORP	S	Y	13	71722R108	PHAZAR CORP	9695	0265A	-263	4796	8
20050127	ANTP	PHAZAR CORP	S	Y	14	71722R108	PHAZAR CORP	8057	0265A	-1638	3158	9
20050128	ANTP	PHAZAR CORP	S	Y	15	71722R108	PHAZAR CORP	9158	0265A	1101	4259	10
20050131	ANTP	PHAZAR CORP	S	Y	16	71722R108	PHAZAR CORP	9552	0265A	394	4653	11
20050201	ANTP	PHAZAR CORP	S	Y	17	71722R108	PHAZAR CORP	5764	0265A	-3788	865	12
20050202	ANTP	PHAZAR CORP	S	Y	18	71722R108	PHAZAR CORP	8646	0265A	2882	3747	13
20050203	ANTP	PHAZAR CORP	S	Y	19	71722R108	PHAZAR CORP	6758	0265A	-1888	1859	14
20050204	ANTP	PHAZAR CORP	S	Y	20	71722R108	PHAZAR CORP	2558	0265A	-4200	0	0
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	1085	0265A	1085	0	0
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	885	0265A	-200	0	0
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	585	0265A	-300	0	0
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	585	0265A	0	0	0
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	785	0265A	200	200	1
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	285	0265A	-500	0	0
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	285	0265A	285	285	1
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	485	0265A	200	485	2
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	485	0265A	0	485	3
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	485	0265A	0	485	4
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	641	0265A	156	641	5
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	641	0265A	0	641	6
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	941	0265A	300	941	7

20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	641	0265A	-300	641	8
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	691	0265A	50	691	9
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	421	0265A	-270	421	10
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	721	0265A	300	721	11
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	746	0265A	25	746	12
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	846	0265A	100	846	13
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	2046	0265A	1200	2046	14
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	991	0265A	-1055	991	15
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	1191	0265A	200	1191	16
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	2191	0265A	1000	2191	17
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	2891	0265A	700	2891	18
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	2277	0265A	-614	2277	19
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	2077	0265A	-200	2077	20
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	2077	0265A	0	2077	21
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	1841	0265A	-236	1841	22
20050128	LXRS	LEXINGTON RESOURCES INC	U	Y	6	529561102	LEXINGTON RESOURCES INC	1400	0279A	1400	1400	1
20050131	LXRS	LEXINGTON RESOURCES INC	U	Y	7	529561102	LEXINGTON RESOURCES INC	1000	0279A	-400	1000	2
20050202	LXRS	LEXINGTON RESOURCES INC	U	Y	9	529561102	LEXINGTON RESOURCES INC	1000	0279A	1000	1000	1
20050203	LXRS	LEXINGTON RESOURCES INC	U	Y	10	529561102	LEXINGTON RESOURCES INC	1000	0279A	0	1000	2
20050204	LXRS	LEXINGTON RESOURCES INC	U	Y	11	529561102	LEXINGTON RESOURCES INC	1000	0279A	0	1000	3
20050207	LXRS	LEXINGTON RESOURCES INC	U	Y	12	529561102	LEXINGTON RESOURCES INC	1000	0279A	0	1000	4
20050208	LXRS	LEXINGTON RESOURCES INC	U	Y	13	529561102	LEXINGTON RESOURCES INC	21000	0279A	20000	21000	5
20050209	LXRS	LEXINGTON RESOURCES INC	U	Y	14	529561102	LEXINGTON RESOURCES INC	21000	0279A	0	21000	6
20050210	LXRS	LEXINGTON RESOURCES INC	U	Y	15	529561102	LEXINGTON RESOURCES INC	30500	0279A	9500	30500	7
20050211	LXRS	LEXINGTON RESOURCES INC	U	Y	16	529561102	LEXINGTON RESOURCES INC	45500	0279A	15000	45500	8
20050214	LXRS	LEXINGTON RESOURCES INC	U	Y	17	529561102	LEXINGTON RESOURCES INC	45500	0279A	0	45500	9
20050215	LXRS	LEXINGTON RESOURCES INC	U	Y	18	529561102	LEXINGTON RESOURCES INC	110014	0279A	64514	110014	10
20050216	LXRS	LEXINGTON RESOURCES INC	U	Y	19	529561102	LEXINGTON RESOURCES INC	170014	0279A	60000	170014	11
20050217	LXRS	LEXINGTON RESOURCES INC	U	Y	20	529561102	LEXINGTON RESOURCES INC	60000	0279A	-110014	60000	12
20050218	LXRS	LEXINGTON RESOURCES INC	U	Y	21	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	13
20050222	LXRS	LEXINGTON RESOURCES INC	U	Y	22	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	14
20050223	LXRS	LEXINGTON RESOURCES INC	U	Y	23	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	15
20050224	LXRS	LEXINGTON RESOURCES INC	U	Y	24	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	16
20050225	LXRS	LEXINGTON RESOURCES INC	U	Y	25	529561102	LEXINGTON RESOURCES INC	54400	0279A	-5600	54400	17
20050228	LXRS	LEXINGTON RESOURCES INC	U	Y	26	529561102	LEXINGTON RESOURCES INC	60000	0279A	5600	60000	18
20050301	LXRS	LEXINGTON RESOURCES INC	U	Y	27	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	19
20050302	LXRS	LEXINGTON RESOURCES INC	U	Y	28	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	20
20050303	LXRS	LEXINGTON RESOURCES INC	U	Y	29	529561102	LEXINGTON RESOURCES INC	60000	0279A	0	60000	21
20050304	LXRS	LEXINGTON RESOURCES INC	U	Y	30	529561102	LEXINGTON RESOURCES INC	53675	0279A	-6325	53675	22
20050307	LXRS	LEXINGTON RESOURCES INC	U	Y	31	529561102	LEXINGTON RESOURCES INC	53675	0279A	0	53675	23
20050308	LXRS	LEXINGTON RESOURCES INC	U	Y	32	529561102	LEXINGTON RESOURCES INC	53675	0279A	0	53675	24
20050309	LXRS	LEXINGTON RESOURCES INC	U	Y	33	529561102	LEXINGTON RESOURCES INC	6325	0279A	-47350	6325	25
20050304	WNMI	WARNING MGMT SVCS	U	Y	1	934902107	WARNING MGMT SVCS	2455000	0283A	2455000	0	0
20050307	WNMI	WARNING MGMT SVCS	U	Y	2	934902107	WARNING MGMT SVCS	2505000	0283A	50000	0	0
20050308	WNMI	WARNING MGMT SVCS	U	Y	3	934902107	WARNING MGMT SVCS	3505000	0283A	1000000	0	0
20050309	WNMI	WARNING MGMT SVCS	U	Y	4	934902107	WARNING MGMT SVCS	4280000	0283A	775000	775000	1
20050310	WNMI	WARNING MGMT SVCS	U	Y	5	934902107	WARNING MGMT SVCS	4280000	0283A	0	775000	2
20050311	WNMI	WARNING MGMT SVCS	U	Y	6	934902107	WARNING MGMT SVCS	6280000	0283A	2000000	2775000	3
20050314	WNMI	WARNING MGMT SVCS	U	Y	7	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	4
20050315	WNMI	WARNING MGMT SVCS	U	Y	8	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	5
20050316	WNMI	WARNING MGMT SVCS	U	Y	9	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	6
20050317	WNMI	WARNING MGMT SVCS	U	Y	10	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	7
20050318	WNMI	WARNING MGMT SVCS	U	Y	11	934902107	WARNING MGMT SVCS	6280000	0283A	0	2775000	8
20050321	WNMI	WARNING MGMT SVCS	U	Y	12	934902107	WARNING MGMT SVCS	5280000	0283A	-1000000	1775000	9
20050322	WNMI	WARNING MGMT SVCS	U	Y	13	934902107	WARNING MGMT SVCS	5280000	0283A	0	1775000	10
20050323	WNMI	WARNING MGMT SVCS	U	Y	14	934902107	WARNING MGMT SVCS	4430000	0283A	-850000	925000	11
20050324	WNMI	WARNING MGMT SVCS	U	Y	15	934902107	WARNING MGMT SVCS	3730000	0283A	-700000	225000	12
20050328	WNMI	WARNING MGMT SVCS	U	Y	16	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	13
20050329	WNMI	WARNING MGMT SVCS	U	Y	17	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	14
20050330	WNMI	WARNING MGMT SVCS	U	Y	18	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	15
20050331	WNMI	WARNING MGMT SVCS	U	Y	19	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	16
20050401	WNMI	WARNING MGMT SVCS	U	Y	20	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	17
20050404	WNMI	WARNING MGMT SVCS	U	Y	21	934902107	WARNING MGMT SVCS	3730000	0283A	0	225000	18
20050405	WNMI	WARNING MGMT SVCS	U	Y	22	934902107	WARNING MGMT SVCS	3020000	0283A	-710000	0	0
20050110	IMM	Immtech International, Inc	Amex	Y	2	452519101	IMMTECH INT'L INC	500	0286A	500	0	0
20050111	IMM	Immtech International, Inc	Amex	Y	3	452519101	IMMTECH INT'L INC	443	0286A	-57	0	0
20050112	IMM	Immtech International, Inc	Amex	Y	4	452519101	IMMTECH INT'L INC	443	0286A	0	0	0
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	600	0286A	600	600	1
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	600	0286A	0	600	2
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	243	0286A	-357	243	3
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	200	0286A	-43	200	4
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	200	0286A	0	200	5
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	200	0286A	0	200	6
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	200	0286A	0	200	7
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	200	0286A	0	200	8
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	200	0286A	0	200	9
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	200	0286A	0	200	10
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	200	0286A	0	200	11
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	200	0286A	0	200	12
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	200	0286A	0	200	13
20050323	IMM	Immtech International, Inc	Amex	Y	52	452519101	IMMTECH INT'L INC	200	0286A	0	200	14
20050324	IMM	Immtech International, Inc	Amex	Y	53	452519101	IMMTECH INT'L INC	200	0286A	0	200	15
20050328	IMM	Immtech International, Inc	Amex	Y	54	452519101	IMMTECH INT'L INC	200	0286A	0	200	16
20050329	IMM	Immtech International, Inc	Amex	Y	55	452519101	IMMTECH INT'L INC	200	0286A	0	200	17
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	200	0286A	0	200	18
20050331	IMM	Immtech International, Inc	Amex	Y	57	452519101	IMMTECH INT'L INC	200	0286A	0	200	19
20050401	IMM	Immtech International, Inc	Amex	Y	58	452519101	IMMTECH INT'L INC	200	0286A	0	200	20
20050404	IMM	Immtech International, Inc	Amex	Y	59	452519101	IMMTECH INT'L INC	200	0286A	0	200	21
20050405	IMM	Immtech International, Inc	Amex	Y	60	452519101	IMMTECH INT'L INC	200	0286A	0	200	22
20050121	SGI	Silicon Graphics, Inc.	NYSE	Y	1	827056102	SILICON GRAPHICS INC	313285	0286A	313285	0	0
20050124	SGI	Silicon Graphics, Inc.	NYSE	Y	2	827056102	SILICON GRAPHICS INC	350492	0286A	37207	0	0
20050125	SGI	Silicon Graphics, Inc.	NYSE	Y	3	827056102	SILICON GRAPHICS INC	314894	0286A	-35598	0	0
20050126	SGI	Silicon Graphics, Inc.	NYSE	Y	4	827056102	SILICON GRAPHICS INC	351594	0286A	36700	36700	1
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	338028	0286A	-13566	23134	2
20050128	SGI	Silicon Graphics, Inc.	NYSE	Y	6	827056102	SILICON GRAPHICS INC	543756	0286A	205728	228862	3
20050131	SGI	Silicon Graphics, Inc.	NYSE	Y	7	827056102	SILICON GRAPHICS INC	500156	0286A	-43600	185262	4
20050201	SGI	Silicon Graphics, Inc.	NYSE	Y	8	827056102	SILICON GRAPHICS INC	467156	0286A	-33000	152262	5
20050202	SGI	Silicon Graphics, Inc.	NYSE	Y	9	827056102	SILICON GRAPHICS INC	476856	0286A	9700	161962	6
20050203	SGI	Silicon Graphics, Inc.	NYSE	Y	10	827056102	SILICON GRAPHICS INC	462356	0286A	-14500	147462	7
20050204	SGI	Silicon Graphics, Inc.	NYSE	Y	11	827056102	SILICON GRAPHICS INC	483054	0286A	20698	168160	8
20050207	SGI	Silicon Graphics, Inc.	NYSE	Y	12	827056102	SILICON GRAPHICS INC	486374	0286A	3320	171480	9
20050208	SGI	Silicon Graphics, Inc.	NYSE	Y	13	827056102	SILICON GRAPHICS INC	492328	0286A	5954	177434	10
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	449928	0286A	-42400	135034	11
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	434228	0286A	-15700	119334	12
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	411428	0286A	-22800	96534	13
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	444558	0286A	33130	129664	14
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	407242	0286A	-37316	92348	15
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	389442	0286A	-17800	74548	16
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	403342	0286A	13900	88448	17
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	364172	0286A	-39170	49278	18
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	355072	0286A	-9100	40178	19
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	376572	0286A	21500	61678	20
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	383308	0286A	6736	68414	21
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	88911	0286A	-294397	0	0
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	137911	0286A	49000	49000	1
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	54331	0286A	-83580	0	0
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	55131	0286A	800	800	1
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	52251	0286A	-2880	0	0
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	52251	0286A	0	0	0
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	67451	0286A	15200	15200	1
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	38551	0286A	-28900	0	0
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	12751	0286A	-25800	0	0
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	46851	0286A	34100	34100	1
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	70951	0286A	24100	58200	2
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	92356	0286A	21405	79605	3
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	85916	0286A	-6440	73165	4
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	68192	0286A	-17724	55441	5
20050316	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	38	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	2300	2300	1
20050317	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	39	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	2
20050318	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	40	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	3
20050321	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	41	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	4
20050322	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	42	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	5
20050323	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	43	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	6
20050324	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	44	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	7
20050328	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	45	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	8
20050329	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	46	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	9
20050330	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	47	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	10
20050331	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	48	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	11
20050401	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	49	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	12
20050404	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	50	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	13
20050405	AEPPRA	American Electric Power Company, Inc.	NYSE	Y	51	25537200	AMERICAN ELECTRIC POWER CO INC	2300	0308A	0	2300	14

20050114	ACTT	ACT TELECONFERENCING INC	Q	Y	1	955104	ACT TELECONFERENCING INC	138591	0309A	138591	0	0		
20050118	ACTT	ACT TELECONFERENCING INC	Q	Y	2	955104	ACT TELECONFERENCING INC	138591	0309A	0	0	0		
20050119	ACTT	ACT TELECONFERENCING INC	Q	Y	3	955104	ACT TELECONFERENCING INC	138591	0309A	0	0	0		
20050120	ACTT	ACT TELECONFERENCING INC	Q	Y	4	955104	ACT TELECONFERENCING INC	138591	0309A	0	0	0		
20050121	ACTT	ACT TELECONFERENCING INC	Q	Y	5	955104	ACT TELECONFERENCING INC	138591	0309A	0	0	0		
20050124	ACTT	ACT TELECONFERENCING INC	Q	Y	6	955104	ACT TELECONFERENCING INC	29441	0309A	-109150	0	0		
20050125	ACTT	ACT TELECONFERENCING INC	Q	Y	7	955104	ACT TELECONFERENCING INC	30572	0309A	1131	1131	1		
20050126	ACTT	ACT TELECONFERENCING INC	Q	Y	8	955104	ACT TELECONFERENCING INC	30672	0309A	100	1231	2		
20050127	ACTT	ACT TELECONFERENCING INC	Q	Y	9	955104	ACT TELECONFERENCING INC	30672	0309A	0	1231	3		
20050209	ACTT	ACT TELECONFERENCING INC	Q	Y	1	955104	ACT TELECONFERENCING INC	197862	0309A	197862	0	0		
20050210	ACTT	ACT TELECONFERENCING INC	Q	Y	2	955104	ACT TELECONFERENCING INC	197862	0309A	0	0	0		
20050211	ACTT	ACT TELECONFERENCING INC	Q	Y	3	955104	ACT TELECONFERENCING INC	292178	0309A	94316	0	0		
20050214	ACTT	ACT TELECONFERENCING INC	Q	Y	4	955104	ACT TELECONFERENCING INC	289478	0309A	-2700	0	0		
20050215	ACTT	ACT TELECONFERENCING INC	Q	Y	5	955104	ACT TELECONFERENCING INC	309631	0309A	20153	20153	1		
20050216	ACTT	ACT TELECONFERENCING INC	Q	Y	6	955104	ACT TELECONFERENCING INC	360831	0309A	51200	71353	2		
20050217	ACTT	ACT TELECONFERENCING INC	Q	Y	7	955104	ACT TELECONFERENCING INC	398246	0309A	37415	108768	3		
20050218	ACTT	ACT TELECONFERENCING INC	Q	Y	8	955104	ACT TELECONFERENCING INC	408196	0309A	9950	118718	4		
20050222	ACTT	ACT TELECONFERENCING INC	Q	Y	9	955104	ACT TELECONFERENCING INC	407696	0309A	-500	118218	5		
20050223	ACTT	ACT TELECONFERENCING INC	Q	Y	10	955104	ACT TELECONFERENCING INC	415396	0309A	7700	125918	6		
20050224	ACTT	ACT TELECONFERENCING INC	Q	Y	11	955104	ACT TELECONFERENCING INC	177196	0309A	-238200	0	0		
20050225	ACTT	ACT TELECONFERENCING INC	Q	Y	12	955104	ACT TELECONFERENCING INC	184141	0309A	6945	6945	1		
20050228	ACTT	ACT TELECONFERENCING INC	Q	Y	13	955104	ACT TELECONFERENCING INC	184141	0309A	0	6945	2		
20050301	ACTT	ACT TELECONFERENCING INC	Q	Y	14	955104	ACT TELECONFERENCING INC	184141	0309A	0	6945	3		
20050302	ACTT	ACT TELECONFERENCING INC	Q	Y	15	955104	ACT TELECONFERENCING INC	184141	0309A	0	6945	4		
20050303	ACTT	ACT TELECONFERENCING INC	Q	Y	16	955104	ACT TELECONFERENCING INC	29141	0309A	-155000	0	0		
20050304	ACTT	ACT TELECONFERENCING INC	Q	Y	17	955104	ACT TELECONFERENCING INC	29141	0309A	0	0	0		
20050307	ACTT	ACT TELECONFERENCING INC	Q	Y	18	955104	ACT TELECONFERENCING INC	179153	0309A	150012	150012	1		
20050308	ACTT	ACT TELECONFERENCING INC	Q	Y	19	955104	ACT TELECONFERENCING INC	179553	0309A	400	150412	2		
20050309	ACTT	ACT TELECONFERENCING INC	Q	Y	20	955104	ACT TELECONFERENCING INC	179553	0309A	0	150412	3		
20050310	ACTT	ACT TELECONFERENCING INC	Q	Y	21	955104	ACT TELECONFERENCING INC	179553	0309A	0	150412	4		
20050311	ACTT	ACT TELECONFERENCING INC	Q	Y	22	955104	ACT TELECONFERENCING INC	179653	0309A	100	150512	5		
20050314	ACTT	ACT TELECONFERENCING INC	Q	Y	23	955104	ACT TELECONFERENCING INC	266253	0309A	86600	237112	6		
20050315	ACTT	ACT TELECONFERENCING INC	Q	Y	24	955104	ACT TELECONFERENCING INC	331953	0309A	65700	302812	7		
20050316	ACTT	ACT TELECONFERENCING INC	Q	Y	25	955104	ACT TELECONFERENCING INC	362009	0309A	30056	332868	8		
20050317	ACTT	ACT TELECONFERENCING INC	Q	Y	26	955104	ACT TELECONFERENCING INC	220908	0309A	-141101	191767	9		
20050318	ACTT	ACT TELECONFERENCING INC	Q	Y	27	955104	ACT TELECONFERENCING INC	230833	0309A	9925	201692	10		
20050321	ACTT	ACT TELECONFERENCING INC	Q	Y	28	955104	ACT TELECONFERENCING INC	230833	0309A	0	201692	11		
20050322	ACTT	ACT TELECONFERENCING INC	Q	Y	29	955104	ACT TELECONFERENCING INC	234141	0309A	3308	205000	12		
20050323	ACTT	ACT TELECONFERENCING INC	Q	Y	30	955104	ACT TELECONFERENCING INC	234141	0309A	0	205000	13		
20050324	ACTT	ACT TELECONFERENCING INC	Q	Y	31	955104	ACT TELECONFERENCING INC	234141	0309A	0	205000	14		
20050328	ACTT	ACT TELECONFERENCING INC	Q	Y	32	955104	ACT TELECONFERENCING INC	29141	0309A	-205000	0	0		
20050329	ACTT	ACT TELECONFERENCING INC	Q	Y	33	955104	ACT TELECONFERENCING INC	29141	0309A	0	0	0		
20050330	ACTT	ACT TELECONFERENCING INC	Q	Y	34	955104	ACT TELECONFERENCING INC	29141	0309A	0	0	0		
20050331	ACTT	ACT TELECONFERENCING INC	Q	Y	35	955104	ACT TELECONFERENCING INC	29141	0309A	0	0	0		
20050401	ACTT	ACT TELECONFERENCING INC	Q	Y	36	955104	ACT TELECONFERENCING INC	53141	0309A	24000	24000	1		
20050404	ACTT	ACT TELECONFERENCING INC	Q	Y	37	955104	ACT TELECONFERENCING INC	53141	0309A	0	24000	2		
20050405	ACTT	ACT TELECONFERENCING INC	Q	Y	38	955104	ACT TELECONFERENCING INC	53141	0309A	0	24000	3		
20050121	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	1	898168109	TRUMP HOTELS & CASINO RESORTS	28500	0309A	28500	0	0		
20050124	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	2	898168109	TRUMP HOTELS & CASINO RESORTS	28500	0309A	0	0	0		
20050125	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	3	898168109	TRUMP HOTELS & CASINO RESORTS	28500	0309A	0	0	0		
20050126	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	4	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	1500	1500	1		
20050127	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	5	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	2		
20050128	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	6	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	3		
20050131	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	7	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	4		
20050201	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	8	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	5		
20050202	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	9	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	6		
20050203	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	10	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	7		
20050204	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	11	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	8		
20050207	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	12	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	9		
20050208	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	13	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	10		
20050209	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	14	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	11		
20050210	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	15	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	12		
20050211	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	16	898168109	TRUMP HOTELS & CASINO RESORTS	31000	0309A	1000	2500	13		
20050214	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	17	898168109	TRUMP HOTELS & CASINO RESORTS	31100	0309A	100	2600	14		
20050215	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	18	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	-1100	1500	15		
20050216	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	19	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	16		
20050217	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	20	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	17		
20050218	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	21	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	18		
20050222	DJTCQ	TRUMP HOTELS & CASINO RESORTS	U	Y	22	898168109	TRUMP HOTELS & CASINO RESORTS	30000	0309A	0	1500	19		
20050121	RSTG	RASER TECHNOLOGIES INC	U	Y	1	754055101	RASER TECHNOLOGIES INC	25200	0309A	25200	0	0		
20050124	RSTG	RASER TECHNOLOGIES INC	U	Y	2	754055101	RASER TECHNOLOGIES INC	27300	0309A	2100	0	0		
20050125	RSTG	RASER TECHNOLOGIES INC	U	Y	3	754055101	RASER TECHNOLOGIES INC	28700	0309A	1400	0	0		
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	30200	0309A	1500	1500	1		
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	31600	0309A	1400	2900	2		
20050128	RSTG	RASER TECHNOLOGIES INC	U	Y	6	754055101	RASER TECHNOLOGIES INC	28900	0309A	-2700	200	3		
20050131	RSTG	RASER TECHNOLOGIES INC	U	Y	7	754055101	RASER TECHNOLOGIES INC	30100	0309A	1200	1400	4		
20050201	RSTG	RASER TECHNOLOGIES INC	U	Y	8	754055101	RASER TECHNOLOGIES INC	30800	0309A	700	2100	5		
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	30300	0309A	-500	1600	6		
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	25400	0309A	-4900	0	0		
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	27500	0309A	2100	2100	1		
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	27500	0309A	0	2100	2		
20050208	RSTG	RASER TECHNOLOGIES INC	U	Y	13	754055101	RASER TECHNOLOGIES INC	27900	0309A	400	2500	3		
20050209	RSTG	RASER TECHNOLOGIES INC	U	Y	14	754055101	RASER TECHNOLOGIES INC	27900	0309A	0	2500	4		
20050210	RSTG	RASER TECHNOLOGIES INC	U	Y	15	754055101	RASER TECHNOLOGIES INC	23900	0309A	-4000	0	0		
20050211	RSTG	RASER TECHNOLOGIES INC	U	Y	16	754055101	RASER TECHNOLOGIES INC	23300	0309A	-600	0	0		
20050214	RSTG	RASER TECHNOLOGIES INC	U	Y	17	754055101	RASER TECHNOLOGIES INC	24225	0309A	925	925	1		
20050215	RSTG	RASER TECHNOLOGIES INC	U	Y	18	754055101	RASER TECHNOLOGIES INC	30325	0309A	6100	7025	2		
20050216	RSTG	RASER TECHNOLOGIES INC	U	Y	19	754055101	RASER TECHNOLOGIES INC	26925	0309A	-3400	3625	3		
20050217	RSTG	RASER TECHNOLOGIES INC	U	Y	20	754055101	RASER TECHNOLOGIES INC	26925	0309A	0	3625	4		
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	27325	0309A	400	4025	5		
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	28125	0309A	800	4825	6		
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	28125	0309A	0	4825	7		
20050224	RSTG	RASER TECHNOLOGIES INC	U	Y	24	754055101	RASER TECHNOLOGIES INC	29325	0309A	1200	6025	8		
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	28325	0309A	-1000	5025	9		
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	27925	0309A	-400	4625	10		
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	30025	0309A	2100	6725	11		
20050302	RSTG	RASER TECHNOLOGIES INC	U	Y	28	754055101	RASER TECHNOLOGIES INC	28525	0309A	-1500	5225	12		
20050303	RSTG	RASER TECHNOLOGIES INC	U	Y	29	754055101	RASER TECHNOLOGIES INC	27525	0309A	-1000	4225	13		
20050304	RSTG	RASER TECHNOLOGIES INC	U	Y	30	754055101	RASER TECHNOLOGIES INC	29825	0309A	2300	6525	14		
20050307	RSTG	RASER TECHNOLOGIES INC	U	Y	31	754055101	RASER TECHNOLOGIES INC	30725	0309A	900	7425	15		
20050308	RSTG	RASER TECHNOLOGIES INC	U	Y	32	754055101	RASER TECHNOLOGIES INC	31125	0309A	400	7825	16		
20050309	RSTG	RASER TECHNOLOGIES INC	U	Y	33	754055101	RASER TECHNOLOGIES INC	30725	0309A	-400	7425	17		
20050310	RSTG	RASER TECHNOLOGIES INC	U	Y	34	754055101	RASER TECHNOLOGIES INC	30725	0309A	0	7425	18		
20050311	RSTG	RASER TECHNOLOGIES INC	U	Y	35	754055101	RASER TECHNOLOGIES INC	31025	0309A	300	7725	19		
20050314	RSTG	RASER TECHNOLOGIES INC	U	Y	36	754055101	RASER TECHNOLOGIES INC	31525	0309A	500	8225	20		
20050315	RSTG	RASER TECHNOLOGIES INC	U	Y	37	754055101	RASER TECHNOLOGIES INC	32125	0309A	600	8825	21		
20050316	RSTG	RASER TECHNOLOGIES INC	U	Y	38	754055101	RASER TECHNOLOGIES INC	30425	0309A	-1700	7125	22		
20050317	RSTG	RASER TECHNOLOGIES INC	U	Y	39	754055101	RASER TECHNOLOGIES INC	29825	0309A	-600	6525	23		
20050318	RSTG	RASER TECHNOLOGIES INC	U	Y	40	754055101	RASER TECHNOLOGIES INC	27325	0309A	-2500	4025	24		
20050321	RSTG	RASER TECHNOLOGIES INC	U	Y	41	754055101	RASER TECHNOLOGIES INC	27325	0309A	0	4025	25		
20050322	RSTG	RASER TECHNOLOGIES INC	U	Y	42	754055101	RASER TECHNOLOGIES INC	27525	0309A	200	4225	26		
20050323	RSTG	RASER TECHNOLOGIES INC	U	Y	43	754055101	RASER TECHNOLOGIES INC	27525	0309A	0	4225	27		
20050128	RCO	Ramp Corp	Amex	Y	15	75156P207	RAMP CORPORATION (NEW)	150	0311A	150	150	1		
20050208	RCO	Ramp Corp	Amex	Y	22	75156P207	RAMP CORPORATION (NEW)	150	0311A	150	150	1		
20050209	RCO	Ramp Corp	Amex	Y	23	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	2		
20050210	RCO	Ramp Corp	Amex	Y	24	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	3		
20050211	RCO	Ramp Corp	Amex	Y	25	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	4		
20050214	RCO	Ramp Corp	Amex	Y	26	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	5		
20050215	RCO	Ramp Corp	Amex	Y	27	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	6		
20050216	RCO	Ramp Corp	Amex	Y	28	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	7		
20050217	RCO	Ramp Corp	Amex	Y	29	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	8		
20050218	RCO	Ramp Corp	Amex	Y	30	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	9		
20050301	RCO	Ramp Corp	Amex	Y	1	75156P207	RAMP CORPORATION (NEW)	140	0311A	140	0	0		
20050307	RCO	Ramp Corp	Amex	Y	5	75156P207	RAMP CORPORATION (NEW)	67	0311A	67	67	1		
20050308	RCO	Ramp Corp	Amex	Y	6	75156P207	RAMP CORPORATION (NEW)	150	0311A	83	150	2		
20050309	RCO	Ramp Corp	Amex	Y	7	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	3		
20050310	RCO	Ramp Corp	Amex	Y	8	75156P207	RAMP CORPORATION (NEW)	67	0311A	-83	67	4		
20050311	RCO	Ramp Corp	Amex	Y	9	75156P207	RAMP CORPORATION (NEW)	150	0311A	83	150	5		
20050314	RCO	Ramp Corp	Amex	Y	10	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	6		
20050315	RCO	Ramp Corp	Amex	Y	11	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	7		
20050316	RCO	Ramp Corp	Amex	Y	12	75156P207	RAMP CORPORATION (NEW)	117	0311A	-33	117	8		
20050317	RCO	Ramp Corp	Amex	Y	13	75156P207	RAMP CORPORATION (NEW)	150	0311A	33	150	9		
20050318	RCO	Ramp Corp	Amex	Y	14	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	10		
20050321	RCO	Ramp Corp	Amex	Y	15	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	11		
20050322	RCO	Ramp Corp	Amex	Y	16	75156P207	RAMP CORPORATION (NEW)	84	0311A	-66	84	12		
20050323	RCO	Ramp Corp	Amex	Y	17	75156P207	RAMP CORPORATION (NEW)	150	0311A	66	150	13		
20050324	RCO	Ramp Corp	Amex	Y	18	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	14		
20050328	RCO	Ramp Corp	Amex	Y	19	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	15		
20050329	RCO	Ramp Corp	Amex	Y	20	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	16		
20050331	RCO	Ramp Corp	Amex	Y	22	75156P207	RAMP CORPORATION (NEW)	150	0311A	150	150	1		
20050401	RCO	Ramp Corp	Amex	Y	23	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	2		

20050404	RCO	Ramp Corp	Amex	Y	24	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	3
20050405	RCO	Ramp Corp	Amex	Y	25	75156P207	RAMP CORPORATION (NEW)	150	0311A	0	150	4
20050215	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	1	891707101	TOWER AUTOMOTIVE INC	300	0311A	300	0	0
20050216	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	2	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0
20050217	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	3	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0
20050218	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	4	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0
20050222	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	5	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0
20050223	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	6	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	0	0
20050225	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	8	891707101	TOWER AUTOMOTIVE INC	300	0311A	300	300	1
20050228	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	9	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	2
20050301	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	10	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	3
20050302	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	11	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	4
20050303	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	12	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	5
20050304	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	13	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	6
20050307	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	14	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	7
20050308	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	15	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	8
20050309	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	16	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	9
20050310	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	17	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	10
20050311	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	18	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	11
20050314	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	19	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	12
20050315	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	20	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	13
20050316	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	21	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	14
20050317	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	22	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	15
20050318	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	23	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	16
20050321	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	24	891707101	TOWER AUTOMOTIVE INC	300	0311A	0	300	17
20050121	VTLV	VITAL LIVING INC	U	Y	1	92846Y100	VITAL LIVING INC	270000	0311A	270000	0	0
20050124	VTLV	VITAL LIVING INC	U	Y	2	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0
20050125	VTLV	VITAL LIVING INC	U	Y	3	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0
20050126	VTLV	VITAL LIVING INC	U	Y	4	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0
20050127	VTLV	VITAL LIVING INC	U	Y	5	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0
20050128	VTLV	VITAL LIVING INC	U	Y	6	92846Y100	VITAL LIVING INC	270000	0311A	0	0	0
20050131	VTLV	VITAL LIVING INC	U	Y	7	92846Y100	VITAL LIVING INC	305958	0311A	35958	35958	1
20050201	VTLV	VITAL LIVING INC	U	Y	8	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	2
20050202	VTLV	VITAL LIVING INC	U	Y	9	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	3
20050203	VTLV	VITAL LIVING INC	U	Y	10	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	4
20050204	VTLV	VITAL LIVING INC	U	Y	11	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	5
20050207	VTLV	VITAL LIVING INC	U	Y	12	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	6
20050208	VTLV	VITAL LIVING INC	U	Y	13	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	7
20050209	VTLV	VITAL LIVING INC	U	Y	14	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	8
20050210	VTLV	VITAL LIVING INC	U	Y	15	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	9
20050211	VTLV	VITAL LIVING INC	U	Y	16	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	10
20050214	VTLV	VITAL LIVING INC	U	Y	17	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	11
20050215	VTLV	VITAL LIVING INC	U	Y	18	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	12
20050216	VTLV	VITAL LIVING INC	U	Y	19	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	13
20050217	VTLV	VITAL LIVING INC	U	Y	20	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	14
20050218	VTLV	VITAL LIVING INC	U	Y	21	92846Y100	VITAL LIVING INC	305958	0311A	0	35958	15
20050222	VTLV	VITAL LIVING INC	U	Y	22	92846Y100	VITAL LIVING INC	35000	0311A	-270958	0	0
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	25980	0352A	25980	25980	1
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	43826	0352A	43826	43826	1
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	479466	0352A	435640	479466	2
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	480841	0352A	1375	480841	3
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	470678	0352A	-10163	470678	4
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	468178	0352A	-2500	468178	5
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	468109	0352A	-69	468109	6
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	466321	0352A	-1788	466321	7
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	462421	0352A	-3900	462421	8
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	467733	0352A	5312	467733	9
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	453504	0352A	-14229	453504	10
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	423285	0352A	-30219	423285	11
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	431475	0352A	8190	431475	12
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	407285	0352A	-24190	407285	13
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	209008	0352A	-198277	209008	14
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	4600	0352A	4600	4600	1
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	6055	0352A	1455	6055	2
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	12655	0352A	6600	12655	3
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	10467	0352A	-2188	10467	4
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	12205	0352A	1738	12205	5
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	13005	0352A	800	13005	6
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	1104	0352A	1104	1104	1
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	6792	0352A	6792	6792	1
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	8062	0352A	8062	8062	1
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	6385	0352A	6385	6385	1
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	67893	0352A	67893	0	0
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	124224	0352A	56331	0	0
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	156830	0352A	32606	0	0
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	119943	0352A	-36887	0	0
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	67203	0352A	-52740	0	0
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	68692	0352A	1489	1489	1
20050120	AGEN	ANTIGENICS INC. (DEL)	Q	Y	9	37032109	ANTIGENICS INC. (DEL)	18117	0352A	18117	18117	1
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	41961	0352A	23844	41961	2
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	315349	0352A	273388	315349	3
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	371554	0352A	56205	371554	4
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	404800	0352A	33246	404800	5
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	458680	0352A	53880	458680	6
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	551693	0352A	93013	551693	7
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	688521	0352A	136828	688521	8
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	703937	0352A	15416	703937	9
20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	735510	0352A	31573	735510	10
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	624922	0352A	-110588	624922	11
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	576798	0352A	-48124	576798	12
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	482426	0352A	-94372	482426	13
20050208	AGEN	ANTIGENICS INC. (DEL)	Q	Y	22	37032109	ANTIGENICS INC. (DEL)	446037	0352A	-36389	446037	14
20050209	AGEN	ANTIGENICS INC. (DEL)	Q	Y	23	37032109	ANTIGENICS INC. (DEL)	384605	0352A	-61432	384605	15
20050210	AGEN	ANTIGENICS INC. (DEL)	Q	Y	24	37032109	ANTIGENICS INC. (DEL)	305527	0352A	-79078	305527	16
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	308075	0352A	2548	308075	17
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	337167	0352A	29092	337167	18
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	324562	0352A	-12605	324562	19
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	185001	0352A	-139561	185001	20
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	104525	0352A	-80476	104525	21
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	87	0352A	87	87	1
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	26110	0352A	26110	26110	1
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	3580	0352A	-22530	3580	2
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	1200	0352A	1200	1200	1
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	253	0352A	253	253	1
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	6791	0352A	6791	6791	1
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	300	0352A	300	300	1
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	6077	0352A	6077	6077	1
20050111	ALD	Allied Capital Corporation	NYSE	Y	3	01903Q108	ALLIED CAPITAL CORP	610	0352A	610	0	0
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	4669	0352A	4669	4669	1
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP	68290	0352A	68290	68290	1
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	2173	0352A	2173	2173	1
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	340	0352A	340	340	1
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	5879	0352A	5879	5879	1
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	34080	0352A	34080	34080	1
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	115297	0352A	81217	115297	2
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	175242	0352A	59945	175242	3
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	168131	0352A	-7111	168131	4
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	161991	0352A	-6140	161991	5
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	114308	0352A	-47683	114308	6
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	113278	0352A	-1030	113278	7
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	243428	0352A	130150	243428	8
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	243528	0352A	100	243528	9
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	220759	0352A	-22769	220759	10
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	210934	0352A	-9825	210934	11
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	146394	0352A	-64540	146394	12
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	86230	0352A	-60164	86230	13
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	42630	0352A	-43600	42630	14
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	1500	0352A	1500	1500	1
20050107	AXJ	AXM Pharma, Inc	Amex	Y	1	2457109	AXM PHARMA INC	27229	0352A	27229	0	0
20050110	AXJ	AXM Pharma, Inc	Amex	Y	2	2457109	AXM PHARMA INC	9729	0352A	-17500	0	0
20050111	AXJ	AXM Pharma, Inc	Amex	Y	3	2457109	AXM PHARMA INC	9729	0352A	0	0	0
20050114	AXJ	AXM Pharma, Inc	Amex	Y	6	2457109	AXM PHARMA INC	8500	0352A	8500	8500	1
20050118	AXJ	AXM Pharma, Inc	Amex	Y	7	2457109	AXM PHARMA INC	9700	0352A	1200	9700	2
20050119	AXJ	AXM Pharma, Inc	Amex	Y	8	2457109	AXM PHARMA INC	10200	0352A	500	10200	3
20050120	AXJ	AXM Pharma, Inc	Amex	Y	9	2457109	AXM PHARMA INC	15200	0352A	5000	15200	4
20050121	AXJ	AXM Pharma, Inc	Amex	Y	10	2457109	AXM PHARMA INC	37700	0352A	22500	37700	5
20050124	AXJ	AXM Pharma, Inc	Amex	Y	11	2457109	AXM PHARMA INC	23646	0352A	-14054	23646	6
20050125	AXJ	AXM Pharma, Inc	Amex	Y	12	2457109	AXM PHARMA INC	50312	0352A	26666	50312	7
20050126	AXJ	AXM Pharma, Inc	Amex	Y	13	2457109	AXM PHARMA INC	50312	0352A	0	50312	8
20050127	AXJ	AXM Pharma, Inc	Amex	Y	14	2457109	AXM PHARMA INC	42212	0352A	-8100	42212	9
20050128	AXJ	AXM Pharma, Inc	Amex	Y	15	2457109	AXM PHARMA INC	8916	0352A	-33296	8916	10

20050131	AXJ	AXM Pharma, Inc	Amex	Y	16	2457109	AXM PHARMA INC	8716	0352A	-200	8716	11			
20050201	AXJ	AXM Pharma, Inc	Amex	Y	17	2457109	AXM PHARMA INC	57416	0352A	48700	57416	12			
20050202	AXJ	AXM Pharma, Inc	Amex	Y	18	2457109	AXM PHARMA INC	27922	0352A	-29494	27922	13			
20050203	AXJ	AXM Pharma, Inc	Amex	Y	19	2457109	AXM PHARMA INC	11722	0352A	-16200	11722	14			
20050204	AXJ	AXM Pharma, Inc	Amex	Y	20	2457109	AXM PHARMA INC	13722	0352A	2000	13722	15			
20050207	AXJ	AXM Pharma, Inc	Amex	Y	21	2457109	AXM PHARMA INC	13722	0352A	0	13722	16			
20050208	AXJ	AXM Pharma, Inc	Amex	Y	22	2457109	AXM PHARMA INC	13522	0352A	-200	13522	17			
20050209	AXJ	AXM Pharma, Inc	Amex	Y	23	2457109	AXM PHARMA INC	13246	0352A	-276	13246	18			
20050210	AXJ	AXM Pharma, Inc	Amex	Y	24	2457109	AXM PHARMA INC	10746	0352A	-2500	10746	19			
20050211	AXJ	AXM Pharma, Inc	Amex	Y	25	2457109	AXM PHARMA INC	16235	0352A	5489	16235	20			
20050107	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	1	59021W381	MERRILL LYNCH & CO INC JETBLUE	119540	0352A	119540	0	0			
20050110	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	2	59021W381	MERRILL LYNCH & CO INC JETBLUE	120140	0352A	600	0	0			
20050111	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	3	59021W381	MERRILL LYNCH & CO INC JETBLUE	120540	0352A	400	0	0			
20050120	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	1	59021W381	MERRILL LYNCH & CO INC JETBLUE	120190	0352A	120190	0	0			
20050121	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	2	59021W381	MERRILL LYNCH & CO INC JETBLUE	121310	0352A	1120	0	0			
20050124	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	3	59021W381	MERRILL LYNCH & CO INC JETBLUE	119810	0352A	-1500	0	0			
20050125	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	4	59021W381	MERRILL LYNCH & CO INC JETBLUE	120010	0352A	200	200	1			
20050126	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	5	59021W381	MERRILL LYNCH & CO INC JETBLUE	130195	0352A	10185	10385	2			
20050127	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	6	59021W381	MERRILL LYNCH & CO INC JETBLUE	133996	0352A	3801	14186	3			
20050128	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	7	59021W381	MERRILL LYNCH & CO INC JETBLUE	133496	0352A	-500	13686	4			
20050131	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	8	59021W381	MERRILL LYNCH & CO INC JETBLUE	134296	0352A	800	14486	5			
20050201	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	9	59021W381	MERRILL LYNCH & CO INC JETBLUE	133896	0352A	-400	14086	6			
20050202	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	10	59021W381	MERRILL LYNCH & CO INC JETBLUE	134271	0352A	375	14461	7			
20050203	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	11	59021W381	MERRILL LYNCH & CO INC JETBLUE	138017	0352A	3746	18207	8			
20050204	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	12	59021W381	MERRILL LYNCH & CO INC JETBLUE	138917	0352A	900	19107	9			
20050207	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	13	59021W381	MERRILL LYNCH & CO INC JETBLUE	138917	0352A	0	19107	10			
20050208	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	14	59021W381	MERRILL LYNCH & CO INC JETBLUE	138217	0352A	-700	18407	11			
20050209	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	15	59021W381	MERRILL LYNCH & CO INC JETBLUE	138187	0352A	-30	18377	12			
20050210	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	16	59021W381	MERRILL LYNCH & CO INC JETBLUE	132087	0352A	-6100	12277	13			
20050211	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	17	59021W381	MERRILL LYNCH & CO INC JETBLUE	121237	0352A	-10850	1427	14			
20050214	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	18	59021W381	MERRILL LYNCH & CO INC JETBLUE	119736	0352A	-1501	0	0			
20050215	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	19	59021W381	MERRILL LYNCH & CO INC JETBLUE	119736	0352A	0	0	0			
20050216	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	20	59021W381	MERRILL LYNCH & CO INC JETBLUE	119936	0352A	200	200	1			
20050217	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	21	59021W381	MERRILL LYNCH & CO INC JETBLUE	119736	0352A	-200	0	0			
20050218	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	22	59021W381	MERRILL LYNCH & CO INC JETBLUE	119933	0352A	197	197	1			
20050222	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	23	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	-208	0	0			
20050223	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	24	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	0	0	0			
20050224	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	25	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	0	0	0			
20050225	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	26	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	-3	0	0			
20050228	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	27	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0			
20050301	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	28	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0			
20050302	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	29	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0			
20050303	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	30	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0			
20050304	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	31	59021W381	MERRILL LYNCH & CO INC JETBLUE	119722	0352A	0	0	0			
20050307	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	32	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	3	3	1			
20050308	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	33	59021W381	MERRILL LYNCH & CO INC JETBLUE	119725	0352A	0	3	2			
20050309	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	34	59021W381	MERRILL LYNCH & CO INC JETBLUE	120221	0352A	496	499	3			
20050310	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	35	59021W381	MERRILL LYNCH & CO INC JETBLUE	120221	0352A	0	499	4			
20050311	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	36	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	-500	0	0			
20050314	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	37	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	0	0			
20050315	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	38	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	0	0			
20050316	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	39	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	0	0			
20050317	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	40	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	0	0			
20050318	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	41	59021W381	MERRILL LYNCH & CO INC JETBLUE	119841	0352A	120	120	1			
20050321	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	42	59021W381	MERRILL LYNCH & CO INC JETBLUE	119695	0352A	-146	0	0			
20050322	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	43	59021W381	MERRILL LYNCH & CO INC JETBLUE	119695	0352A	0	0	0			
20050323	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	44	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	26	26	1			
20050324	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	45	59021W381	MERRILL LYNCH & CO INC JETBLUE	119721	0352A	0	26	2			
20050328	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	46	59021W381	MERRILL LYNCH & CO INC JETBLUE	119821	0352A	100	126	3			
20050329	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	47	59021W381	MERRILL LYNCH & CO INC JETBLUE	119681	0352A	-140	0	0			
20050330	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	48	59021W381	MERRILL LYNCH & CO INC JETBLUE	117971	0352A	-1710	0	0			
20050331	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	49	59021W381	MERRILL LYNCH & CO INC JETBLUE	117971	0352A	0	0	0			
20050401	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	50	59021W381	MERRILL LYNCH & CO INC JETBLUE	117971	0352A	0	0	0			
20050404	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	51	59021W381	MERRILL LYNCH & CO INC JETBLUE	117971	0352A	0	0	0			
20050405	CSJB	MERRILL LYNCH & CO INC JETBLUE	Q	Y	52	59021W381	MERRILL LYNCH & CO INC JETBLUE	116646	0352A	-1325	0	0			
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	1400	0352A	1400	1400	1			
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	20800	0352A	20800	20800	1			
20050209	IMM	Immtech International, Inc	Amex	Y	23	452519101	IMMTECH INT'L INC	4300	0352A	4300	4300	1			
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	5000	0352A	700	5000	2			
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	6500	0352A	1500	6500	3			
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	9500	0352A	3000	9500	4			
20050215	IMM	Immtech International, Inc	Amex	Y	27	452519101	IMMTECH INT'L INC	36200	0352A	26700	36200	5			
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	35800	0352A	-400	35800	6			
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	36600	0352A	800	36600	7			
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	46000	0352A	9400	46000	8			
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	30850	0352A	-15150	30850	9			
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	26850	0352A	-4000	26850	10			
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	12850	0352A	-14000	12850	11			
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	5425	0352A	-7425	5425	12			
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	5326	0352A	-99	5326	13			
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	4826	0352A	-500	4826	14			
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	18600	0352A	18600	18600	1			
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	1500	0352A	1500	1500	1			
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	3313	0352A	3313	3313	1			
20050131	SONT	SONTRA MED CORP	S	Y	16	83568W 109	SONTRA MED CORP	26250	0352A	26250	26250	1			
20050201	SONT	SONTRA MED CORP	S	Y	17	83568W 109	SONTRA MED CORP	76450	0352A	50200	76450	2			
20050202	SONT	SONTRA MED CORP	S	Y	18	83568W 109	SONTRA MED CORP	86079	0352A	9629	86079	3			
20050203	SONT	SONTRA MED CORP	S	Y	19	83568W 109	SONTRA MED CORP	86079	0352A	0	86079	4			
20050204	SONT	SONTRA MED CORP	S	Y	20	83568W 109	SONTRA MED CORP	86079	0352A	0	86079	5			
20050207	SONT	SONTRA MED CORP	S	Y	21	83568W 109	SONTRA MED CORP	96079	0352A	10000	96079	6			
20050208	SONT	SONTRA MED CORP	S	Y	22	83568W 109	SONTRA MED CORP	112879	0352A	16800	112879	7			
20050209	SONT	SONTRA MED CORP	S	Y	23	83568W 109	SONTRA MED CORP	132879	0352A	20000	132879	8			
20050210	SONT	SONTRA MED CORP	S	Y	24	83568W 109	SONTRA MED CORP	44643	0352A	-88236	44643	9			
20050211	SONT	SONTRA MED CORP	S	Y	25	83568W 109	SONTRA MED CORP	74643	0352A	30000	74643	10			
20050214	SONT	SONTRA MED CORP	S	Y	26	83568W 109	SONTRA MED CORP	75593	0352A	950	75593	11			
20050215	SONT	SONTRA MED CORP	S	Y	27	83568W 109	SONTRA MED CORP	63593	0352A	-12000	63593	12			
20050216	SONT	SONTRA MED CORP	S	Y	28	83568W 109	SONTRA MED CORP	63593	0352A	0	63593	13			
20050217	SONT	SONTRA MED CORP	S	Y	29	83568W 109	SONTRA MED CORP	88475	0352A	24882	88475	14			
20050218	SONT	SONTRA MED CORP	S	Y	30	83568W 109	SONTRA MED CORP	89875	0352A	1400	89875	15			
20050222	SONT	SONTRA MED CORP	S	Y	31	83568W 109	SONTRA MED CORP	97475	0352A	7600	97475	16			
20050223	SONT	SONTRA MED CORP	S	Y	32	83568W 109	SONTRA MED CORP	133475	0352A	36000	133475	17			
20050224	SONT	SONTRA MED CORP	S	Y	33	83568W 109	SONTRA MED CORP	31000	0352A	-102475	31000	18			
20050225	SONT	SONTRA MED CORP	S	Y	34	83568W 109	SONTRA MED CORP	31000	0352A	0	31000	19			
20050228	SONT	SONTRA MED CORP	S	Y	35	83568W 109	SONTRA MED CORP	34800	0352A	3800	34800	20			
20050301	SONT	SONTRA MED CORP	S	Y	36	83568W 109	SONTRA MED CORP	34700	0352A	-100	34700	21			
20050302	SONT	SONTRA MED CORP	S	Y	37	83568W 109	SONTRA MED CORP	9800	0352A	-24900	9800	22			
20050303	SONT	SONTRA MED CORP	S	Y	38	83568W 109	SONTRA MED CORP	9800	0352A	0	9800	23			
20050304	SONT	SONTRA MED CORP	S	Y	39	83568W 109	SONTRA MED CORP	9800	0352A	0	9800	24			
20050308	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	32	913586103	UNIVERSAL GUARDIAN HLDGS INC	281469	0352A	281469	281469	1			
20050309	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	33	913586103	UNIVERSAL GUARDIAN HLDGS INC	22986	0352A	-258483	22986	2			
20050310	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	34	913586103	UNIVERSAL GUARDIAN HLDGS INC	53986	0352A	31000	53986	3			
20050311	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	35	913586103	UNIVERSAL GUARDIAN HLDGS INC	144499	0352A	90513	144499	4			
20050314	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	36	913586103	UNIVERSAL GUARDIAN HLDGS INC	187999	0352A	43500	187999	5			
20050315	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	37	913586103	UNIVERSAL GUARDIAN HLDGS INC	218999	0352A	31000	218999	6			
20050316	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	38	913586103	UNIVERSAL GUARDIAN HLDGS INC	257499	0352A	38500	257499	7			
20050317	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	39	913586103	UNIVERSAL GUARDIAN HLDGS INC	267026	0352A	9527	267026	8			
20050318	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	40	913586103	UNIVERSAL GUARDIAN HLDGS INC	349026	0352A	82000	349026	9			
20050321	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	41	913586103	UNIVERSAL GUARDIAN HLDGS INC	331026	0352A	-18000	331026	10			
20050322	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	42	913586103	UNIVERSAL GUARDIAN HLDGS INC	318026	0352A	-13000	318026	11			
20050323	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	43	913586103	UNIVERSAL GUARDIAN HLDGS INC	487626	0352A	169600	487626	12			
20050324	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	44	913586103	UNIVERSAL GUARDIAN HLDGS INC	181009	0352A	-306617	181009	13			
20050328	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	45	913586103	UNIVERSAL GUARDIAN HLDGS INC	179509	0352A	-1500	179509	14			
20050329	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	46	913586103	UNIVERSAL GUARDIAN HLDGS INC	178509	0352A	-1000	178509	15			
20050330	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	47	913586103	UNIVERSAL GUARDIAN HLDGS INC	46309	0352A	-132200	46309	16			
20050331	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	48	913586103	UNIVERSAL GUARDIAN HLDGS INC	51952	0352A	5643	51952	17			
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	12871	0355A	12871	12871	1			
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	13590	0355A	719	13590	2			
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	29063	0355A	15473	29063	3			
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	38700	0355A	9637	38700	4			
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	48423	0355A	9723	48423	5			
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	46123	0355A	-2300	46123	6			
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	51101	0355A	4978	51101	7			
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	46444	0355A	-4657	46444	8			
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	42433	0355A	-4011	42433	9			
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	49306	0355A	6873	49306	10			
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	7000	0355A	7000	7000	1			
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	41518	0355A	34518	41518	2			
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	43809	0355A	2291	43809	3			
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	43936	0355A	127	43936	4			
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	46898	0355A	2962	46898	5			
20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	46398	0355A	-500	46398	6			

20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	35528	0355A	-10870	35528	7
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	31628	0355A	-3900	31628	8
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	31653	0355A	25	31653	9
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	31541	0355A	-112	31541	10
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	83757	0355A	52216	83757	11
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	86850	0355A	3093	86850	12
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	90861	0355A	4011	90861	13
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	21275	0355A	-69586	21275	14
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	15902	0355A	-5373	15902	15
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	12859	0355A	-3043	12859	16
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	18694	0355A	5835	18694	17
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	28034	0355A	9340	28034	18
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	17868	0355A	-10166	17868	19
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	29170	0355A	11302	29170	20
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	11087	0355A	-18083	11087	21
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	5203	0355A	-5884	5203	22
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP	5618	0355A	5618	5618	1
20050113	ALD	Allied Capital Corporation	NYSE	Y	5	01903Q108	ALLIED CAPITAL CORP	5718	0355A	100	5718	2
20050124	ALD	Allied Capital Corporation	NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP	1378	0355A	1378	1378	1
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	23425	0355A	23425	23425	1
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	9565	0355A	-13860	9565	2
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	1265	0355A	-8300	1265	3
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	8087	0355A	8087	8087	1
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	17435	0355A	17435	17435	1
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	18256	0355A	821	18256	2
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	6712	0355A	-11544	6712	3
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	16913	0355A	10201	16913	4
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	26513	0355A	9600	26513	5
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	15032	0355A	-11481	15032	6
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	24832	0355A	9800	24832	7
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	28132	0355A	3300	28132	8
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	20048	0355A	-8084	20048	9
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	15148	0355A	-4900	15148	10
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	6648	0355A	-8500	6648	11
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	2398	0355A	-4250	2398	12
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	2498	0355A	100	2498	13
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	5448	0355A	2950	5448	14
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	11448	0355A	6000	11448	15
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	7758	0355A	-3690	7758	16
20050107	IMM	Immtech International, Inc	Amex	Y	1	452519101	IMMTECH INT'L INC	3101	0355A	3101	0	0
20050110	IMM	Immtech International, Inc	Amex	Y	2	452519101	IMMTECH INT'L INC	5601	0355A	2500	0	0
20050111	IMM	Immtech International, Inc	Amex	Y	3	452519101	IMMTECH INT'L INC	6175	0355A	574	0	0
20050112	IMM	Immtech International, Inc	Amex	Y	4	452519101	IMMTECH INT'L INC	6375	0355A	200	200	1
20050113	IMM	Immtech International, Inc	Amex	Y	5	452519101	IMMTECH INT'L INC	7475	0355A	1100	1300	2
20050114	IMM	Immtech International, Inc	Amex	Y	6	452519101	IMMTECH INT'L INC	8375	0355A	900	2200	3
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	10310	0355A	1935	4135	4
20050119	IMM	Immtech International, Inc	Amex	Y	8	452519101	IMMTECH INT'L INC	15510	0355A	5200	9335	5
20050120	IMM	Immtech International, Inc	Amex	Y	9	452519101	IMMTECH INT'L INC	18210	0355A	2700	12035	6
20050121	IMM	Immtech International, Inc	Amex	Y	10	452519101	IMMTECH INT'L INC	20210	0355A	2000	14035	7
20050124	IMM	Immtech International, Inc	Amex	Y	11	452519101	IMMTECH INT'L INC	20110	0355A	-100	13935	8
20050125	IMM	Immtech International, Inc	Amex	Y	12	452519101	IMMTECH INT'L INC	20610	0355A	500	14435	9
20050126	IMM	Immtech International, Inc	Amex	Y	13	452519101	IMMTECH INT'L INC	13510	0355A	-7100	7335	10
20050127	IMM	Immtech International, Inc	Amex	Y	14	452519101	IMMTECH INT'L INC	11210	0355A	-2300	5035	11
20050128	IMM	Immtech International, Inc	Amex	Y	15	452519101	IMMTECH INT'L INC	11736	0355A	526	5561	12
20050131	IMM	Immtech International, Inc	Amex	Y	16	452519101	IMMTECH INT'L INC	11836	0355A	100	5661	13
20050201	IMM	Immtech International, Inc	Amex	Y	17	452519101	IMMTECH INT'L INC	10336	0355A	-1500	4161	14
20050202	IMM	Immtech International, Inc	Amex	Y	18	452519101	IMMTECH INT'L INC	7136	0355A	-3200	961	15
20050203	IMM	Immtech International, Inc	Amex	Y	19	452519101	IMMTECH INT'L INC	6136	0355A	-1000	0	0
20050204	IMM	Immtech International, Inc	Amex	Y	20	452519101	IMMTECH INT'L INC	5036	0355A	-1100	0	0
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	1236	0355A	1236	1236	1
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	1236	0355A	0	1236	2
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	236	0355A	-1000	236	3
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	600	0355A	600	600	1
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	1801	0355A	1801	1801	1
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	2101	0355A	300	2101	2
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	4601	0355A	2500	4601	3
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	3401	0355A	-1200	3401	4
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	3601	0355A	200	3601	5
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	5101	0355A	1500	5101	6
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	4001	0355A	-1100	4001	7
20050124	SGI	Silicon Graphics, Inc.	NYSE	Y	2	827056102	SILICON GRAPHICS INC	17209	0355A	17209	0	0
20050125	SGI	Silicon Graphics, Inc.	NYSE	Y	3	827056102	SILICON GRAPHICS INC	53793	0355A	36584	0	0
20050126	SGI	Silicon Graphics, Inc.	NYSE	Y	4	827056102	SILICON GRAPHICS INC	73910	0355A	20117	20117	1
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	126496	0355A	52586	72703	2
20050128	SGI	Silicon Graphics, Inc.	NYSE	Y	6	827056102	SILICON GRAPHICS INC	143998	0355A	17502	90205	3
20050131	SGI	Silicon Graphics, Inc.	NYSE	Y	7	827056102	SILICON GRAPHICS INC	170928	0355A	26930	117135	4
20050201	SGI	Silicon Graphics, Inc.	NYSE	Y	8	827056102	SILICON GRAPHICS INC	123928	0355A	-47000	70135	5
20050202	SGI	Silicon Graphics, Inc.	NYSE	Y	9	827056102	SILICON GRAPHICS INC	139403	0355A	15475	85610	6
20050203	SGI	Silicon Graphics, Inc.	NYSE	Y	10	827056102	SILICON GRAPHICS INC	146403	0355A	7000	92610	7
20050204	SGI	Silicon Graphics, Inc.	NYSE	Y	11	827056102	SILICON GRAPHICS INC	149303	0355A	2900	95510	8
20050207	SGI	Silicon Graphics, Inc.	NYSE	Y	12	827056102	SILICON GRAPHICS INC	139003	0355A	-10300	85210	9
20050208	SGI	Silicon Graphics, Inc.	NYSE	Y	13	827056102	SILICON GRAPHICS INC	170849	0355A	31846	117056	10
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	79409	0355A	-91440	25616	11
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	87909	0355A	8500	34116	12
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	83509	0355A	-4400	29716	13
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	64309	0355A	-19200	10516	14
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	121959	0355A	57650	68166	15
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	110159	0355A	-11800	56366	16
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	100982	0355A	-9177	47189	17
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	123982	0355A	23000	70189	18
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	87233	0355A	-36749	33440	19
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	142453	0355A	55220	88660	20
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	170625	0355A	28172	116832	21
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	163865	0355A	-6760	110072	22
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	147135	0355A	-16730	93342	23
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	128435	0355A	-18700	74642	24
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	97435	0355A	-31000	43642	25
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	131835	0355A	34400	78042	26
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	85835	0355A	-46000	32042	27
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	214328	0355A	128493	160535	28
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	261928	0355A	47600	208135	29
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	223358	0355A	-38570	169565	30
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	219258	0355A	-4100	165465	31
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	227431	0355A	8173	173638	32
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	225031	0355A	-2400	171238	33
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	223831	0355A	-1200	170038	34
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	225031	0355A	1200	171238	35
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	190831	0355A	-34200	137038	36
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	196131	0355A	5300	142338	37
20050207	TREN	TORRENT ENERGY CORP	U	Y	9	89141B108	TORRENT ENERGY CORP	1000	0361A	1000	1000	1
20050208	TREN	TORRENT ENERGY CORP	U	Y	10	89141B108	TORRENT ENERGY CORP	1000	0361A	0	1000	2
20050209	TREN	TORRENT ENERGY CORP	U	Y	11	89141B108	TORRENT ENERGY CORP	4000	0361A	3000	4000	3
20050209	TREN	TORRENT ENERGY CORP	U	Y	11	89141B108	TORRENT ENERGY CORP	1000	0361A	1000	1000	1
20050210	TREN	TORRENT ENERGY CORP	U	Y	12	89141B108	TORRENT ENERGY CORP	8500	0361A	7500	8500	2
20050211	TREN	TORRENT ENERGY CORP	U	Y	13	89141B108	TORRENT ENERGY CORP	15000	0361A	6500	15000	3
20050214	TREN	TORRENT ENERGY CORP	U	Y	14	89141B108	TORRENT ENERGY CORP	15000	0361A	0	15000	4
20050215	TREN	TORRENT ENERGY CORP	U	Y	15	89141B108	TORRENT ENERGY CORP	15000	0361A	0	15000	5
20050216	TREN	TORRENT ENERGY CORP	U	Y	16	89141B108	TORRENT ENERGY CORP	20000	0361A	5000	20000	6
20050216	TREN	TORRENT ENERGY CORP	U	Y	16	89141B108	TORRENT ENERGY CORP	15000	0361A	15000	15000	1
20050217	TREN	TORRENT ENERGY CORP	U	Y	17	89141B108	TORRENT ENERGY CORP	65500	0361A	50500	65500	2
20050218	TREN	TORRENT ENERGY CORP	U	Y	18	89141B108	TORRENT ENERGY CORP	65500	0361A	0	65500	3
20050222	TREN	TORRENT ENERGY CORP	U	Y	19	89141B108	TORRENT ENERGY CORP	85000	0361A	19500	85000	4
20050223	TREN	TORRENT ENERGY CORP	U	Y	20	89141B108	TORRENT ENERGY CORP	85000	0361A	0	85000	5
20050224	TREN	TORRENT ENERGY CORP	U	Y	21	89141B108	TORRENT ENERGY CORP	92000	0361A	7000	92000	6
20050225	TREN	TORRENT ENERGY CORP	U	Y	22	89141B108	TORRENT ENERGY CORP	91500	0361A	-500	91500	7
20050228	TREN	TORRENT ENERGY CORP	U	Y	23	89141B108	TORRENT ENERGY CORP	90000	0361A	-1500	90000	8
20050301	TREN	TORRENT ENERGY CORP	U	Y	24	89141B108	TORRENT ENERGY CORP	87500	0361A	-2500	87500	9
20050302	TREN	TORRENT ENERGY CORP	U	Y	25	89141B108	TORRENT ENERGY CORP	55000	0361A	-32500	55000	10
20050303	TREN	TORRENT ENERGY CORP	U	Y	26	89141B108	TORRENT ENERGY CORP	58000	0361A	3000	58000	11
20050304	TREN	TORRENT ENERGY CORP	U	Y	27	89141B108	TORRENT ENERGY CORP	57000	0361A	-1000	57000	12
20050307	TREN	TORRENT ENERGY CORP	U	Y	28	89141B108	TORRENT ENERGY CORP	57000	0361A	0	57000	13
20050308	TREN	TORRENT ENERGY CORP	U	Y	29	89141B108	TORRENT ENERGY CORP	57000	0361A	0	57000	14
20050309	TREN	TORRENT ENERGY CORP	U	Y	30	89141B108	TORRENT ENERGY CORP	57000	0361A	0	57000	15
20050310	TREN	TORRENT ENERGY CORP	U	Y	31	89141B108	TORRENT ENERGY CORP	36000	0361A	-21000	36000	16
20050311	TREN	TORRENT ENERGY CORP	U	Y	32	89141B108	TORRENT ENERGY CORP	29000	0361A	-7000	29000	17
20050314	TREN	TORRENT ENERGY CORP	U	Y	33	89141B108	TORRENT ENERGY CORP	24000	0361A	-5000	24000	18
20050315	TREN	TORRENT ENERGY CORP	U	Y	34	89141B108	TORRENT ENERGY CORP	23000	0361A	-1000	23000	19
20050316	TREN	TORRENT ENERGY CORP	U	Y	35	89141B108	TORRENT ENERGY CORP	1000	0361A	-22000	1000	20
20050317	TREN	TORRENT ENERGY CORP	U	Y	36	89141B108	TORRENT ENERGY CORP	1000	0361A	0	1000	21
20050318	TREN	TORRENT ENERGY CORP	U	Y	37	89141B108	TORRENT ENERGY CORP	1000	0361A	0	1000	22
20050322	TREN	TORRENT ENERGY CORP	U	Y	39	89141B108	TORRENT ENERGY CORP	1000	0361A	1000	1000	1

20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	100	0364A	100	100	1
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	500	0364A	400	500	2
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	2400	0364A	1900	2400	3
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	2500	0364A	100	2500	4
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	1440	0364A	-1060	1440	5
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	5140	0364A	3700	5140	6
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	4140	0364A	-1000	4140	7
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	35240	0364A	31100	35240	8
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	35240	0364A	0	35240	9
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	35240	0364A	0	35240	10
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	33240	0364A	-2000	33240	11
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	13200	0364A	-20040	13200	12
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	5200	0364A	-8000	5200	13
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	4700	0364A	-500	4700	14
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	3026	0364A	3026	3026	1
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	41150	0364A	38124	41150	2
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	36750	0364A	-4400	36750	3
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	42050	0364A	5300	42050	4
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	30650	0364A	-11400	30650	5
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	38950	0364A	8300	38950	6
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	39450	0364A	500	39450	7
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	73950	0364A	34500	73950	8
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	34450	0364A	-39500	34450	9
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	27750	0364A	27750	27750	1
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	3450	0364A	3450	3450	1
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	1000	0364A	1000	1000	1
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	1550	0364A	550	1550	2
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	10065	0385A	10065	0	0
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	5315	0385A	-4750	0	0
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	1761	0385A	-3554	0	0
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	5339	0385A	3578	3578	1
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	3274	0385A	-2065	1513	2
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	588	0385A	-2686	0	0
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	435	0385A	435	435	1
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	255	0385A	255	255	1
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	4865	0385A	4610	4865	2
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	2520	0385A	-2345	2520	3
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	5331	0385A	2811	5331	4
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	5371	0385A	40	5371	5
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	5241	0385A	-130	5241	6
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	4536	0385A	-705	4536	7
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	7901	0385A	3365	7901	8
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	5663	0385A	-2238	5663	9
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	6416	0385A	753	6416	10
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	5016	0385A	-1400	5016	11
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	19002	0385A	13986	19002	12
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	17755	0385A	-1247	17755	13
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	19667	0385A	1912	19667	14
20050111	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	3	02886P109	AMERICAN PHARMACCUTICAL PARTNE	2084	0385A	2084	0	0
20050113	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	5	02886P109	AMERICAN PHARMACCUTICAL PARTNE	972	0385A	972	972	1
20050114	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	6	02886P109	AMERICAN PHARMACCUTICAL PARTNE	19529	0385A	18557	19529	2
20050118	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	7	02886P109	AMERICAN PHARMACCUTICAL PARTNE	28449	0385A	8920	28449	3
20050119	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	8	02886P109	AMERICAN PHARMACCUTICAL PARTNE	21509	0385A	-6940	21509	4
20050120	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	9	02886P109	AMERICAN PHARMACCUTICAL PARTNE	25414	0385A	3905	25414	5
20050121	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	10	02886P109	AMERICAN PHARMACCUTICAL PARTNE	37839	0385A	12425	37839	6
20050124	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	11	02886P109	AMERICAN PHARMACCUTICAL PARTNE	39832	0385A	1993	39832	7
20050125	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	12	02886P109	AMERICAN PHARMACCUTICAL PARTNE	9852	0385A	-29980	9852	8
20050126	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	13	02886P109	AMERICAN PHARMACCUTICAL PARTNE	54801	0385A	44949	54801	9
20050127	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	14	02886P109	AMERICAN PHARMACCUTICAL PARTNE	50744	0385A	-4057	50744	10
20050128	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	15	02886P109	AMERICAN PHARMACCUTICAL PARTNE	56136	0385A	5392	56136	11
20050131	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	16	02886P109	AMERICAN PHARMACCUTICAL PARTNE	55917	0385A	-219	55917	12
20050201	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	17	02886P109	AMERICAN PHARMACCUTICAL PARTNE	53528	0385A	-2389	53528	13
20050202	APPX	AMERICAN PHARMACCUTICAL PARTNE	Q	Y	18	02886P109	AMERICAN PHARMACCUTICAL PARTNE	42120	0385A	-11408	42120	14
20050126	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	4	G36535113	FOSTER WHEELER WTS (CC-DM)	4500	0385A	4500	4500	1
20050127	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	5	G36535113	FOSTER WHEELER WTS (CC-DM)	36650	0385A	32150	36650	2
20050128	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	6	G36535113	FOSTER WHEELER WTS (CC-DM)	37250	0385A	600	37250	3
20050131	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	7	G36535113	FOSTER WHEELER WTS (CC-DM)	37250	0385A	0	37250	4
20050201	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	8	G36535113	FOSTER WHEELER WTS (CC-DM)	37500	0385A	250	37500	5
20050202	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	9	G36535113	FOSTER WHEELER WTS (CC-DM)	37600	0385A	100	37600	6
20050203	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	10	G36535113	FOSTER WHEELER WTS (CC-DM)	35275	0385A	-2325	35275	7
20050204	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	11	G36535113	FOSTER WHEELER WTS (CC-DM)	8768	0385A	-26507	8768	8
20050207	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	12	G36535113	FOSTER WHEELER WTS (CC-DM)	23498	0385A	14730	23498	9
20050208	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	13	G36535113	FOSTER WHEELER WTS (CC-DM)	23498	0385A	0	23498	10
20050209	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	14	G36535113	FOSTER WHEELER WTS (CC-DM)	21898	0385A	-1600	21898	11
20050210	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	15	G36535113	FOSTER WHEELER WTS (CC-DM)	40638	0385A	18740	40638	12
20050211	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	16	G36535113	FOSTER WHEELER WTS (CC-DM)	33348	0385A	-7290	33348	13
20050214	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	17	G36535113	FOSTER WHEELER WTS (CC-DM)	43698	0385A	10350	43698	14
20050215	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	18	G36535113	FOSTER WHEELER WTS (CC-DM)	43098	0385A	-600	43098	15
20050216	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	19	G36535113	FOSTER WHEELER WTS (CC-DM)	42548	0385A	-550	42548	16
20050217	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	20	G36535113	FOSTER WHEELER WTS (CC-DM)	23688	0385A	-18860	23688	17
20050218	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	21	G36535113	FOSTER WHEELER WTS (CC-DM)	21648	0385A	-2040	21648	18
20050222	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	22	G36535113	FOSTER WHEELER WTS (CC-DM)	23248	0385A	1600	23248	19
20050223	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	23	G36535113	FOSTER WHEELER WTS (CC-DM)	18898	0385A	-4350	18898	20
20050224	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	24	G36535113	FOSTER WHEELER WTS (CC-DM)	19898	0385A	1000	19898	21
20050225	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	25	G36535113	FOSTER WHEELER WTS (CC-DM)	20298	0385A	400	20298	22
20050228	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	26	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	-1800	18498	23
20050301	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	27	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	0	18498	24
20050302	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	28	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	0	18498	25
20050303	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	29	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	0	18498	26
20050304	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	30	G36535113	FOSTER WHEELER WTS (CC-DM)	18498	0385A	0	18498	27
20050307	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	31	G36535113	FOSTER WHEELER WTS (CC-DM)	19275	0385A	777	19275	28
20050308	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	32	G36535113	FOSTER WHEELER WTS (CC-DM)	23198	0385A	3923	23198	29
20050309	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	33	G36535113	FOSTER WHEELER WTS (CC-DM)	19376	0385A	-3822	19376	30
20050310	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	34	G36535113	FOSTER WHEELER WTS (CC-DM)	23598	0385A	4222	23598	31
20050311	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	35	G36535113	FOSTER WHEELER WTS (CC-DM)	21298	0385A	-2300	21298	32
20050314	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	36	G36535113	FOSTER WHEELER WTS (CC-DM)	20898	0385A	-400	20898	33
20050315	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	37	G36535113	FOSTER WHEELER WTS (CC-DM)	21948	0385A	1050	21948	34
20050316	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	38	G36535113	FOSTER WHEELER WTS (CC-DM)	14298	0385A	-7650	14298	35
20050317	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	39	G36535113	FOSTER WHEELER WTS (CC-DM)	19298	0385A	5000	19298	36
20050318	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	40	G36535113	FOSTER WHEELER WTS (CC-DM)	21398	0385A	2100	21398	37
20050321	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	41	G36535113	FOSTER WHEELER WTS (CC-DM)	21598	0385A	200	21598	38
20050322	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	42	G36535113	FOSTER WHEELER WTS (CC-DM)	21598	0385A	0	21598	39
20050323	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	43	G36535113	FOSTER WHEELER WTS (CC-DM)	21898	0385A	300	21898	40
20050324	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	44	G36535113	FOSTER WHEELER WTS (CC-DM)	21898	0385A	0	21898	41
20050328	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	45	G36535113	FOSTER WHEELER WTS (CC-DM)	22398	0385A	500	22398	42
20050329	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	46	G36535113	FOSTER WHEELER WTS (CC-DM)	22398	0385A	0	22398	43
20050330	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	47	G36535113	FOSTER WHEELER WTS (CC-DM)	22552	0385A	154	22552	44
20050331	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	48	G36535113	FOSTER WHEELER WTS (CC-DM)	22052	0385A	-500	22052	45
20050401	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	49	G36535113	FOSTER WHEELER WTS (CC-DM)	17498	0385A	-4554	17498	46
20050404	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	50	G36535113	FOSTER WHEELER WTS (CC-DM)	22498	0385A	5000	22498	47
20050405	FWHWF	FOSTER WHEELER WTS (CC-DM)	U	Y	51	G36535113	FOSTER WHEELER WTS (CC-DM)	22498	0385A	0	22498	48
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6050	0385A	6050	6050	1
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	11144	0385A	5094	11144	2
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	8895	0385A	-2249	8895	3
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	9023	0385A	128	9023	4
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1400	0385A	1400	1400	1
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1076	0385A	1076	1076	1
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	9	0385A	9	9	1
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2898	0385A	2898	2898	1
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2898	0385A	0	2898	2
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2175	0385A	-723	2175	3
20050318	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	49	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	5871	0385A	3696	5871	4
20050321	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	50	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3988	0385A	-1883	3988	5
20050322	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	51	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4693	0385A	705	4693	6
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3765	0385A	-928	3765	7
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4765	0385A	1000	4765	8
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4765	0385A	0	4765	9
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4865	0385A	100	4865	10
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6781	0385A	1916	6781	11
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6781	0385A	0	6781	12
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6781	0385A	0	6781	13
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6881	0385A	100	6881	14
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6061	0385A	-820	6061	15
20050126	LF	LeapFrog Enterprises, Inc.	NYSE	Y	4	52186N106	LEAPFROG ENTERPRISES INC.	6597	0385A	6597	6597	1
20050127	LF	LeapFrog Enterprises, Inc.	NYSE	Y	5	52186N106	LEAPFROG ENTERPRISES INC.	13838	0385A	7241	13838	2
20050128	LF	LeapFrog Enterprises, Inc.	NYSE	Y	6	52186N106	LEAPFROG ENTERPRISES INC.	241	0385A	-13597	241	3
20050131	LF	LeapFrog Enterprises, Inc.	NYSE	Y	7	52186N106	LEAPFROG ENTERPRISES INC.	18461	0385A	18220	18461	4
20050201	LF	LeapFrog Enterprises, Inc.	NYSE	Y	8	52186N106	LEAPFROG ENTERPRISES INC.	12561	0385A	-5900	12561	5
20050202	LF	LeapFrog Enterprises, Inc.	NYSE	Y	9	52186N106	LEAPFROG ENTERPRISES INC.	16652	0385A	4091	16652	6
20050203	LF	LeapFrog Enterprises, Inc.	NYSE	Y	10	52186N106	LEAPFROG ENTERPRISES INC.	17790	0385A	1138	17790	7
20050301	LF	LeapFrog Enterprises, Inc.	NYSE	Y	2	52186N106	LEAPFROG ENTERPRISES INC.	4969	0385A	4969	0	0

20050304	LF	LeapFrog Enterprises, Inc.	NYSE	Y	5	52186N106	LEAPFROG ENTERPRISES INC.	16757	0385A	16757	16757	1
20050307	LF	LeapFrog Enterprises, Inc.	NYSE	Y	6	52186N106	LEAPFROG ENTERPRISES INC.	2685	0385A	-14072	2685	2
20050314	LF	LeapFrog Enterprises, Inc.	NYSE	Y	11	52186N106	LEAPFROG ENTERPRISES INC.	3810	0385A	3810	3810	1
20050315	LF	LeapFrog Enterprises, Inc.	NYSE	Y	12	52186N106	LEAPFROG ENTERPRISES INC.	6020	0385A	2210	6020	2
20050316	LF	LeapFrog Enterprises, Inc.	NYSE	Y	13	52186N106	LEAPFROG ENTERPRISES INC.	17896	0385A	11876	17896	3
20050317	LF	LeapFrog Enterprises, Inc.	NYSE	Y	14	52186N106	LEAPFROG ENTERPRISES INC.	11846	0385A	-6050	11846	4
20050318	LF	LeapFrog Enterprises, Inc.	NYSE	Y	15	52186N106	LEAPFROG ENTERPRISES INC.	19642	0385A	7796	19642	5
20050321	LF	LeapFrog Enterprises, Inc.	NYSE	Y	16	52186N106	LEAPFROG ENTERPRISES INC.	7407	0385A	-12235	7407	6
20050322	LF	LeapFrog Enterprises, Inc.	NYSE	Y	17	52186N106	LEAPFROG ENTERPRISES INC.	2025	0385A	-5382	2025	7
20050323	LF	LeapFrog Enterprises, Inc.	NYSE	Y	18	52186N106	LEAPFROG ENTERPRISES INC.	7996	0385A	5971	7996	8
20050324	LF	LeapFrog Enterprises, Inc.	NYSE	Y	19	52186N106	LEAPFROG ENTERPRISES INC.	9211	0385A	1215	9211	9
20050328	LF	LeapFrog Enterprises, Inc.	NYSE	Y	20	52186N106	LEAPFROG ENTERPRISES INC.	6694	0385A	-2517	6694	10
20050329	LF	LeapFrog Enterprises, Inc.	NYSE	Y	21	52186N106	LEAPFROG ENTERPRISES INC.	9244	0385A	2550	9244	11
20050330	LF	LeapFrog Enterprises, Inc.	NYSE	Y	22	52186N106	LEAPFROG ENTERPRISES INC.	1488	0385A	-7756	1488	12
20050331	LF	LeapFrog Enterprises, Inc.	NYSE	Y	23	52186N106	LEAPFROG ENTERPRISES INC.	2490	0385A	1002	2490	13
20050401	LF	LeapFrog Enterprises, Inc.	NYSE	Y	24	52186N106	LEAPFROG ENTERPRISES INC.	1442	0385A	-1048	1442	14
20050404	LF	LeapFrog Enterprises, Inc.	NYSE	Y	25	52186N106	LEAPFROG ENTERPRISES INC.	2006	0385A	564	2006	15
20050208	LMII	LMIC INC	U	Y	1	539440107	LMIC INC	97000	0385A	97000	0	0
20050209	LMII	LMIC INC	U	Y	2	539440107	LMIC INC	97000	0385A	0	0	0
20050210	LMII	LMIC INC	U	Y	3	539440107	LMIC INC	97000	0385A	0	0	0
20050211	LMII	LMIC INC	U	Y	4	539440107	LMIC INC	97000	0385A	0	0	0
20050214	LMII	LMIC INC	U	Y	5	539440107	LMIC INC	94000	0385A	-3000	0	0
20050215	LMII	LMIC INC	U	Y	6	539440107	LMIC INC	100000	0385A	6000	6000	1
20050216	LMII	LMIC INC	U	Y	7	539440107	LMIC INC	100000	0385A	0	6000	2
20050217	LMII	LMIC INC	U	Y	8	539440107	LMIC INC	100000	0385A	0	6000	3
20050218	LMII	LMIC INC	U	Y	9	539440107	LMIC INC	100000	0385A	0	6000	4
20050222	LMII	LMIC INC	U	Y	10	539440107	LMIC INC	100000	0385A	0	6000	5
20050223	LMII	LMIC INC	U	Y	11	539440107	LMIC INC	100000	0385A	0	6000	6
20050224	LMII	LMIC INC	U	Y	12	539440107	LMIC INC	98000	0385A	-2000	4000	7
20050225	LMII	LMIC INC	U	Y	13	539440107	LMIC INC	100000	0385A	2000	6000	8
20050228	LMII	LMIC INC	U	Y	14	539440107	LMIC INC	100000	0385A	0	6000	9
20050301	LMII	LMIC INC	U	Y	15	539440107	LMIC INC	100000	0385A	0	6000	10
20050302	LMII	LMIC INC	U	Y	16	539440107	LMIC INC	100000	0385A	0	6000	11
20050303	LMII	LMIC INC	U	Y	17	539440107	LMIC INC	100000	0385A	0	6000	12
20050304	LMII	LMIC INC	U	Y	18	539440107	LMIC INC	98000	0385A	-2000	4000	13
20050307	LMII	LMIC INC	U	Y	19	539440107	LMIC INC	100000	0385A	2000	6000	14
20050308	LMII	LMIC INC	U	Y	20	539440107	LMIC INC	92000	0385A	-8000	0	0
20050309	LMII	LMIC INC	U	Y	21	539440107	LMIC INC	81434	0385A	-10566	0	0
20050310	LMII	LMIC INC	U	Y	22	539440107	LMIC INC	79334	0385A	-2100	0	0
20050311	LMII	LMIC INC	U	Y	23	539440107	LMIC INC	79914	0385A	580	580	1
20050107	NFLX	NETFLIX COM INC	Q	Y	1	64110L106	NETFLIX COM INC	3829	0385A	3829	0	0
20050125	NFLX	NETFLIX COM INC	Q	Y	12	64110L106	NETFLIX COM INC	343	0385A	343	343	1
20050131	NFLX	NETFLIX COM INC	Q	Y	16	64110L106	NETFLIX COM INC	5896	0385A	5896	5896	1
20050201	NFLX	NETFLIX COM INC	Q	Y	17	64110L106	NETFLIX COM INC	14946	0385A	9050	14946	2
20050202	NFLX	NETFLIX COM INC	Q	Y	18	64110L106	NETFLIX COM INC	17113	0385A	2167	17113	3
20050203	NFLX	NETFLIX COM INC	Q	Y	19	64110L106	NETFLIX COM INC	20484	0385A	3371	20484	4
20050204	NFLX	NETFLIX COM INC	Q	Y	20	64110L106	NETFLIX COM INC	16541	0385A	-3943	16541	5
20050207	NFLX	NETFLIX COM INC	Q	Y	21	64110L106	NETFLIX COM INC	14101	0385A	-2440	14101	6
20050208	NFLX	NETFLIX COM INC	Q	Y	22	64110L106	NETFLIX COM INC	45817	0385A	31716	45817	7
20050209	NFLX	NETFLIX COM INC	Q	Y	23	64110L106	NETFLIX COM INC	27291	0385A	-18526	27291	8
20050210	NFLX	NETFLIX COM INC	Q	Y	24	64110L106	NETFLIX COM INC	21206	0385A	-6085	21206	9
20050211	NFLX	NETFLIX COM INC	Q	Y	25	64110L106	NETFLIX COM INC	40258	0385A	19052	40258	10
20050214	NFLX	NETFLIX COM INC	Q	Y	26	64110L106	NETFLIX COM INC	42745	0385A	2487	42745	11
20050215	NFLX	NETFLIX COM INC	Q	Y	27	64110L106	NETFLIX COM INC	62545	0385A	19800	62545	12
20050216	NFLX	NETFLIX COM INC	Q	Y	28	64110L106	NETFLIX COM INC	65923	0385A	3378	65923	13
20050217	NFLX	NETFLIX COM INC	Q	Y	29	64110L106	NETFLIX COM INC	68856	0385A	2933	68856	14
20050218	NFLX	NETFLIX COM INC	Q	Y	30	64110L106	NETFLIX COM INC	67275	0385A	-1581	67275	15
20050222	NFLX	NETFLIX COM INC	Q	Y	31	64110L106	NETFLIX COM INC	49201	0385A	-18074	49201	16
20050223	NFLX	NETFLIX COM INC	Q	Y	32	64110L106	NETFLIX COM INC	11351	0385A	-37850	11351	17
20050224	NFLX	NETFLIX COM INC	Q	Y	33	64110L106	NETFLIX COM INC	39218	0385A	27867	39218	18
20050225	NFLX	NETFLIX COM INC	Q	Y	34	64110L106	NETFLIX COM INC	48231	0385A	9013	48231	19
20050228	NFLX	NETFLIX COM INC	Q	Y	35	64110L106	NETFLIX COM INC	43108	0385A	-5123	43108	20
20050301	NFLX	NETFLIX COM INC	Q	Y	36	64110L106	NETFLIX COM INC	56344	0385A	13236	56344	21
20050302	NFLX	NETFLIX COM INC	Q	Y	37	64110L106	NETFLIX COM INC	62009	0385A	5665	62009	22
20050303	NFLX	NETFLIX COM INC	Q	Y	38	64110L106	NETFLIX COM INC	58394	0385A	-3615	58394	23
20050304	NFLX	NETFLIX COM INC	Q	Y	39	64110L106	NETFLIX COM INC	66035	0385A	7641	66035	24
20050307	NFLX	NETFLIX COM INC	Q	Y	40	64110L106	NETFLIX COM INC	66566	0385A	531	66566	25
20050308	NFLX	NETFLIX COM INC	Q	Y	41	64110L106	NETFLIX COM INC	65073	0385A	-1493	65073	26
20050118	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	3	903849107	ULTIMATE ELECTRONICS INC	68958	0385A	68958	0	0
20050119	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	4	903849107	ULTIMATE ELECTRONICS INC	11479	0385A	-57479	0	0
20050120	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	5	903849107	ULTIMATE ELECTRONICS INC	70198	0385A	58719	58719	1
20050121	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	6	903849107	ULTIMATE ELECTRONICS INC	52694	0385A	-17514	41205	2
20050124	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	7	903849107	ULTIMATE ELECTRONICS INC	54306	0385A	1622	42827	3
20050125	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	8	903849107	ULTIMATE ELECTRONICS INC	58592	0385A	4286	47113	4
20050126	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	9	903849107	ULTIMATE ELECTRONICS INC	75102	0385A	16510	63623	5
20050127	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	10	903849107	ULTIMATE ELECTRONICS INC	74755	0385A	-347	63276	6
20050128	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	11	903849107	ULTIMATE ELECTRONICS INC	68340	0385A	-6415	56861	7
20050131	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	12	903849107	ULTIMATE ELECTRONICS INC	62575	0385A	-5765	51096	8
20050201	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	13	903849107	ULTIMATE ELECTRONICS INC	61225	0385A	-1350	49746	9
20050202	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	14	903849107	ULTIMATE ELECTRONICS INC	60125	0385A	-1100	48646	10
20050203	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	15	903849107	ULTIMATE ELECTRONICS INC	58825	0385A	-1300	47346	11
20050204	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	16	903849107	ULTIMATE ELECTRONICS INC	52037	0385A	-6788	40558	12
20050207	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	17	903849107	ULTIMATE ELECTRONICS INC	52437	0385A	400	40958	13
20050208	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	18	903849107	ULTIMATE ELECTRONICS INC	57972	0385A	5535	46493	14
20050209	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	19	903849107	ULTIMATE ELECTRONICS INC	58634	0385A	662	47155	15
20050210	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	20	903849107	ULTIMATE ELECTRONICS INC	62414	0385A	3780	50935	16
20050211	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	21	903849107	ULTIMATE ELECTRONICS INC	61699	0385A	-715	50220	17
20050214	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	22	903849107	ULTIMATE ELECTRONICS INC	62318	0385A	619	50839	18
20050215	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	23	903849107	ULTIMATE ELECTRONICS INC	62718	0385A	400	51239	19
20050216	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	24	903849107	ULTIMATE ELECTRONICS INC	60067	0385A	-2651	48588	20
20050217	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	25	903849107	ULTIMATE ELECTRONICS INC	59167	0385A	-900	47688	21
20050218	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	26	903849107	ULTIMATE ELECTRONICS INC	58631	0385A	-536	47152	22
20050222	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	27	903849107	ULTIMATE ELECTRONICS INC	6223	0385A	-52408	0	0
20050304	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	35	903849107	ULTIMATE ELECTRONICS INC	26392	0385A	26392	26392	1
20050307	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	36	903849107	ULTIMATE ELECTRONICS INC	30800	0385A	4408	30800	2
20050308	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	37	903849107	ULTIMATE ELECTRONICS INC	32750	0385A	1950	32750	3
20050309	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	38	903849107	ULTIMATE ELECTRONICS INC	34750	0385A	2000	34750	4
20050310	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	39	903849107	ULTIMATE ELECTRONICS INC	40000	0385A	5250	40000	5
20050311	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	40	903849107	ULTIMATE ELECTRONICS INC	43168	0385A	3168	43168	6
20050314	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	41	903849107	ULTIMATE ELECTRONICS INC	53800	0385A	10632	53800	7
20050315	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	42	903849107	ULTIMATE ELECTRONICS INC	53800	0385A	0	53800	8
20050316	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	43	903849107	ULTIMATE ELECTRONICS INC	47900	0385A	-5900	47900	9
20050317	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	44	903849107	ULTIMATE ELECTRONICS INC	48300	0385A	400	48300	10
20050318	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	45	903849107	ULTIMATE ELECTRONICS INC	47800	0385A	-500	47800	11
20050321	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	46	903849107	ULTIMATE ELECTRONICS INC	54400	0385A	6600	54400	12
20050322	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	47	903849107	ULTIMATE ELECTRONICS INC	52745	0385A	-1655	52745	13
20050323	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	48	903849107	ULTIMATE ELECTRONICS INC	52745	0385A	0	52745	14
20050324	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	49	903849107	ULTIMATE ELECTRONICS INC	53445	0385A	700	53445	15
20050328	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	50	903849107	ULTIMATE ELECTRONICS INC	52200	0385A	-1245	52200	16
20050329	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	51	903849107	ULTIMATE ELECTRONICS INC	41775	0385A	-10425	41775	17
20050330	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	52	903849107	ULTIMATE ELECTRONICS INC	26790	0385A	-14985	26790	18
20050331	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	53	903849107	ULTIMATE ELECTRONICS INC	25500	0385A	-1290	25500	19
20050401	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	54	903849107	ULTIMATE ELECTRONICS INC	21500	0385A	-4000	21500	20
20050404	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	55	903849107	ULTIMATE ELECTRONICS INC	4300	0385A	-17200	4300	21
20050310	NYC	iShares Trust	NYSE	Y	11	464287143	ISHARES NYSE COMPOSITE INDEX F	334	0407A	334	334	1
20050311	NYC	iShares Trust	NYSE	Y	12	464287143	ISHARES NYSE COMPOSITE INDEX F	1473	0407A	1139	1473	2
20050314	NYC	iShares Trust	NYSE	Y	13	464287143	ISHARES NYSE COMPOSITE INDEX F	1679	0407A	206	1679	3
20050315	NYC	iShares Trust	NYSE	Y	14	464287143	ISHARES NYSE COMPOSITE INDEX F	1989	0407A	310	1989	4
20050316	NYC	iShares Trust	NYSE	Y	15	464287143	ISHARES NYSE COMPOSITE INDEX F	2504	0407A	515	2504	5
20050317	NYC	iShares Trust	NYSE	Y	16	464287143	ISHARES NYSE COMPOSITE INDEX F	3334	0407A	830	3334	6
20050318	NYC	iShares Trust	NYSE	Y	17	464287143	ISHARES NYSE COMPOSITE INDEX F	3335	0407A	1	3335	7
20050321	NYC	iShares Trust	NYSE	Y	18	464287143	ISHARES NYSE COMPOSITE INDEX F	4427	0407A	1092	4427	8
20050322	NYC	iShares Trust	NYSE	Y	19	464287143	ISHARES NYSE COMPOSITE INDEX F	4401	0407A	-26	4401	9
20050323	NYC	iShares Trust	NYSE	Y	20	464287143	ISHARES NYSE COMPOSITE INDEX F	3621	0407A	-780	3621	10
20050324	NYC	iShares Trust	NYSE	Y	21	464287143	ISHARES NYSE COMPOSITE INDEX F	3631	0407A	10	3631	11
20050328	NYC	iShares Trust	NYSE	Y	22	464287143	ISHARES NYSE COMPOSITE INDEX F	3782	0407A	151	3782	12
20050329	NYC	iShares Trust	NYSE	Y	23	464287143	ISHARES NYSE COMPOSITE INDEX F	3076	0407A	-706	3076	13
20050330	NYC	iShares Trust	NYSE	Y	24	464287143	ISHARES NYSE COMPOSITE INDEX F	3076	0407A	0	3076	14
20050331	NYC	iShares Trust	NYSE	Y	25	464287143	ISHARES NYSE COMPOSITE INDEX F	878	0407A	-2198	878	15
20050401	NYC	iShares Trust	NYSE	Y	26	464287143	ISHARES NYSE COMPOSITE INDEX F	1006	0407A	128	1006	16
20050404	NYC	iShares Trust	NYSE	Y	27	464287143	ISHARES NYSE COMPOSITE INDEX F	3641	0407A	2635	3641	17
20050405	NYC	iShares Trust	NYSE	Y	28	464287143	ISHARES NYSE COMPOSITE INDEX F	4662	0407A	1021	4662	18
20050107	AAR	AMR Corporation	NYSE	Y	1	1765866	AMR CRP 7.875% (PINES) 7/13/39	1420	0418A	1420	0	0
20050111	AAR	AMR Corporation	NYSE	Y	3	1765866	AMR CRP 7.875% (PINES) 7/13/39	3278	0418A	3278	0	0
20050113	AAR	AMR Corporation	NYSE	Y	5	1765866	AMR CRP 7.875% (PINES) 7/13/39	355	0418A	355	355	1
20050114	AAR	AMR Corporation	NYSE	Y	6	1765866	AMR CRP 7.875% (PINES) 7/13/39	1621	0418A	1266	1621	2
20050118	AAR	AMR Corporation	NYSE	Y	7	1765866	AMR CRP 7.875% (PINES) 7/13/39	1200	0418A	-421	1200	3
20050119	AAR	AMR Corporation	NYSE	Y	8	1765866	AMR CRP 7.875% (PINES) 7/13/39	3320	0418A	2120	3320	4
20050120	AAR	AMR Corporation	NYSE	Y	9	1765866	AMR CRP 7.875% (PINES) 7/13/39	3055	0418A	-265	3055	5
20050121	AAR	AMR Corporation	NYSE	Y	10	1765866	AMR CRP 7.875% (PINES) 7/13/39	2540	0418A	-515	2540	6
20050124	AAR	AMR Corporation	NYSE	Y	11	1765866	AMR CRP 7.875% (PINES) 7/13/39	2400	0418A	-140	2400	7

20050125	AAR	AMR Corporation	NYSE	Y	12	1765866	AMR CRP 7.875% (PINES) 7/13/39	2400	0418A	0	2400	8
20050126	AAR	AMR Corporation	NYSE	Y	13	1765866	AMR CRP 7.875% (PINES) 7/13/39	2215	0418A	-185	2215	9
20050127	AAR	AMR Corporation	NYSE	Y	14	1765866	AMR CRP 7.875% (PINES) 7/13/39	2015	0418A	-200	2015	10
20050128	AAR	AMR Corporation	NYSE	Y	15	1765866	AMR CRP 7.875% (PINES) 7/13/39	5200	0418A	3185	5200	11
20050131	AAR	AMR Corporation	NYSE	Y	16	1765866	AMR CRP 7.875% (PINES) 7/13/39	5238	0418A	38	5238	12
20050201	AAR	AMR Corporation	NYSE	Y	17	1765866	AMR CRP 7.875% (PINES) 7/13/39	4688	0418A	-550	4688	13
20050202	AAR	AMR Corporation	NYSE	Y	18	1765866	AMR CRP 7.875% (PINES) 7/13/39	5288	0418A	600	5288	14
20050203	AAR	AMR Corporation	NYSE	Y	19	1765866	AMR CRP 7.875% (PINES) 7/13/39	6103	0418A	815	6103	15
20050204	AAR	AMR Corporation	NYSE	Y	20	1765866	AMR CRP 7.875% (PINES) 7/13/39	5310	0418A	-793	5310	16
20050207	AAR	AMR Corporation	NYSE	Y	21	1765866	AMR CRP 7.875% (PINES) 7/13/39	6482	0418A	1172	6482	17
20050222	AAR	AMR Corporation	NYSE	Y	31	1765866	AMR CRP 7.875% (PINES) 7/13/39	1048	0418A	1048	1048	1
20050223	AAR	AMR Corporation	NYSE	Y	32	1765866	AMR CRP 7.875% (PINES) 7/13/39	3496	0418A	2448	3496	2
20050224	AAR	AMR Corporation	NYSE	Y	33	1765866	AMR CRP 7.875% (PINES) 7/13/39	3403	0418A	-93	3403	3
20050225	AAR	AMR Corporation	NYSE	Y	34	1765866	AMR CRP 7.875% (PINES) 7/13/39	3921	0418A	518	3921	4
20050228	AAR	AMR Corporation	NYSE	Y	35	1765866	AMR CRP 7.875% (PINES) 7/13/39	4753	0418A	832	4753	5
20050301	AAR	AMR Corporation	NYSE	Y	36	1765866	AMR CRP 7.875% (PINES) 7/13/39	3800	0418A	-953	3800	6
20050303	AAR	AMR Corporation	NYSE	Y	38	1765866	AMR CRP 7.875% (PINES) 7/13/39	100	0418A	100	100	1
20050304	AAR	AMR Corporation	NYSE	Y	39	1765866	AMR CRP 7.875% (PINES) 7/13/39	1699	0418A	1599	1699	2
20050307	AAR	AMR Corporation	NYSE	Y	40	1765866	AMR CRP 7.875% (PINES) 7/13/39	1699	0418A	0	1699	3
20050308	AAR	AMR Corporation	NYSE	Y	41	1765866	AMR CRP 7.875% (PINES) 7/13/39	1999	0418A	300	1999	4
20050309	AAR	AMR Corporation	NYSE	Y	42	1765866	AMR CRP 7.875% (PINES) 7/13/39	500	0418A	-1499	500	5
20050310	AAR	AMR Corporation	NYSE	Y	43	1765866	AMR CRP 7.875% (PINES) 7/13/39	8663	0418A	8163	8663	6
20050311	AAR	AMR Corporation	NYSE	Y	44	1765866	AMR CRP 7.875% (PINES) 7/13/39	832	0418A	-7831	832	7
20050314	AAR	AMR Corporation	NYSE	Y	45	1765866	AMR CRP 7.875% (PINES) 7/13/39	5512	0418A	4680	5512	8
20050329	AAR	AMR Corporation	NYSE	Y	55	1765866	AMR CRP 7.875% (PINES) 7/13/39	115	0418A	115	115	1
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	208440	0418A	208440	0	0
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	182532	0418A	-25908	0	0
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	173193	0418A	-9339	0	0
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	142951	0418A	-30242	0	0
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	138526	0418A	-4425	0	0
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	25039	0418A	-113487	0	0
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	7895	0418A	-17144	0	0
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	3379	0418A	3379	3379	1
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	30769	0418A	27390	30769	2
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	27595	0418A	-3174	27595	3
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	37564	0418A	9969	37564	4
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	21294	0418A	-16270	21294	5
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	30479	0418A	9185	30479	6
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	55472	0418A	24993	55472	7
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	29024	0418A	-26448	29024	8
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	30113	0418A	1089	30113	9
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	32704	0418A	2591	32704	10
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	38464	0418A	5760	38464	11
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	38663	0418A	199	38663	12
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	43236	0418A	4573	43236	13
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	25345	0418A	-17891	25345	14
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	3510	0418A	-21835	3510	15
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	2650	0418A	2650	2650	1
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	2550	0418A	-100	2550	2
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	2335	0418A	2335	2335	1
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	2735	0418A	400	2735	2
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	2735	0418A	0	2735	3
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	1900	0418A	-835	1900	4
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	2000	0418A	100	2000	5
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	1000	0418A	-1000	1000	6
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	1000	0418A	0	1000	7
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	3000	0418A	2000	3000	8
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	3000	0418A	0	3000	9
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	3000	0418A	0	3000	10
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	3000	0418A	0	3000	11
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	2985	0418A	-15	2985	12
20050302	ATAHQ	ATA HLDGS CORP	u	Y	28	00209H101	ATA HLDGS CORP	485	0418A	-2500	485	13
20050303	ATAHQ	ATA HLDGS CORP	u	Y	29	00209H101	ATA HLDGS CORP	2485	0418A	2000	2485	14
20050304	ATAHQ	ATA HLDGS CORP	u	Y	30	00209H101	ATA HLDGS CORP	1185	0418A	-1300	1185	15
20050307	ATAHQ	ATA HLDGS CORP	u	Y	31	00209H101	ATA HLDGS CORP	1185	0418A	0	1185	16
20050308	ATAHQ	ATA HLDGS CORP	u	Y	32	00209H101	ATA HLDGS CORP	2100	0418A	915	2100	17
20050309	ATAHQ	ATA HLDGS CORP	u	Y	33	00209H101	ATA HLDGS CORP	935	0418A	-1165	935	18
20050310	ATAHQ	ATA HLDGS CORP	u	Y	34	00209H101	ATA HLDGS CORP	935	0418A	0	935	19
20050311	ATAHQ	ATA HLDGS CORP	u	Y	35	00209H101	ATA HLDGS CORP	935	0418A	0	935	20
20050314	ATAHQ	ATA HLDGS CORP	u	Y	36	00209H101	ATA HLDGS CORP	935	0418A	0	935	21
20050315	ATAHQ	ATA HLDGS CORP	u	Y	37	00209H101	ATA HLDGS CORP	935	0418A	0	935	22
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	531	0418A	-404	531	23
20050404	ATAHQ	ATA HLDGS CORP	u	Y	50	00209H101	ATA HLDGS CORP	346	0418A	346	346	1
20050405	ATAHQ	ATA HLDGS CORP	u	Y	51	00209H101	ATA HLDGS CORP	346	0418A	0	346	2
20050111	DIO	Diomed Holdings, Inc	Amex	Y	3	25454R207	DIOMED HOLDINGS, INC NEW	2000	0418A	2000	0	0
20050112	DIO	Diomed Holdings, Inc	Amex	Y	4	25454R207	DIOMED HOLDINGS, INC NEW	2000	0418A	0	0	0
20050113	DIO	Diomed Holdings, Inc	Amex	Y	5	25454R207	DIOMED HOLDINGS, INC NEW	3000	0418A	1000	1000	1
20050118	DIO	Diomed Holdings, Inc	Amex	Y	7	25454R207	DIOMED HOLDINGS, INC NEW	300	0418A	300	300	1
20050121	DIO	Diomed Holdings, Inc	Amex	Y	10	25454R207	DIOMED HOLDINGS, INC NEW	133900	0418A	133900	133900	1
20050124	DIO	Diomed Holdings, Inc	Amex	Y	11	25454R207	DIOMED HOLDINGS, INC NEW	127708	0418A	-6192	127708	2
20050125	DIO	Diomed Holdings, Inc	Amex	Y	12	25454R207	DIOMED HOLDINGS, INC NEW	123708	0418A	-4000	123708	3
20050126	DIO	Diomed Holdings, Inc	Amex	Y	13	25454R207	DIOMED HOLDINGS, INC NEW	125608	0418A	1900	125608	4
20050127	DIO	Diomed Holdings, Inc	Amex	Y	14	25454R207	DIOMED HOLDINGS, INC NEW	128240	0418A	2632	128240	5
20050201	DIO	Diomed Holdings, Inc	Amex	Y	17	25454R207	DIOMED HOLDINGS, INC NEW	4033	0418A	4033	4033	1
20050202	DIO	Diomed Holdings, Inc	Amex	Y	18	25454R207	DIOMED HOLDINGS, INC NEW	4033	0418A	0	4033	2
20050218	DIO	Diomed Holdings, Inc	Amex	Y	4	25454R207	DIOMED HOLDINGS, INC NEW	96546	0418A	96546	96546	1
20050222	DIO	Diomed Holdings, Inc	Amex	Y	5	25454R207	DIOMED HOLDINGS, INC NEW	68346	0418A	-28200	68346	2
20050223	DIO	Diomed Holdings, Inc	Amex	Y	6	25454R207	DIOMED HOLDINGS, INC NEW	123661	0418A	55315	123661	3
20050224	DIO	Diomed Holdings, Inc	Amex	Y	7	25454R207	DIOMED HOLDINGS, INC NEW	120261	0418A	-3400	120261	4
20050225	DIO	Diomed Holdings, Inc	Amex	Y	8	25454R207	DIOMED HOLDINGS, INC NEW	115943	0418A	-4318	115943	5
20050228	DIO	Diomed Holdings, Inc	Amex	Y	9	25454R207	DIOMED HOLDINGS, INC NEW	101990	0418A	-13953	101990	6
20050301	DIO	Diomed Holdings, Inc	Amex	Y	10	25454R207	DIOMED HOLDINGS, INC NEW	111404	0418A	9414	111404	7
20050302	DIO	Diomed Holdings, Inc	Amex	Y	11	25454R207	DIOMED HOLDINGS, INC NEW	110604	0418A	-800	110604	8
20050303	DIO	Diomed Holdings, Inc	Amex	Y	12	25454R207	DIOMED HOLDINGS, INC NEW	110604	0418A	0	110604	9
20050304	DIO	Diomed Holdings, Inc	Amex	Y	13	25454R207	DIOMED HOLDINGS, INC NEW	111904	0418A	1300	111904	10
20050307	DIO	Diomed Holdings, Inc	Amex	Y	14	25454R207	DIOMED HOLDINGS, INC NEW	106204	0418A	-5700	106204	11
20050308	DIO	Diomed Holdings, Inc	Amex	Y	15	25454R207	DIOMED HOLDINGS, INC NEW	57141	0418A	-49063	57141	12
20050309	DIO	Diomed Holdings, Inc	Amex	Y	16	25454R207	DIOMED HOLDINGS, INC NEW	17898	0418A	-39243	17898	13
20050310	DIO	Diomed Holdings, Inc	Amex	Y	17	25454R207	DIOMED HOLDINGS, INC NEW	2898	0418A	-15000	2898	14
20050209	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	1	26745T101	DYADIC INTERNATIONAL, INC.	150250	0418A	150250	0	0
20050210	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	2	26745T101	DYADIC INTERNATIONAL, INC.	150250	0418A	0	0	0
20050211	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	3	26745T101	DYADIC INTERNATIONAL, INC.	146750	0418A	-3500	0	0
20050214	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	4	26745T101	DYADIC INTERNATIONAL, INC.	6600	0418A	-140150	0	0
20050215	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	5	26745T101	DYADIC INTERNATIONAL, INC.	6600	0418A	0	0	0
20050216	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	6	26745T101	DYADIC INTERNATIONAL, INC.	6600	0418A	0	0	0
20050217	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	7	26745T101	DYADIC INTERNATIONAL, INC.	6600	0418A	0	0	0
20050218	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	8	26745T101	DYADIC INTERNATIONAL, INC.	9933	0418A	3333	3333	1
20050223	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	10	26745T101	DYADIC INTERNATIONAL, INC.	16298	0418A	16298	16298	1
20050224	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	11	26745T101	DYADIC INTERNATIONAL, INC.	19298	0418A	3000	19298	2
20050225	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	12	26745T101	DYADIC INTERNATIONAL, INC.	19298	0418A	0	19298	3
20050228	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	13	26745T101	DYADIC INTERNATIONAL, INC.	20298	0418A	1000	20298	4
20050301	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	14	26745T101	DYADIC INTERNATIONAL, INC.	11598	0418A	-8700	11598	5
20050302	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	15	26745T101	DYADIC INTERNATIONAL, INC.	9265	0418A	-2333	9265	6
20050303	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	16	26745T101	DYADIC INTERNATIONAL, INC.	9265	0418A	0	9265	7
20050304	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	17	26745T101	DYADIC INTERNATIONAL, INC.	10265	0418A	1000	10265	8
20050307	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	18	26745T101	DYADIC INTERNATIONAL, INC.	10265	0418A	0	10265	9
20050308	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	19	26745T101	DYADIC INTERNATIONAL, INC.	10265	0418A	0	10265	10
20050309	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	20	26745T101	DYADIC INTERNATIONAL, INC.	10265	0418A	0	10265	11
20050310	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	21	26745T101	DYADIC INTERNATIONAL, INC.	9765	0418A	-500	9765	12
20050311	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	22	26745T101	DYADIC INTERNATIONAL, INC.	10300	0418A	535	10300	13
20050314	DYAD	DYADIC INTERNATIONAL, INC.	U	Y	23	26745T101	DYADIC INTERNATIONAL, INC.	4900	0418A	-5400	4900	14
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	103590	0418A	103590	103590	1
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	219090	0418A	115500	219090	2
20050125	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	12	501014104	KRISPY KREME DOUGHNUTS INC	357993	0418A	138903	357993	3
20050126	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	13	501014104	KRISPY KREME DOUGHNUTS INC	355369	0418A	-2624	355369	4
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	502856	0418A	147487	502856	5
20050128	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	15	501014104	KRISPY KREME DOUGHNUTS INC	670946	0418A	168090	670946	6
20050131	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	16	501014104	KRISPY KREME DOUGHNUTS INC	601531	0418A	-69415	601531	7
20050201	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	17	501014104	KRISPY KREME DOUGHNUTS INC	636683	0418A	35152	636683	8
20050202	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	18	501014104	KRISPY KREME DOUGHNUTS INC	542473	0418A	-94210	542473	9
20050203	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	19	501014104	KRISPY KREME DOUGHNUTS INC	526405	0418A	-16068	526405	10
20050204	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	20	501014104	KRISPY KREME DOUGHNUTS INC	392861	0418A	-133544	392861	11
20050207	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	21	501014104	KRISPY KREME DOUGHNUTS INC	132316	0418A	-260545	132316	12
20050208	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	22	501014104	KRISPY KREME DOUGHNUTS INC	172049	0418A	39733	172049	13
20050209	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	23	501014104	KRISPY KREME DOUGHNUTS INC	16571	0418A	-155478	16571	14
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	118595	0418A	102024	118595	15
20050214	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	26	501014104	KRISPY KREME DOUGHNUTS INC	110440	0418A	110440	110440	1
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	171059	0418A	171059	171059	1
20050218	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	30	501014104	KRISPY KREME DOUGHNUTS INC	635634	0418A	464575	635634	2
20050222	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	31	501014104	KRISPY KREME DOUGHNUTS INC	645112	0418A	9478	645112	3
20050223	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	32	501014104	KRISPY KREME DOUGHNUTS INC	597990	0418A	-47122	597990	4

20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	598986	0418A	996	598986	5
20050225	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	34	501014104	KRISPY KREME DOUGHNUTS INC	358384	0418A	-240602	358384	6
20050228	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	35	501014104	KRISPY KREME DOUGHNUTS INC	358411	0418A	27	358411	7
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	262163	0418A	-96248	262163	8
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	201153	0418A	-61010	201153	9
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	44715	0418A	44715	44715	1
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	67105	0418A	22390	67105	2
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	71492	0418A	4387	71492	3
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	236529	0418A	236529	236529	1
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	738606	0418A	502077	738606	2
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	623421	0418A	-115185	623421	3
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	612715	0418A	-10706	612715	4
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	609527	0418A	-3188	609527	5
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	619838	0418A	10311	619838	6
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	636616	0418A	16778	636616	7
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	629546	0418A	-7070	629546	8
20050217	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	10	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	550	0418A	550	550	1
20050218	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	11	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	550	0418A	0	550	2
20050222	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	12	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	550	0418A	0	550	3
20050223	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	13	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	550	0418A	0	550	4
20050224	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	14	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1550	0418A	1000	1550	5
20050225	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	15	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1550	0418A	0	1550	6
20050228	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	16	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1550	0418A	0	1550	7
20050301	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	17	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	500	2050	8
20050302	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	18	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	9
20050303	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	19	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	10
20050304	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	20	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	11
20050307	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	21	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	12
20050308	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	22	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	13
20050309	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	23	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2050	0418A	0	2050	14
20050120	NFLX	NETFLIX COM INC	Q	Y	9	64110L106	NETFLIX COM INC	175869	0418A	175869	175869	1
20050121	NFLX	NETFLIX COM INC	Q	Y	10	64110L106	NETFLIX COM INC	174212	0418A	-1657	174212	2
20050124	NFLX	NETFLIX COM INC	Q	Y	11	64110L106	NETFLIX COM INC	187800	0418A	13588	187800	3
20050124	NFLX	NETFLIX COM INC	Q	Y	11	64110L106	NETFLIX COM INC	151500	0418A	151500	151500	1
20050125	NFLX	NETFLIX COM INC	Q	Y	12	64110L106	NETFLIX COM INC	271603	0418A	120103	271603	2
20050126	NFLX	NETFLIX COM INC	Q	Y	13	64110L106	NETFLIX COM INC	200149	0418A	-71454	200149	3
20050127	NFLX	NETFLIX COM INC	Q	Y	14	64110L106	NETFLIX COM INC	327794	0418A	127645	327794	4
20050128	NFLX	NETFLIX COM INC	Q	Y	15	64110L106	NETFLIX COM INC	70950	0418A	-256844	70950	5
20050209	NFLX	NETFLIX COM INC	Q	Y	23	64110L106	NETFLIX COM INC	263779	0418A	263779	263779	1
20050210	NFLX	NETFLIX COM INC	Q	Y	24	64110L106	NETFLIX COM INC	262086	0418A	-1693	262086	2
20050211	NFLX	NETFLIX COM INC	Q	Y	25	64110L106	NETFLIX COM INC	252981	0418A	-9105	252981	3
20050214	NFLX	NETFLIX COM INC	Q	Y	26	64110L106	NETFLIX COM INC	255774	0418A	2793	255774	4
20050215	NFLX	NETFLIX COM INC	Q	Y	27	64110L106	NETFLIX COM INC	227418	0418A	-28356	227418	5
20050216	NFLX	NETFLIX COM INC	Q	Y	28	64110L106	NETFLIX COM INC	346247	0418A	118829	346247	6
20050217	NFLX	NETFLIX COM INC	Q	Y	29	64110L106	NETFLIX COM INC	121660	0418A	-224587	121660	7
20050218	NFLX	NETFLIX COM INC	Q	Y	30	64110L106	NETFLIX COM INC	308834	0418A	187174	308834	8
20050222	NFLX	NETFLIX COM INC	Q	Y	31	64110L106	NETFLIX COM INC	342218	0418A	33384	342218	9
20050223	NFLX	NETFLIX COM INC	Q	Y	32	64110L106	NETFLIX COM INC	285409	0418A	-56809	285409	10
20050224	NFLX	NETFLIX COM INC	Q	Y	33	64110L106	NETFLIX COM INC	461099	0418A	175690	461099	11
20050225	NFLX	NETFLIX COM INC	Q	Y	34	64110L106	NETFLIX COM INC	446399	0418A	-14700	446399	12
20050228	NFLX	NETFLIX COM INC	Q	Y	35	64110L106	NETFLIX COM INC	288768	0418A	-157631	288768	13
20050301	NFLX	NETFLIX COM INC	Q	Y	36	64110L106	NETFLIX COM INC	286645	0418A	-2123	286645	14
20050302	NFLX	NETFLIX COM INC	Q	Y	37	64110L106	NETFLIX COM INC	105564	0418A	-181081	105564	15
20050303	NFLX	NETFLIX COM INC	Q	Y	38	64110L106	NETFLIX COM INC	98627	0418A	-6937	98627	16
20050304	NFLX	NETFLIX COM INC	Q	Y	39	64110L106	NETFLIX COM INC	92944	0418A	-5683	92944	17
20050321	NFLX	NETFLIX COM INC	Q	Y	50	64110L106	NETFLIX COM INC	186	0418A	186	186	1
20050322	NFLX	NETFLIX COM INC	Q	Y	51	64110L106	NETFLIX COM INC	1331	0418A	1145	1331	2
20050328	NFLX	NETFLIX COM INC	Q	Y	54	64110L106	NETFLIX COM INC	102375	0418A	102375	102375	1
20050111	NTES	NETEASE.COM INC ADS	Q	Y	2	64110W102	NETEASE.COM INC ADS	1337	0418A	1337	0	0
20050127	NTES	NETEASE.COM INC ADS	Q	Y	13	64110W102	NETEASE.COM INC ADS	790	0418A	790	790	1
20050127	NTES	NETEASE.COM INC ADS	Q	Y	13	64110W102	NETEASE.COM INC ADS	777	0418A	777	777	1
20050201	NTES	NETEASE.COM INC ADS	Q	Y	16	64110W102	NETEASE.COM INC ADS	7668	0418A	7668	7668	1
20050314	NTES	NETEASE.COM INC ADS	Q	Y	4	64110W102	NETEASE.COM INC ADS	39570	0418A	39570	39570	1
20050315	NTES	NETEASE.COM INC ADS	Q	Y	5	64110W102	NETEASE.COM INC ADS	90821	0418A	51251	90821	2
20050316	NTES	NETEASE.COM INC ADS	Q	Y	6	64110W102	NETEASE.COM INC ADS	88221	0418A	-2600	88221	3
20050317	NTES	NETEASE.COM INC ADS	Q	Y	7	64110W102	NETEASE.COM INC ADS	82263	0418A	-5958	82263	4
20050318	NTES	NETEASE.COM INC ADS	Q	Y	8	64110W102	NETEASE.COM INC ADS	53697	0418A	-28566	53697	5
20050321	NTES	NETEASE.COM INC ADS	Q	Y	9	64110W102	NETEASE.COM INC ADS	54745	0418A	1048	54745	6
20050322	NTES	NETEASE.COM INC ADS	Q	Y	10	64110W102	NETEASE.COM INC ADS	58670	0418A	3925	58670	7
20050323	NTES	NETEASE.COM INC ADS	Q	Y	11	64110W102	NETEASE.COM INC ADS	67820	0418A	9150	67820	8
20050324	NTES	NETEASE.COM INC ADS	Q	Y	12	64110W102	NETEASE.COM INC ADS	51995	0418A	-15825	51995	9
20050328	NTES	NETEASE.COM INC ADS	Q	Y	13	64110W102	NETEASE.COM INC ADS	52400	0418A	405	52400	10
20050329	NTES	NETEASE.COM INC ADS	Q	Y	14	64110W102	NETEASE.COM INC ADS	95012	0418A	42612	95012	11
20050330	NTES	NETEASE.COM INC ADS	Q	Y	15	64110W102	NETEASE.COM INC ADS	92887	0418A	-2125	92887	12
20050331	NTES	NETEASE.COM INC ADS	Q	Y	16	64110W102	NETEASE.COM INC ADS	83624	0418A	-9263	83624	13
20050401	NTES	NETEASE.COM INC ADS	Q	Y	17	64110W102	NETEASE.COM INC ADS	85300	0418A	1676	85300	14
20050404	NTES	NETEASE.COM INC ADS	Q	Y	18	64110W102	NETEASE.COM INC ADS	50053	0418A	-35247	50053	15
20050405	NTES	NETEASE.COM INC ADS	Q	Y	19	64110W102	NETEASE.COM INC ADS	35847	0418A	-14206	35847	16
20050204	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	7	68749B405	ORTEC INTERNATIONAL INC NEW	1330	0418A	1330	1330	1
20050207	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	8	68749B405	ORTEC INTERNATIONAL INC NEW	1330	0418A	0	1330	2
20050208	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	9	68749B405	ORTEC INTERNATIONAL INC NEW	1330	0418A	0	1330	3
20050209	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	10	68749B405	ORTEC INTERNATIONAL INC NEW	13330	0418A	12000	13330	4
20050210	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	11	68749B405	ORTEC INTERNATIONAL INC NEW	13324	0418A	-6	13324	5
20050211	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	12	68749B405	ORTEC INTERNATIONAL INC NEW	5224	0418A	-8100	5224	6
20050214	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	13	68749B405	ORTEC INTERNATIONAL INC NEW	31224	0418A	26000	31224	7
20050215	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	14	68749B405	ORTEC INTERNATIONAL INC NEW	31224	0418A	0	31224	8
20050216	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	15	68749B405	ORTEC INTERNATIONAL INC NEW	31224	0418A	0	31224	9
20050217	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	16	68749B405	ORTEC INTERNATIONAL INC NEW	35224	0418A	4000	35224	10
20050218	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	17	68749B405	ORTEC INTERNATIONAL INC NEW	35224	0418A	0	35224	11
20050222	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	18	68749B405	ORTEC INTERNATIONAL INC NEW	26324	0418A	-8900	26324	12
20050223	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	19	68749B405	ORTEC INTERNATIONAL INC NEW	26306	0418A	-18	26306	13
20050224	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	20	68749B405	ORTEC INTERNATIONAL INC NEW	19906	0418A	-6400	19906	14
20050302	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	24	68749B405	ORTEC INTERNATIONAL INC NEW	4906	0418A	4906	4906	1
20050303	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	25	68749B405	ORTEC INTERNATIONAL INC NEW	4906	0418A	0	4906	2
20050304	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	26	68749B405	ORTEC INTERNATIONAL INC NEW	881	0418A	-4025	881	3
20050307	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	27	68749B405	ORTEC INTERNATIONAL INC NEW	881	0418A	0	881	4
20050309	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	29	68749B405	ORTEC INTERNATIONAL INC NEW	15881	0418A	15881	15881	1
20050310	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	30	68749B405	ORTEC INTERNATIONAL INC NEW	15881	0418A	0	15881	2
20050311	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	31	68749B405	ORTEC INTERNATIONAL INC NEW	15881	0418A	0	15881	3
20050314	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	32	68749B405	ORTEC INTERNATIONAL INC NEW	15906	0418A	25	15906	4
20050315	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	33	68749B405	ORTEC INTERNATIONAL INC NEW	10726	0418A	-5180	10726	5
20050316	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	34	68749B405	ORTEC INTERNATIONAL INC NEW	10726	0418A	0	10726	6
20050317	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	35	68749B405	ORTEC INTERNATIONAL INC NEW	10726	0418A	0	10726	7
20050318	ORTN	ORTEC INTERNATIONAL INC NEW	U	Y	36	68749B405	ORTEC INTERNATIONAL INC NEW	10726	0418A	0	10726	8
20050211	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	16	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	4846	4846	1
20050214	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	17	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	2
20050215	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	18	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	3
20050216	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	19	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	4
20050217	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	20	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	5
20050218	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	21	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	6
20050222	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	22	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	7
20050223	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	23	72940P106	PLURISTEM LIFE SYSTEM INC	4846	0418A	0	4846	8
20050224	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	24	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	-1300	3546	9
20050225	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	25	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	10
20050228	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	26	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	11
20050301	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	27	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	12
20050302	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	28	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	13
20050303	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	29	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	14
20050304	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	30	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	15
20050307	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	31	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	16
20050308	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	32	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	17
20050309	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	33	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	18
20050310	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	34	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	0	3546	19
20050311	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	35	72940P106	PLURISTEM LIFE SYSTEM INC	2246	0418A	-1300	2246	20
20050314	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	36	72940P106	PLURISTEM LIFE SYSTEM INC	2246	0418A	0	2246	21
20050315	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	37	72940P106	PLURISTEM LIFE SYSTEM INC	2246	0418A	0	2246	22
20050316	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	38	72940P106	PLURISTEM LIFE SYSTEM INC	2246	0418A	0	2246	23
20050317	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	39	72940P106	PLURISTEM LIFE SYSTEM INC	46	0418A	-2200	46	24
20050318	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	40	72940P106	PLURISTEM LIFE SYSTEM INC	46	0418A	0	46	25
20050321	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	41	72940P106	PLURISTEM LIFE SYSTEM INC	46	0418A	0	46	26
20050322	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	42	72940P106	PLURISTEM LIFE SYSTEM INC	46	0418A	0	46	27
20050323	PLRS	PLURISTEM LIFE SYSTEM INC	U	Y	43	72940P106	PLURISTEM LIFE SYSTEM INC	3546	0418A	3500	3546	28
20050121	PRNW	PROCERA NETWORKS INC	U	Y	1	74269U104	PROCERA NETWORKS INC	5000	0418A	5000	0	0
20050124	PRNW	PROCERA NETWORKS INC	U	Y	2	74269U104	PROCERA NETWORKS INC	4500	0418A	-500	0	0
20050125	PRNW	PROCERA NETWORKS INC	U	Y	3	74269U104	PROCERA NETWORKS INC	4500	0418A	0	0	0
20050126	PRNW	PROCERA NETWORKS INC	U	Y	4	74269U104	PROCERA NETWORKS INC	4500	0418A	0	0	0
20050127	PRNW	PROCERA NETWORKS INC	U	Y	5	74269U104	PROCERA NETWORKS INC	4500	0418A	0	0	0
20050202	PRNW	PROCERA NETWORKS INC	U	Y	9	74269U104	PROCERA NETWORKS INC	3600	0418A	3600	3600	1
20050203	PRNW	PROCERA NETWORKS INC	U	Y	10	74269U104	PROCERA NETWORKS INC	3600	0418A	0	3600	2
20050204	PRNW	PROCERA NETWORKS INC	U	Y	11	74269U104	PROCERA NETWORKS INC	3600	0418A	0	3600	3
20050207	PRNW	PROCERA NETWORKS INC	U	Y	12	74269U104	PROCERA NETWORKS INC	2800	0418A	-800	2800	4

20050208	PRNW	PROCERA NETWORKS INC	U	Y	13	74269U104	PROCERA NETWORKS INC	2800	0418A	0	2800	5		
20050209	PRNW	PROCERA NETWORKS INC	U	Y	14	74269U104	PROCERA NETWORKS INC	2200	0418A	-600	2200	6		
20050210	PRNW	PROCERA NETWORKS INC	U	Y	15	74269U104	PROCERA NETWORKS INC	2200	0418A	0	2200	7		
20050211	PRNW	PROCERA NETWORKS INC	U	Y	16	74269U104	PROCERA NETWORKS INC	200	0418A	-2000	200	8		
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	1000	0418A	1000	1000	1		
20050218	PRNW	PROCERA NETWORKS INC	U	Y	21	74269U104	PROCERA NETWORKS INC	1500	0418A	1500	1500	1		
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	15950	0418A	14450	15950	2		
20050222	PRNW	PROCERA NETWORKS INC	U	Y	22	74269U104	PROCERA NETWORKS INC	7400	0418A	7400	7400	1		
20050223	PRNW	PROCERA NETWORKS INC	U	Y	23	74269U104	PROCERA NETWORKS INC	26350	0418A	18950	26350	2		
20050224	PRNW	PROCERA NETWORKS INC	U	Y	24	74269U104	PROCERA NETWORKS INC	28350	0418A	2000	28350	3		
20050225	PRNW	PROCERA NETWORKS INC	U	Y	25	74269U104	PROCERA NETWORKS INC	13300	0418A	-15050	13300	4		
20050228	PRNW	PROCERA NETWORKS INC	U	Y	26	74269U104	PROCERA NETWORKS INC	1366	0418A	-11934	1366	5		
20050301	PRNW	PROCERA NETWORKS INC	U	Y	27	74269U104	PROCERA NETWORKS INC	9300	0418A	7934	9300	6		
20050307	PRNW	PROCERA NETWORKS INC	U	Y	31	74269U104	PROCERA NETWORKS INC	8300	0418A	8300	8300	1		
20050308	PRNW	PROCERA NETWORKS INC	U	Y	32	74269U104	PROCERA NETWORKS INC	3900	0418A	-4400	3900	2		
20050309	PRNW	PROCERA NETWORKS INC	U	Y	33	74269U104	PROCERA NETWORKS INC	2900	0418A	-1000	2900	3		
20050310	PRNW	PROCERA NETWORKS INC	U	Y	34	74269U104	PROCERA NETWORKS INC	2900	0418A	0	2900	4		
20050311	PRNW	PROCERA NETWORKS INC	U	Y	35	74269U104	PROCERA NETWORKS INC	15400	0418A	12500	15400	5		
20050314	PRNW	PROCERA NETWORKS INC	U	Y	36	74269U104	PROCERA NETWORKS INC	12300	0418A	-3100	12300	6		
20050315	PRNW	PROCERA NETWORKS INC	U	Y	37	74269U104	PROCERA NETWORKS INC	13350	0418A	1050	13350	7		
20050316	PRNW	PROCERA NETWORKS INC	U	Y	38	74269U104	PROCERA NETWORKS INC	14250	0418A	900	14250	8		
20050317	PRNW	PROCERA NETWORKS INC	U	Y	39	74269U104	PROCERA NETWORKS INC	13400	0418A	-850	13400	9		
20050318	PRNW	PROCERA NETWORKS INC	U	Y	40	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	10		
20050321	PRNW	PROCERA NETWORKS INC	U	Y	41	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	11		
20050322	PRNW	PROCERA NETWORKS INC	U	Y	42	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	12		
20050323	PRNW	PROCERA NETWORKS INC	U	Y	43	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	13		
20050324	PRNW	PROCERA NETWORKS INC	U	Y	44	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	14		
20050328	PRNW	PROCERA NETWORKS INC	U	Y	45	74269U104	PROCERA NETWORKS INC	13400	0418A	0	13400	15		
20050329	PRNW	PROCERA NETWORKS INC	U	Y	46	74269U104	PROCERA NETWORKS INC	7950	0418A	-5450	7950	16		
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	38566	0418A	38566	38566	1		
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	49133	0418A	49133	49133	1		
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	82500	0418A	33367	82500	2		
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	24643	0418A	24643	24643	1		
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	103751	0418A	79108	103751	2		
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	41880	0418A	-61871	41880	3		
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	32929	0418A	-8951	32929	4		
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	27912	0418A	-5017	27912	5		
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	12248	0418A	-15664	12248	6		
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	6717	0418A	-5531	6717	7		
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	252786	0418A	246069	252786	8		
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	303593	0418A	50807	303593	9		
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	231965	0418A	-71628	231965	10		
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	101876	0418A	-130089	101876	11		
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	55414	0418A	-46462	55414	12		
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	52083	0418A	-3331	52083	13		
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	44898	0418A	-7185	44898	14		
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	56916	0418A	12018	56916	15		
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	23169	0418A	23169	23169	1		
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	6314	0418A	6314	6314	1		
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	7400	0418A	1086	7400	2		
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	14651	0418A	7251	14651	3		
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	51374	0418A	36723	51374	4		
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	64543	0418A	13169	64543	5		
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	17627	0418A	17627	17627	1		
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	2874	0418A	2874	2874	1		
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	55657	0418A	52783	55657	2		
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	9346	0418A	9346	9346	1		
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	4153	0418A	4153	4153	1		
20050121	XFNE	XFONE INC	U	Y	1	98414Y109	XFONE INC	3367	0418A	3367	0	0		
20050124	XFNE	XFONE INC	U	Y	2	98414Y109	XFONE INC	5867	0418A	2500	0	0		
20050125	XFNE	XFONE INC	U	Y	3	98414Y109	XFONE INC	10867	0418A	5000	0	0		
20050126	XFNE	XFONE INC	U	Y	4	98414Y109	XFONE INC	13367	0418A	2500	2500	1		
20050127	XFNE	XFONE INC	U	Y	5	98414Y109	XFONE INC	15367	0418A	2000	4500	2		
20050128	XFNE	XFONE INC	U	Y	6	98414Y109	XFONE INC	20567	0418A	5200	9700	3		
20050131	XFNE	XFONE INC	U	Y	7	98414Y109	XFONE INC	20567	0418A	0	9700	4		
20050201	XFNE	XFONE INC	U	Y	8	98414Y109	XFONE INC	24867	0418A	4300	14000	5		
20050202	XFNE	XFONE INC	U	Y	9	98414Y109	XFONE INC	24867	0418A	0	14000	6		
20050203	XFNE	XFONE INC	U	Y	10	98414Y109	XFONE INC	22867	0418A	-2000	12000	7		
20050204	XFNE	XFONE INC	U	Y	11	98414Y109	XFONE INC	21667	0418A	-1200	10800	8		
20050207	XFNE	XFONE INC	U	Y	12	98414Y109	XFONE INC	21467	0418A	-200	10600	9		
20050208	XFNE	XFONE INC	U	Y	13	98414Y109	XFONE INC	21267	0418A	-200	10400	10		
20050209	XFNE	XFONE INC	U	Y	14	98414Y109	XFONE INC	21167	0418A	-100	10300	11		
20050210	XFNE	XFONE INC	U	Y	15	98414Y109	XFONE INC	20567	0418A	-600	9700	12		
20050211	XFNE	XFONE INC	U	Y	16	98414Y109	XFONE INC	20567	0418A	0	9700	13		
20050214	XFNE	XFONE INC	U	Y	17	98414Y109	XFONE INC	23267	0418A	2700	12400	14		
20050215	XFNE	XFONE INC	U	Y	18	98414Y109	XFONE INC	19267	0418A	-4000	8400	15		
20050216	XFNE	XFONE INC	U	Y	19	98414Y109	XFONE INC	11100	0418A	-8167	233	16		
20050217	XFNE	XFONE INC	U	Y	20	98414Y109	XFONE INC	17815	0418A	6715	6948	17		
20050218	XFNE	XFONE INC	U	Y	21	98414Y109	XFONE INC	17800	0418A	-15	6933	18		
20050222	XFNE	XFONE INC	U	Y	22	98414Y109	XFONE INC	17800	0418A	0	6933	19		
20050223	XFNE	XFONE INC	U	Y	23	98414Y109	XFONE INC	21800	0418A	4000	10933	20		
20050224	XFNE	XFONE INC	U	Y	24	98414Y109	XFONE INC	27300	0418A	5500	16433	21		
20050225	XFNE	XFONE INC	U	Y	25	98414Y109	XFONE INC	27300	0418A	0	16433	22		
20050228	XFNE	XFONE INC	U	Y	26	98414Y109	XFONE INC	27300	0418A	0	16433	23		
20050301	XFNE	XFONE INC	U	Y	27	98414Y109	XFONE INC	27800	0418A	500	16933	24		
20050302	XFNE	XFONE INC	U	Y	28	98414Y109	XFONE INC	29800	0418A	2000	18933	25		
20050303	XFNE	XFONE INC	U	Y	29	98414Y109	XFONE INC	29800	0418A	0	18933	26		
20050304	XFNE	XFONE INC	U	Y	30	98414Y109	XFONE INC	35100	0418A	5300	24233	27		
20050307	XFNE	XFONE INC	U	Y	31	98414Y109	XFONE INC	35100	0418A	0	24233	28		
20050308	XFNE	XFONE INC	U	Y	32	98414Y109	XFONE INC	35100	0418A	0	24233	29		
20050309	XFNE	XFONE INC	U	Y	33	98414Y109	XFONE INC	35100	0418A	0	24233	30		
20050310	XFNE	XFONE INC	U	Y	34	98414Y109	XFONE INC	35100	0418A	0	24233	31		
20050311	XFNE	XFONE INC	U	Y	35	98414Y109	XFONE INC	35100	0418A	0	24233	32		
20050314	XFNE	XFONE INC	U	Y	36	98414Y109	XFONE INC	31100	0418A	-4000	20233	33		
20050315	XFNE	XFONE INC	U	Y	37	98414Y109	XFONE INC	24800	0418A	-6300	13933	34		
20050121	LF	LeapFrog Enterprises, Inc.	NYSE	Y	1	52186N106	LEAPFROG ENTERPRISES INC.	54607	0437A	54607	0	0		
20050124	LF	LeapFrog Enterprises, Inc.	NYSE	Y	2	52186N106	LEAPFROG ENTERPRISES INC.	54607	0437A	0	0	0		
20050125	LF	LeapFrog Enterprises, Inc.	NYSE	Y	3	52186N106	LEAPFROG ENTERPRISES INC.	54607	0437A	0	0	0		
20050126	LF	LeapFrog Enterprises, Inc.	NYSE	Y	4	52186N106	LEAPFROG ENTERPRISES INC.	33074	0437A	-21533	0	0		
20050127	LF	LeapFrog Enterprises, Inc.	NYSE	Y	5	52186N106	LEAPFROG ENTERPRISES INC.	33074	0437A	0	0	0		
20050128	LF	LeapFrog Enterprises, Inc.	NYSE	Y	6	52186N106	LEAPFROG ENTERPRISES INC.	33074	0437A	0	0	0		
20050131	LF	LeapFrog Enterprises, Inc.	NYSE	Y	7	52186N106	LEAPFROG ENTERPRISES INC.	36194	0437A	3120	3120	1		
20050201	LF	LeapFrog Enterprises, Inc.	NYSE	Y	8	52186N106	LEAPFROG ENTERPRISES INC.	36194	0437A	0	3120	2		
20050202	LF	LeapFrog Enterprises, Inc.	NYSE	Y	9	52186N106	LEAPFROG ENTERPRISES INC.	35694	0437A	-500	2620	3		
20050203	LF	LeapFrog Enterprises, Inc.	NYSE	Y	10	52186N106	LEAPFROG ENTERPRISES INC.	39508	0437A	3814	6434	4		
20050228	LF	LeapFrog Enterprises, Inc.	NYSE	Y	1	52186N106	LEAPFROG ENTERPRISES INC.	110394	0437A	110394	0	0		
20050301	LF	LeapFrog Enterprises, Inc.	NYSE	Y	2	52186N106	LEAPFROG ENTERPRISES INC.	108794	0437A	-1600	0	0		
20050302	LF	LeapFrog Enterprises, Inc.	NYSE	Y	3	52186N106	LEAPFROG ENTERPRISES INC.	120794	0437A	12000	0	0		
20050303	LF	LeapFrog Enterprises, Inc.	NYSE	Y	4	52186N106	LEAPFROG ENTERPRISES INC.	114994	0437A	-5800	0	0		
20050304	LF	LeapFrog Enterprises, Inc.	NYSE	Y	5	52186N106	LEAPFROG ENTERPRISES INC.	104634	0437A	-10360	0	0		
20050307	LF	LeapFrog Enterprises, Inc.	NYSE	Y	6	52186N106	LEAPFROG ENTERPRISES INC.	107225	0437A	2591	2591	1		
20050308	LF	LeapFrog Enterprises, Inc.	NYSE	Y	7	52186N106	LEAPFROG ENTERPRISES INC.	107225	0437A	0	2591	2		
20050309	LF	LeapFrog Enterprises, Inc.	NYSE	Y	8	52186N106	LEAPFROG ENTERPRISES INC.	110365	0437A	3140	5731	3		
20050310	LF	LeapFrog Enterprises, Inc.	NYSE	Y	9	52186N106	LEAPFROG ENTERPRISES INC.	109965	0437A	-400	5331	4		
20050311	LF	LeapFrog Enterprises, Inc.	NYSE	Y	10	52186N106	LEAPFROG ENTERPRISES INC.	131365	0437A	21400	26731	5		
20050314	LF	LeapFrog Enterprises, Inc.	NYSE	Y	11	52186N106	LEAPFROG ENTERPRISES INC.	131365	0437A	0	26731	6		
20050315	LF	LeapFrog Enterprises, Inc.	NYSE	Y	12	52186N106	LEAPFROG ENTERPRISES INC.	130565	0437A	-800	25931	7		
20050316	LF	LeapFrog Enterprises, Inc.	NYSE	Y	13	52186N106	LEAPFROG ENTERPRISES INC.	135965	0437A	5400	31331	8		
20050317	LF	LeapFrog Enterprises, Inc.	NYSE	Y	14	52186N106	LEAPFROG ENTERPRISES INC.	135965	0437A	0	31331	9		
20050318	LF	LeapFrog Enterprises, Inc.	NYSE	Y	15	52186N106	LEAPFROG ENTERPRISES INC.	135665	0437A	-300	31031	10		
20050321	LF	LeapFrog Enterprises, Inc.	NYSE	Y	16	52186N106	LEAPFROG ENTERPRISES INC.	135665	0437A	0	31031	11		
20050322	LF	LeapFrog Enterprises, Inc.	NYSE	Y	17	52186N106	LEAPFROG ENTERPRISES INC.	135665	0437A	0	31031	12		
20050323	LF	LeapFrog Enterprises, Inc.	NYSE	Y	18	52186N106	LEAPFROG ENTERPRISES INC.	116618	0437A	-19047	11984	13		
20050324	LF	LeapFrog Enterprises, Inc.	NYSE	Y	19	52186N106	LEAPFROG ENTERPRISES INC.	111418	0437A	-5200	6784	14		
20050328	LF	LeapFrog Enterprises, Inc.	NYSE	Y	20	52186N106	LEAPFROG ENTERPRISES INC.	105216	0437A	-6202	582	15		
20050329	LF	LeapFrog Enterprises, Inc.	NYSE	Y	21	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	1560	2142	16		
20050330	LF	LeapFrog Enterprises, Inc.	NYSE	Y	22	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	17		
20050331	LF	LeapFrog Enterprises, Inc.	NYSE	Y	23	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	18		
20050401	LF	LeapFrog Enterprises, Inc.	NYSE	Y	24	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	19		
20050404	LF	LeapFrog Enterprises, Inc.	NYSE	Y	25	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	20		
20050405	LF	LeapFrog Enterprises, Inc.	NYSE	Y	26	52186N106	LEAPFROG ENTERPRISES INC.	106776	0437A	0	2142	21		
20050121	PACT	PACIFICNET INC NEW	S	Y	10	69511V207	PACIFICNET INC NEW	1656	0437A	1656	1656	1		
20050124	PACT	PACIFICNET INC NEW	S	Y	11	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	2		
20050125	PACT	PACIFICNET INC NEW	S	Y	12	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	3		
20050126	PACT	PACIFICNET INC NEW	S	Y	13	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	4		
20050127	PACT	PACIFICNET INC NEW	S	Y	14	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	5		
20050128	PACT	PACIFICNET INC NEW	S	Y	15	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	6		
20050131	PACT	PACIFICNET INC NEW	S	Y	16	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	7		
20050201	PACT	PACIFICNET INC NEW	S	Y	17	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	8		
20050202	PACT	PACIFICNET INC NEW	S	Y	18	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	9		
20050203	PACT	PACIFICNET INC NEW	S	Y	19	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	10		

20050204	PACT	PACIFICNET INC NEW	S	Y	20	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	11
20050207	PACT	PACIFICNET INC NEW	S	Y	21	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	12
20050208	PACT	PACIFICNET INC NEW	S	Y	22	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	13
20050209	PACT	PACIFICNET INC NEW	S	Y	23	69511V207	PACIFICNET INC NEW	1656	0437A	0	1656	14
20050309	PACT	PACIFICNET INC NEW	S	Y	42	69511V207	PACIFICNET INC NEW	308	0437A	308	308	1
20050310	PACT	PACIFICNET INC NEW	S	Y	43	69511V207	PACIFICNET INC NEW	308	0437A	0	308	2
20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	279068	0437A	279068	0	0
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	286928	0437A	7860	0	0
20050111	TASR	TASER INTERNATIONAL INC	Q	Y	3	87651B104	TASER INTERNATIONAL INC	303345	0437A	16417	0	0
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	292440	0437A	-10905	0	0
20050113	TASR	TASER INTERNATIONAL INC	Q	Y	5	87651B104	TASER INTERNATIONAL INC	287462	0437A	-4978	0	0
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	277273	0437A	-10189	0	0
20050118	TASR	TASER INTERNATIONAL INC	Q	Y	7	87651B104	TASER INTERNATIONAL INC	278498	0437A	1225	1225	1
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	274438	0437A	-4060	0	0
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	257433	0437A	-17005	0	0
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	235028	0437A	-22405	0	0
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	170192	0437A	-64836	0	0
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	157723	0437A	-12469	0	0
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	223015	0437A	65292	65292	1
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	162032	0437A	-60983	4309	2
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	154987	0437A	-7045	0	0
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	158816	0437A	3829	3829	1
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	151406	0437A	-7410	0	0
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	145491	0437A	-5915	0	0
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	125460	0437A	-20031	0	0
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	109336	0437A	-16124	0	0
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	106057	0437A	-3279	0	0
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	90012	0437A	-16045	0	0
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	73837	0437A	-16175	0	0
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	74539	0437A	702	702	1
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	68119	0437A	-6420	0	0
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	68119	0437A	0	0	0
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	68119	0437A	0	0	0
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	68119	0437A	0	0	0
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	65347	0437A	-2772	0	0
20050218	TASR	TASER INTERNATIONAL INC	Q	Y	30	87651B104	TASER INTERNATIONAL INC	64147	0437A	-1200	0	0
20050222	TASR	TASER INTERNATIONAL INC	Q	Y	31	87651B104	TASER INTERNATIONAL INC	62147	0437A	-2000	0	0
20050223	TASR	TASER INTERNATIONAL INC	Q	Y	32	87651B104	TASER INTERNATIONAL INC	57517	0437A	-4630	0	0
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	246544	0437A	189027	189027	1
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	247944	0437A	1400	190427	2
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	247244	0437A	-700	189727	3
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	247244	0437A	0	189727	4
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	241356	0437A	-5888	183839	5
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	228956	0437A	-12400	171439	6
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	228956	0437A	0	171439	7
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	228383	0437A	-573	170866	8
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	226753	0437A	-1630	169236	9
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	226753	0437A	0	169236	10
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	223853	0437A	-2900	166336	11
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	179563	0437A	-44290	122046	12
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	106322	0437A	-73241	48805	13
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	103422	0437A	-2900	45905	14
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	15
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	16
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	17
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	18
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	103422	0437A	0	45905	19
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	101137	0437A	-2285	43620	20
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	101137	0437A	0	43620	21
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	103887	0437A	2750	46370	22
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	102748	0437A	-1139	45231	23
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	99748	0437A	-3000	42231	24
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	99748	0437A	0	42231	25
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	99776	0437A	28	42259	26
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	99776	0437A	0	42259	27
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	99776	0437A	0	42259	28
20050120	OTT	Otelco Inc	Amex	Y	9	688823202	OTELCO, INC INCM DEPO SEC	21500	0438A	21500	21500	1
20050121	OTT	Otelco Inc	Amex	Y	10	688823202	OTELCO, INC INCM DEPO SEC	14700	0438A	-6800	14700	2
20050124	OTT	Otelco Inc	Amex	Y	11	688823202	OTELCO, INC INCM DEPO SEC	13800	0438A	-900	13800	3
20050125	OTT	Otelco Inc	Amex	Y	12	688823202	OTELCO, INC INCM DEPO SEC	13800	0438A	0	13800	4
20050126	OTT	Otelco Inc	Amex	Y	13	688823202	OTELCO, INC INCM DEPO SEC	13800	0438A	0	13800	5
20050127	OTT	Otelco Inc	Amex	Y	14	688823202	OTELCO, INC INCM DEPO SEC	17700	0438A	3900	17700	6
20050128	OTT	Otelco Inc	Amex	Y	15	688823202	OTELCO, INC INCM DEPO SEC	17700	0438A	0	17700	7
20050131	OTT	Otelco Inc	Amex	Y	16	688823202	OTELCO, INC INCM DEPO SEC	17700	0438A	0	17700	8
20050201	OTT	Otelco Inc	Amex	Y	17	688823202	OTELCO, INC INCM DEPO SEC	17700	0438A	0	17700	9
20050202	OTT	Otelco Inc	Amex	Y	18	688823202	OTELCO, INC INCM DEPO SEC	500	0438A	-17200	500	10
20050203	OTT	Otelco Inc	Amex	Y	19	688823202	OTELCO, INC INCM DEPO SEC	17200	0438A	16700	17200	11
20050204	OTT	Otelco Inc	Amex	Y	20	688823202	OTELCO, INC INCM DEPO SEC	17200	0438A	0	17200	12
20050207	OTT	Otelco Inc	Amex	Y	21	688823202	OTELCO, INC INCM DEPO SEC	17200	0438A	0	17200	13
20050208	OTT	Otelco Inc	Amex	Y	22	688823202	OTELCO, INC INCM DEPO SEC	17200	0438A	0	17200	14
20050209	OTT	Otelco Inc	Amex	Y	23	688823202	OTELCO, INC INCM DEPO SEC	9200	0438A	-8000	9200	15
20050210	OTT	Otelco Inc	Amex	Y	24	688823202	OTELCO, INC INCM DEPO SEC	8200	0438A	-1000	8200	16
20050211	OTT	Otelco Inc	Amex	Y	25	688823202	OTELCO, INC INCM DEPO SEC	2200	0438A	-6000	2200	17
20050107	BHY	BlackRock High Yield Trust (The)	NYSE	Y	1	09248N102	BLACKROCK HIGH YIELD TST SBI	13706	0443A	13706	0	0
20050110	BHY	BlackRock High Yield Trust (The)	NYSE	Y	2	09248N102	BLACKROCK HIGH YIELD TST SBI	13706	0443A	0	0	0
20050111	BHY	BlackRock High Yield Trust (The)	NYSE	Y	3	09248N102	BLACKROCK HIGH YIELD TST SBI	13406	0443A	-300	0	0
20050112	BHY	BlackRock High Yield Trust (The)	NYSE	Y	4	09248N102	BLACKROCK HIGH YIELD TST SBI	13007	0443A	-399	0	0
20050113	BHY	BlackRock High Yield Trust (The)	NYSE	Y	5	09248N102	BLACKROCK HIGH YIELD TST SBI	12507	0443A	-500	0	0
20050114	BHY	BlackRock High Yield Trust (The)	NYSE	Y	6	09248N102	BLACKROCK HIGH YIELD TST SBI	15357	0443A	2850	2850	1
20050118	BHY	BlackRock High Yield Trust (The)	NYSE	Y	7	09248N102	BLACKROCK HIGH YIELD TST SBI	13339	0443A	-2018	832	2
20050119	BHY	BlackRock High Yield Trust (The)	NYSE	Y	8	09248N102	BLACKROCK HIGH YIELD TST SBI	13339	0443A	0	832	3
20050120	BHY	BlackRock High Yield Trust (The)	NYSE	Y	9	09248N102	BLACKROCK HIGH YIELD TST SBI	9812	0443A	-3527	0	0
20050121	BHY	BlackRock High Yield Trust (The)	NYSE	Y	10	09248N102	BLACKROCK HIGH YIELD TST SBI	8185	0443A	-1627	0	0
20050124	BHY	BlackRock High Yield Trust (The)	NYSE	Y	11	09248N102	BLACKROCK HIGH YIELD TST SBI	7457	0443A	-728	0	0
20050125	BHY	BlackRock High Yield Trust (The)	NYSE	Y	12	09248N102	BLACKROCK HIGH YIELD TST SBI	5957	0443A	-1500	0	0
20050126	BHY	BlackRock High Yield Trust (The)	NYSE	Y	13	09248N102	BLACKROCK HIGH YIELD TST SBI	4624	0443A	-1333	0	0
20050127	BHY	BlackRock High Yield Trust (The)	NYSE	Y	14	09248N102	BLACKROCK HIGH YIELD TST SBI	5124	0443A	500	500	1
20050128	BHY	BlackRock High Yield Trust (The)	NYSE	Y	15	09248N102	BLACKROCK HIGH YIELD TST SBI	2595	0443A	-2529	0	0
20050201	BHY	BlackRock High Yield Trust (The)	NYSE	Y	17	09248N102	BLACKROCK HIGH YIELD TST SBI	2638	0443A	2638	2638	1
20050202	BHY	BlackRock High Yield Trust (The)	NYSE	Y	18	09248N102	BLACKROCK HIGH YIELD TST SBI	2638	0443A	0	2638	2
20050210	BHY	BlackRock High Yield Trust (The)	NYSE	Y	24	09248N102	BLACKROCK HIGH YIELD TST SBI	867	0443A	867	867	1
20050211	BHY	BlackRock High Yield Trust (The)	NYSE	Y	25	09248N102	BLACKROCK HIGH YIELD TST SBI	1067	0443A	200	1067	2
20050214	BHY	BlackRock High Yield Trust (The)	NYSE	Y	26	09248N102	BLACKROCK HIGH YIELD TST SBI	487	0443A	-580	487	3
20050215	BHY	BlackRock High Yield Trust (The)	NYSE	Y	27	09248N102	BLACKROCK HIGH YIELD TST SBI	487	0443A	0	487	4
20050216	BHY	BlackRock High Yield Trust (The)	NYSE	Y	28	09248N102	BLACKROCK HIGH YIELD TST SBI	324	0443A	-163	324	5
20050217	BHY	BlackRock High Yield Trust (The)	NYSE	Y	29	09248N102	BLACKROCK HIGH YIELD TST SBI	224	0443A	-100	224	6
20050222	BHY	BlackRock High Yield Trust (The)	NYSE	Y	31	09248N102	BLACKROCK HIGH YIELD TST SBI	1724	0443A	1724	1724	1
20050223	BHY	BlackRock High Yield Trust (The)	NYSE	Y	32	09248N102	BLACKROCK HIGH YIELD TST SBI	15653	0443A	13929	15653	2
20050224	BHY	BlackRock High Yield Trust (The)	NYSE	Y	33	09248N102	BLACKROCK HIGH YIELD TST SBI	15653	0443A	0	15653	3
20050225	BHY	BlackRock High Yield Trust (The)	NYSE	Y	34	09248N102	BLACKROCK HIGH YIELD TST SBI	15453	0443A	-200	15453	4
20050228	BHY	BlackRock High Yield Trust (The)	NYSE	Y	35	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	300	15753	5
20050301	BHY	BlackRock High Yield Trust (The)	NYSE	Y	36	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	0	15753	6
20050302	BHY	BlackRock High Yield Trust (The)	NYSE	Y	37	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	0	15753	7
20050303	BHY	BlackRock High Yield Trust (The)	NYSE	Y	38	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	0	15753	8
20050304	BHY	BlackRock High Yield Trust (The)	NYSE	Y	39	09248N102	BLACKROCK HIGH YIELD TST SBI	15753	0443A	0	15753	9
20050307	BHY	BlackRock High Yield Trust (The)	NYSE	Y	40	09248N102	BLACKROCK HIGH YIELD TST SBI	14357	0443A	-1396	14357	10
20050308	BHY	BlackRock High Yield Trust (The)	NYSE	Y	41	09248N102	BLACKROCK HIGH YIELD TST SBI	14357	0443A	0	14357	11
20050309	BHY	BlackRock High Yield Trust (The)	NYSE	Y	42	09248N102	BLACKROCK HIGH YIELD TST SBI	14357	0443A	0	14357	12
20050310	BHY	BlackRock High Yield Trust (The)	NYSE	Y	43	09248N102	BLACKROCK HIGH YIELD TST SBI	14357	0443A	0	14357	13
20050311	BHY	BlackRock High Yield Trust (The)	NYSE	Y	44	09248N102	BLACKROCK HIGH YIELD TST SBI	10407	0443A	-3950	10407	14
20050314	BHY	BlackRock High Yield Trust (The)	NYSE	Y	45	09248N102	BLACKROCK HIGH YIELD TST SBI	10697	0443A	290	10697	15
20050315	BHY	BlackRock High Yield Trust (The)	NYSE	Y	46	09248N102	BLACKROCK HIGH YIELD TST SBI	12117	0443A	1420	12117	16
20050316	BHY	BlackRock High Yield Trust (The)	NYSE	Y	47	09248N102	BLACKROCK HIGH YIELD TST SBI	13447	0443A	1330	13447	17
20050317	BHY	BlackRock High Yield Trust (The)	NYSE	Y	48	09248N102	BLACKROCK HIGH YIELD TST SBI	14122	0443A	675	14122	18
20050318	BHY	BlackRock High Yield Trust (The)	NYSE	Y	49	09248N102	BLACKROCK HIGH YIELD TST SBI	12622	0443A	-1500	12622	19
20050321	BHY	BlackRock High Yield Trust (The)	NYSE	Y	50	09248N102	BLACKROCK HIGH YIELD TST SBI	15220	0443A	2598	15220	20
20050322	BHY	BlackRock High Yield Trust (The)	NYSE	Y	51	09248N102	BLACKROCK HIGH YIELD TST SBI	13620	0443A	-1600	13620	21
20050323	BHY	BlackRock High Yield Trust (The)	NYSE	Y	52	09248N102	BLACKROCK HIGH YIELD TST SBI	11089	0443A	-2531	11089	22
20050324	BHY	BlackRock High Yield Trust (The)	NYSE	Y	53	09248N102	BLACKROCK HIGH YIELD TST SBI	11550	0443A	461	11550	23
20050328	BHY	BlackRock High Yield Trust (The)	NYSE	Y	54	09248N102	BLACKROCK HIGH YIELD TST SBI	13520	0443A	1970	13520	24
20050329	BHY	BlackRock High Yield Trust (The)	NYSE	Y	55	09248N102	BLACKROCK HIGH YIELD TST SBI	9352	0443A	-4168	9352	25
20050330	BHY	BlackRock High Yield Trust (The)	NYSE	Y	56	09248N102	BLACKROCK HIGH YIELD TST SBI	12852	0443A	3500	12852	26
20050331	BHY	BlackRock High Yield Trust (The)	NYSE	Y	57	09248N102	BLACKROCK HIGH YIELD TST SBI	11239	0443A	-1613	11239	27
20050401	BHY	BlackRock High Yield Trust (The)	NYSE	Y	58	09248N102	BLACKROCK HIGH YIELD TST SBI	9939	0443A	-1300	9939	28
20050404	BHY	BlackRock High Yield Trust (The)	NYSE	Y	59	09248N102	BLACKROCK HIGH YIELD TST SBI	9939	0443A	0	9939	29
20050405	BHY	BlackRock High Yield Trust (The)	NYSE	Y	60	09248N102	BLACKROCK HIGH YIELD TST SBI	9940	0443A	1	9940	30
20050107	DSF	Defined Strategy Fund, Inc.	NYSE	Y	1	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	3500	0	0
20050110	DSF	Defined Strategy Fund, Inc.	NYSE	Y	2	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0
20050111	DSF	Defined Strategy Fund, Inc.	NYSE	Y	3	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0
20050112	DSF	Defined Strategy Fund, Inc.	NYSE	Y	4	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0
20050113	DSF	Defined Strategy Fund, Inc.	NYSE	Y	5	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0

20050114	DSF	Defined Strategy Fund, Inc.	NYSE	Y	6	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0
20050118	DSF	Defined Strategy Fund, Inc.	NYSE	Y	7	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0
20050119	DSF	Defined Strategy Fund, Inc.	NYSE	Y	8	24476Y100	DEFINED STRATEGY FUND INC	3500	0443A	0	0	0
20050120	DSF	Defined Strategy Fund, Inc.	NYSE	Y	9	24476Y100	DEFINED STRATEGY FUND INC	4500	0443A	1000	1000	1
20050121	DSF	Defined Strategy Fund, Inc.	NYSE	Y	10	24476Y100	DEFINED STRATEGY FUND INC	5700	0443A	1200	2200	2
20050124	DSF	Defined Strategy Fund, Inc.	NYSE	Y	11	24476Y100	DEFINED STRATEGY FUND INC	5700	0443A	0	2200	3
20050125	DSF	Defined Strategy Fund, Inc.	NYSE	Y	12	24476Y100	DEFINED STRATEGY FUND INC	105700	0443A	100000	102200	4
20050126	DSF	Defined Strategy Fund, Inc.	NYSE	Y	13	24476Y100	DEFINED STRATEGY FUND INC	125696	0443A	19996	122196	5
20050127	DSF	Defined Strategy Fund, Inc.	NYSE	Y	14	24476Y100	DEFINED STRATEGY FUND INC	122242	0443A	-3454	118742	6
20050128	DSF	Defined Strategy Fund, Inc.	NYSE	Y	15	24476Y100	DEFINED STRATEGY FUND INC	66242	0443A	-56000	62742	7
20050131	DSF	Defined Strategy Fund, Inc.	NYSE	Y	16	24476Y100	DEFINED STRATEGY FUND INC	110542	0443A	44300	107042	8
20050201	DSF	Defined Strategy Fund, Inc.	NYSE	Y	17	24476Y100	DEFINED STRATEGY FUND INC	83542	0443A	-27000	80042	9
20050202	DSF	Defined Strategy Fund, Inc.	NYSE	Y	18	24476Y100	DEFINED STRATEGY FUND INC	83542	0443A	0	80042	10
20050203	DSF	Defined Strategy Fund, Inc.	NYSE	Y	19	24476Y100	DEFINED STRATEGY FUND INC	83542	0443A	0	80042	11
20050204	DSF	Defined Strategy Fund, Inc.	NYSE	Y	20	24476Y100	DEFINED STRATEGY FUND INC	83542	0443A	0	80042	12
20050207	DSF	Defined Strategy Fund, Inc.	NYSE	Y	21	24476Y100	DEFINED STRATEGY FUND INC	69542	0443A	-14000	66042	13
20050208	DSF	Defined Strategy Fund, Inc.	NYSE	Y	22	24476Y100	DEFINED STRATEGY FUND INC	54542	0443A	-15000	51042	14
20050209	DSF	Defined Strategy Fund, Inc.	NYSE	Y	23	24476Y100	DEFINED STRATEGY FUND INC	56342	0443A	1800	52842	15
20050210	DSF	Defined Strategy Fund, Inc.	NYSE	Y	24	24476Y100	DEFINED STRATEGY FUND INC	56342	0443A	0	52842	16
20050211	DSF	Defined Strategy Fund, Inc.	NYSE	Y	25	24476Y100	DEFINED STRATEGY FUND INC	56342	0443A	0	52842	17
20050214	DSF	Defined Strategy Fund, Inc.	NYSE	Y	26	24476Y100	DEFINED STRATEGY FUND INC	8542	0443A	-47800	5042	18
20050107	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	7760	0443A	7760	0	0
20050110	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	7760	0443A	0	0	0
20050111	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	7760	0443A	0	0	0
20050112	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	7760	0443A	0	0	0
20050113	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	7760	0443A	0	0	0
20050204	GENI	GENESISINTERMEDIA INC	u	Y	1	37184Y105	GENESISINTERMEDIA INC	6810	0443A	6810	0	0
20050207	GENI	GENESISINTERMEDIA INC	u	Y	2	37184Y105	GENESISINTERMEDIA INC	6810	0443A	0	0	0
20050208	GENI	GENESISINTERMEDIA INC	u	Y	3	37184Y105	GENESISINTERMEDIA INC	6810	0443A	0	0	0
20050209	GENI	GENESISINTERMEDIA INC	u	Y	4	37184Y105	GENESISINTERMEDIA INC	6810	0443A	0	0	0
20050210	GENI	GENESISINTERMEDIA INC	u	Y	5	37184Y105	GENESISINTERMEDIA INC	6910	0443A	100	100	1
20050211	GENI	GENESISINTERMEDIA INC	u	Y	6	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	2
20050214	GENI	GENESISINTERMEDIA INC	u	Y	7	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	3
20050215	GENI	GENESISINTERMEDIA INC	u	Y	8	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	4
20050216	GENI	GENESISINTERMEDIA INC	u	Y	9	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	5
20050217	GENI	GENESISINTERMEDIA INC	u	Y	10	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	6
20050218	GENI	GENESISINTERMEDIA INC	u	Y	11	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	7
20050222	GENI	GENESISINTERMEDIA INC	u	Y	12	37184Y105	GENESISINTERMEDIA INC	6910	0443A	0	100	8
20050223	GENI	GENESISINTERMEDIA INC	u	Y	13	37184Y105	GENESISINTERMEDIA INC	7910	0443A	1000	1100	9
20050224	GENI	GENESISINTERMEDIA INC	u	Y	14	37184Y105	GENESISINTERMEDIA INC	7910	0443A	0	1100	10
20050224	GENI	GENESISINTERMEDIA INC	u	Y	14	37184Y105	GENESISINTERMEDIA INC	1050	0443A	1050	1050	1
20050225	GENI	GENESISINTERMEDIA INC	u	Y	15	37184Y105	GENESISINTERMEDIA INC	8960	0443A	7910	8960	2
20050228	GENI	GENESISINTERMEDIA INC	u	Y	16	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	3
20050301	GENI	GENESISINTERMEDIA INC	u	Y	17	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	4
20050302	GENI	GENESISINTERMEDIA INC	u	Y	18	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	5
20050303	GENI	GENESISINTERMEDIA INC	u	Y	19	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	6
20050304	GENI	GENESISINTERMEDIA INC	u	Y	20	37184Y105	GENESISINTERMEDIA INC	8960	0443A	0	8960	7
20050307	GENI	GENESISINTERMEDIA INC	u	Y	21	37184Y105	GENESISINTERMEDIA INC	6360	0443A	-2600	6360	8
20050308	GENI	GENESISINTERMEDIA INC	u	Y	22	37184Y105	GENESISINTERMEDIA INC	6360	0443A	0	6360	9
20050309	GENI	GENESISINTERMEDIA INC	u	Y	23	37184Y105	GENESISINTERMEDIA INC	6060	0443A	-300	6060	10
20050310	GENI	GENESISINTERMEDIA INC	u	Y	24	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	11
20050311	GENI	GENESISINTERMEDIA INC	u	Y	25	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	12
20050314	GENI	GENESISINTERMEDIA INC	u	Y	26	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	13
20050315	GENI	GENESISINTERMEDIA INC	u	Y	27	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	14
20050316	GENI	GENESISINTERMEDIA INC	u	Y	28	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	15
20050317	GENI	GENESISINTERMEDIA INC	u	Y	29	37184Y105	GENESISINTERMEDIA INC	6060	0443A	0	6060	16
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2656	0443A	2656	2656	1
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1368	0443A	-1288	1368	2
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1750	0443A	1750	1750	1
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	10384	0443A	8634	10384	2
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1925	0443A	-8459	1925	3
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	5407	0443A	3482	5407	4
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7507	0443A	2100	7507	5
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7807	0443A	300	7807	6
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	12031	0443A	4224	12031	7
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	12431	0443A	400	12431	8
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	10360	0443A	-2071	10360	9
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6196	0443A	-4164	6196	10
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6871	0443A	675	6871	11
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	3996	0443A	-2875	3996	12
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	933	0443A	-3063	933	13
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7546	0443A	6613	7546	14
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7490	0443A	-56	7490	15
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	7514	0443A	24	7514	16
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6448	0443A	-1066	6448	17
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	5448	0443A	-1000	5448	18
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	5448	0443A	0	5448	19
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	448	0443A	-5000	448	20
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	448	0443A	0	448	21
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	648	0443A	200	648	22
20050208	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	13	42952V101	HIENERGY TECHNOLOGIES, INC. (D	104819	0443A	104819	104819	1
20050209	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	14	42952V101	HIENERGY TECHNOLOGIES, INC. (D	162719	0443A	57900	162719	2
20050210	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	15	42952V101	HIENERGY TECHNOLOGIES, INC. (D	195919	0443A	33200	195919	3
20050211	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	16	42952V101	HIENERGY TECHNOLOGIES, INC. (D	221724	0443A	25805	221724	4
20050222	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	22	42952V101	HIENERGY TECHNOLOGIES, INC. (D	23107	0443A	23107	23107	1
20050223	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	23	42952V101	HIENERGY TECHNOLOGIES, INC. (D	22457	0443A	-650	22457	2
20050224	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	24	42952V101	HIENERGY TECHNOLOGIES, INC. (D	20857	0443A	-1600	20857	3
20050225	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	25	42952V101	HIENERGY TECHNOLOGIES, INC. (D	21657	0443A	800	21657	4
20050228	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	26	42952V101	HIENERGY TECHNOLOGIES, INC. (D	21157	0443A	-500	21157	5
20050301	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	27	42952V101	HIENERGY TECHNOLOGIES, INC. (D	23507	0443A	2350	23507	6
20050302	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	28	42952V101	HIENERGY TECHNOLOGIES, INC. (D	24507	0443A	1000	24507	7
20050303	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	29	42952V101	HIENERGY TECHNOLOGIES, INC. (D	23407	0443A	-1100	23407	8
20050304	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	30	42952V101	HIENERGY TECHNOLOGIES, INC. (D	23407	0443A	0	23407	9
20050307	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	31	42952V101	HIENERGY TECHNOLOGIES, INC. (D	29007	0443A	5600	29007	10
20050308	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	32	42952V101	HIENERGY TECHNOLOGIES, INC. (D	34007	0443A	5000	34007	11
20050309	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	33	42952V101	HIENERGY TECHNOLOGIES, INC. (D	34007	0443A	0	34007	12
20050310	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	34	42952V101	HIENERGY TECHNOLOGIES, INC. (D	37507	0443A	3500	37507	13
20050311	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	35	42952V101	HIENERGY TECHNOLOGIES, INC. (D	38007	0443A	500	38007	14
20050314	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	36	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25107	0443A	-12900	25107	15
20050121	LXRS	LEXINGTON RESOURCES INC	U	Y	1	529561102	LEXINGTON RESOURCES INC	2030	0443A	2030	0	0
20050124	LXRS	LEXINGTON RESOURCES INC	U	Y	2	529561102	LEXINGTON RESOURCES INC	1135	0443A	-895	0	0
20050125	LXRS	LEXINGTON RESOURCES INC	U	Y	3	529561102	LEXINGTON RESOURCES INC	135	0443A	-1000	0	0
20050126	LXRS	LEXINGTON RESOURCES INC	U	Y	4	529561102	LEXINGTON RESOURCES INC	135	0443A	0	0	0
20050127	LXRS	LEXINGTON RESOURCES INC	U	Y	5	529561102	LEXINGTON RESOURCES INC	135	0443A	0	0	0
20050128	LXRS	LEXINGTON RESOURCES INC	U	Y	6	529561102	LEXINGTON RESOURCES INC	2635	0443A	2500	2500	1
20050131	LXRS	LEXINGTON RESOURCES INC	U	Y	7	529561102	LEXINGTON RESOURCES INC	2638	0443A	3	2503	2
20050201	LXRS	LEXINGTON RESOURCES INC	U	Y	8	529561102	LEXINGTON RESOURCES INC	2638	0443A	0	2503	3
20050202	LXRS	LEXINGTON RESOURCES INC	U	Y	9	529561102	LEXINGTON RESOURCES INC	2638	0443A	0	2503	4
20050203	LXRS	LEXINGTON RESOURCES INC	U	Y	10	529561102	LEXINGTON RESOURCES INC	138	0443A	-2500	3	5
20050204	LXRS	LEXINGTON RESOURCES INC	U	Y	11	529561102	LEXINGTON RESOURCES INC	138	0443A	0	3	6
20050207	LXRS	LEXINGTON RESOURCES INC	U	Y	12	529561102	LEXINGTON RESOURCES INC	138	0443A	0	3	7
20050211	LXRS	LEXINGTON RESOURCES INC	U	Y	16	529561102	LEXINGTON RESOURCES INC	10600	0443A	10600	10600	1
20050214	LXRS	LEXINGTON RESOURCES INC	U	Y	17	529561102	LEXINGTON RESOURCES INC	10600	0443A	0	10600	2
20050215	LXRS	LEXINGTON RESOURCES INC	U	Y	18	529561102	LEXINGTON RESOURCES INC	10600	0443A	0	10600	3
20050216	LXRS	LEXINGTON RESOURCES INC	U	Y	19	529561102	LEXINGTON RESOURCES INC	11050	0443A	450	11050	4
20050217	LXRS	LEXINGTON RESOURCES INC	U	Y	20	529561102	LEXINGTON RESOURCES INC	11050	0443A	0	11050	5
20050218	LXRS	LEXINGTON RESOURCES INC	U	Y	21	529561102	LEXINGTON RESOURCES INC	11050	0443A	0	11050	6
20050222	LXRS	LEXINGTON RESOURCES INC	U	Y	22	529561102	LEXINGTON RESOURCES INC	11050	0443A	0	11050	7
20050223	LXRS	LEXINGTON RESOURCES INC	U	Y	23	529561102	LEXINGTON RESOURCES INC	11050	0443A	0	11050	8
20050224	LXRS	LEXINGTON RESOURCES INC	U	Y	24	529561102	LEXINGTON RESOURCES INC	31050	0443A	20000	31050	9
20050225	LXRS	LEXINGTON RESOURCES INC	U	Y	25	529561102	LEXINGTON RESOURCES INC	52700	0443A	21650	52700	10
20050228	LXRS	LEXINGTON RESOURCES INC	U	Y	26	529561102	LEXINGTON RESOURCES INC	53700	0443A	1000	53700	11
20050301	LXRS	LEXINGTON RESOURCES INC	U	Y	27	529561102	LEXINGTON RESOURCES INC	75900	0443A	22200	75900	12
20050302	LXRS	LEXINGTON RESOURCES INC	U	Y	28	529561102	LEXINGTON RESOURCES INC	70900	0443A	-5000	70900	13
20050303	LXRS	LEXINGTON RESOURCES INC	U	Y	29	529561102	LEXINGTON RESOURCES INC	77400	0443A	6500	77400	14
20050304	LXRS	LEXINGTON RESOURCES INC	U	Y	30	529561102	LEXINGTON RESOURCES INC	77400	0443A	0	77400	15
20050307	LXRS	LEXINGTON RESOURCES INC	U	Y	31	529561102	LEXINGTON RESOURCES INC	700	0443A	-76700	700	16
20050310	LXRS	LEXINGTON RESOURCES INC	U	Y	34	529561102	LEXINGTON RESOURCES INC	3967	0443A	3967	3967	1
20050210	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	1	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	3000	0	0
20050211	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	2	615579307	MOONEY AEROSPACE GROUP LTD	2800	0443A	-200	0	0
20050214	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	3	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	200	0	0
20050215	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	4	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050216	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	5	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050217	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	6	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050218	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	7	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050222	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	8	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050223	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	9	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050224	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	10	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050225	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	11	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050228	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	12	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	0	0
20050301	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	13	615579307	MOONEY AEROSPACE GROUP LTD	2996	0443A	-4	0	0

20050302	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	14	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	4	4	1
20050303	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	15	615579307	MOONEY AEROSPACE GROUP LTD	3000	0443A	0	4	2
20050304	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	16	615579307	MOONEY AEROSPACE GROUP LTD	2991	0443A	-9	0	0
20050307	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	17	615579307	MOONEY AEROSPACE GROUP LTD	2836	0443A	-155	0	0
20050308	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	18	615579307	MOONEY AEROSPACE GROUP LTD	2836	0443A	0	0	0
20050309	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	19	615579307	MOONEY AEROSPACE GROUP LTD	2614	0443A	-222	0	0
20050310	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	20	615579307	MOONEY AEROSPACE GROUP LTD	2635	0443A	21	21	1
20050311	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	21	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	-3	18	2
20050314	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	22	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	3
20050315	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	23	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	4
20050316	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	24	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	5
20050317	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	25	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	6
20050318	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	26	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	7
20050321	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	27	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	8
20050322	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	28	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	9
20050323	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	29	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	10
20050324	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	30	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	11
20050328	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	31	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	12
20050329	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	32	615579307	MOONEY AEROSPACE GROUP LTD	2682	0443A	50	68	13
20050330	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	33	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	-50	18	14
20050331	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	34	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	15
20050401	MNYG	MOONEY AEROSPACE GROUP LTD	U	Y	35	615579307	MOONEY AEROSPACE GROUP LTD	2632	0443A	0	18	16
20050118	ONSM	ONSTREAM MEDIA CORP	S	Y	4	682875109	ONSTREAM MEDIA CORP	15260	0443A	15260	15260	1
20050119	ONSM	ONSTREAM MEDIA CORP	S	Y	5	682875109	ONSTREAM MEDIA CORP	22151	0443A	6891	22151	2
20050120	ONSM	ONSTREAM MEDIA CORP	S	Y	6	682875109	ONSTREAM MEDIA CORP	20152	0443A	-1999	20152	3
20050121	ONSM	ONSTREAM MEDIA CORP	S	Y	7	682875109	ONSTREAM MEDIA CORP	22542	0443A	2390	22542	4
20050124	ONSM	ONSTREAM MEDIA CORP	S	Y	8	682875109	ONSTREAM MEDIA CORP	16842	0443A	-5700	16842	5
20050125	ONSM	ONSTREAM MEDIA CORP	S	Y	9	682875109	ONSTREAM MEDIA CORP	16442	0443A	-400	16442	6
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	14802	0443A	-1640	14802	7
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	12432	0443A	-2370	12432	8
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	9192	0443A	-3240	9192	9
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	8675	0443A	-517	8675	10
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	8142	0443A	-533	8142	11
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	8142	0443A	0	8142	12
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	7291	0443A	-851	7291	13
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	8291	0443A	1000	8291	14
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	4401	0443A	4401	4401	1
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	4401	0443A	0	4401	2
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	4400	0443A	-1	4400	3
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	4400	0443A	0	4400	4
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	4400	0443A	0	4400	5
20050223	ONSM	ONSTREAM MEDIA CORP	S	Y	29	682875109	ONSTREAM MEDIA CORP	4400	0443A	0	4400	6
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	4401	0443A	1	4401	7
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	4401	0443A	0	4401	8
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	4401	0443A	0	4401	9
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	4401	0443A	0	4401	10
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	4301	0443A	-100	4301	11
20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	4301	0443A	0	4301	12
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	4101	0443A	-200	4101	13
20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	401	0443A	401	401	1
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	382	0443A	-19	382	2
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	1834	0443A	1452	1834	3
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	237	0443A	237	237	1
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	237	0443A	0	237	2
20050107	PHD	Pioneer Floating Rate Trust	NYSE	Y	1	72369J102	PIONEER FLOATING RATE TRUST	15050	0443A	15050	0	0
20050110	PHD	Pioneer Floating Rate Trust	NYSE	Y	2	72369J102	PIONEER FLOATING RATE TRUST	15550	0443A	500	0	0
20050111	PHD	Pioneer Floating Rate Trust	NYSE	Y	3	72369J102	PIONEER FLOATING RATE TRUST	10550	0443A	-5000	0	0
20050112	PHD	Pioneer Floating Rate Trust	NYSE	Y	4	72369J102	PIONEER FLOATING RATE TRUST	10550	0443A	0	0	0
20050113	PHD	Pioneer Floating Rate Trust	NYSE	Y	5	72369J102	PIONEER FLOATING RATE TRUST	10550	0443A	0	0	0
20050114	PHD	Pioneer Floating Rate Trust	NYSE	Y	6	72369J102	PIONEER FLOATING RATE TRUST	4280	0443A	-6270	0	0
20050118	PHD	Pioneer Floating Rate Trust	NYSE	Y	7	72369J102	PIONEER FLOATING RATE TRUST	500	0443A	-3780	0	0
20050119	PHD	Pioneer Floating Rate Trust	NYSE	Y	8	72369J102	PIONEER FLOATING RATE TRUST	500	0443A	0	0	0
20050125	PHD	Pioneer Floating Rate Trust	NYSE	Y	12	72369J102	PIONEER FLOATING RATE TRUST	79522	0443A	79522	79522	1
20050126	PHD	Pioneer Floating Rate Trust	NYSE	Y	13	72369J102	PIONEER FLOATING RATE TRUST	119352	0443A	39830	119352	2
20050127	PHD	Pioneer Floating Rate Trust	NYSE	Y	14	72369J102	PIONEER FLOATING RATE TRUST	122352	0443A	3000	122352	3
20050128	PHD	Pioneer Floating Rate Trust	NYSE	Y	15	72369J102	PIONEER FLOATING RATE TRUST	20296	0443A	-102056	20296	4
20050131	PHD	Pioneer Floating Rate Trust	NYSE	Y	16	72369J102	PIONEER FLOATING RATE TRUST	10846	0443A	-9450	10846	5
20050201	PHD	Pioneer Floating Rate Trust	NYSE	Y	17	72369J102	PIONEER FLOATING RATE TRUST	78596	0443A	67750	78596	6
20050202	PHD	Pioneer Floating Rate Trust	NYSE	Y	18	72369J102	PIONEER FLOATING RATE TRUST	78596	0443A	0	78596	7
20050203	PHD	Pioneer Floating Rate Trust	NYSE	Y	19	72369J102	PIONEER FLOATING RATE TRUST	38412	0443A	-40184	38412	8
20050204	PHD	Pioneer Floating Rate Trust	NYSE	Y	20	72369J102	PIONEER FLOATING RATE TRUST	80632	0443A	42220	80632	9
20050207	PHD	Pioneer Floating Rate Trust	NYSE	Y	21	72369J102	PIONEER FLOATING RATE TRUST	51632	0443A	-29000	51632	10
20050208	PHD	Pioneer Floating Rate Trust	NYSE	Y	22	72369J102	PIONEER FLOATING RATE TRUST	26632	0443A	-25000	26632	11
20050209	PHD	Pioneer Floating Rate Trust	NYSE	Y	23	72369J102	PIONEER FLOATING RATE TRUST	27199	0443A	567	27199	12
20050210	PHD	Pioneer Floating Rate Trust	NYSE	Y	24	72369J102	PIONEER FLOATING RATE TRUST	24953	0443A	-2246	24953	13
20050211	PHD	Pioneer Floating Rate Trust	NYSE	Y	25	72369J102	PIONEER FLOATING RATE TRUST	24953	0443A	0	24953	14
20050214	PHD	Pioneer Floating Rate Trust	NYSE	Y	26	72369J102	PIONEER FLOATING RATE TRUST	14953	0443A	-10000	14953	15
20050218	PYST	PAYSTAR CORP	u	Y	21	70453V106	PAYSTAR CORP	16861286	0443A	16861286	16861286	1
20050222	PYST	PAYSTAR CORP	u	Y	22	70453V106	PAYSTAR CORP	19606286	0443A	2745000	19606286	2
20050223	PYST	PAYSTAR CORP	u	Y	23	70453V106	PAYSTAR CORP	29531286	0443A	9925000	29531286	3
20050224	PYST	PAYSTAR CORP	u	Y	24	70453V106	PAYSTAR CORP	34541286	0443A	5010000	34541286	4
20050225	PYST	PAYSTAR CORP	u	Y	25	70453V106	PAYSTAR CORP	43244411	0443A	8703125	43244411	5
20050228	PYST	PAYSTAR CORP	u	Y	26	70453V106	PAYSTAR CORP	49304431	0443A	6060020	49304431	6
20050301	PYST	PAYSTAR CORP	u	Y	27	70453V106	PAYSTAR CORP	29706431	0443A	-19598000	29706431	7
20050302	PYST	PAYSTAR CORP	u	Y	28	70453V106	PAYSTAR CORP	33406431	0443A	3700000	33406431	8
20050303	PYST	PAYSTAR CORP	u	Y	29	70453V106	PAYSTAR CORP	35931431	0443A	2525000	35931431	9
20050304	PYST	PAYSTAR CORP	u	Y	30	70453V106	PAYSTAR CORP	35731431	0443A	-200000	35731431	10
20050307	PYST	PAYSTAR CORP	u	Y	31	70453V106	PAYSTAR CORP	35731431	0443A	0	35731431	11
20050308	PYST	PAYSTAR CORP	u	Y	32	70453V106	PAYSTAR CORP	35531431	0443A	-200000	35531431	12
20050309	PYST	PAYSTAR CORP	u	Y	33	70453V106	PAYSTAR CORP	19747500	0443A	-15783931	19747500	13
20050310	PYST	PAYSTAR CORP	u	Y	34	70453V106	PAYSTAR CORP	15281431	0443A	-4466069	15281431	14
20050311	PYST	PAYSTAR CORP	u	Y	35	70453V106	PAYSTAR CORP	15281431	0443A	0	15281431	15
20050314	PYST	PAYSTAR CORP	u	Y	36	70453V106	PAYSTAR CORP	15281431	0443A	0	15281431	16
20050121	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	1	943570408	WAVERIDER COMMUNICATIONS INC N	327478	0443A	327478	0	0
20050124	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	2	943570408	WAVERIDER COMMUNICATIONS INC N	326428	0443A	-1050	0	0
20050125	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	3	943570408	WAVERIDER COMMUNICATIONS INC N	360428	0443A	34000	0	0
20050126	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	4	943570408	WAVERIDER COMMUNICATIONS INC N	362448	0443A	2020	2020	1
20050127	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	5	943570408	WAVERIDER COMMUNICATIONS INC N	362318	0443A	-130	1890	2
20050128	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	6	943570408	WAVERIDER COMMUNICATIONS INC N	362318	0443A	0	1890	3
20050131	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	7	943570408	WAVERIDER COMMUNICATIONS INC N	362018	0443A	-300	1590	4
20050201	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	8	943570408	WAVERIDER COMMUNICATIONS INC N	362018	0443A	0	1590	5
20050202	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	9	943570408	WAVERIDER COMMUNICATIONS INC N	362018	0443A	0	1590	6
20050203	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	10	943570408	WAVERIDER COMMUNICATIONS INC N	340594	0443A	-21434	0	0
20050204	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	11	943570408	WAVERIDER COMMUNICATIONS INC N	309579	0443A	-31005	0	0
20050204	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	11	943570408	WAVERIDER COMMUNICATIONS INC N	5	0443A	5	5	1
20050207	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	12	943570408	WAVERIDER COMMUNICATIONS INC N	240534	0443A	240529	240534	2
20050208	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	13	943570408	WAVERIDER COMMUNICATIONS INC N	218334	0443A	-22200	218334	3
20050209	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	14	943570408	WAVERIDER COMMUNICATIONS INC N	218434	0443A	100	218434	4
20050210	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	15	943570408	WAVERIDER COMMUNICATIONS INC N	205834	0443A	-12600	205834	5
20050211	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	16	943570408	WAVERIDER COMMUNICATIONS INC N	373234	0443A	167400	373234	6
20050214	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	17	943570408	WAVERIDER COMMUNICATIONS INC N	348234	0443A	-25000	348234	7
20050215	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	18	943570408	WAVERIDER COMMUNICATIONS INC N	348234	0443A	0	348234	8
20050222	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	22	943570408	WAVERIDER COMMUNICATIONS INC N	226596	0443A	226596	226596	1
20050223	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	23	943570408	WAVERIDER COMMUNICATIONS INC N	283299	0443A	56703	283299	2
20050224	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	24	943570408	WAVERIDER COMMUNICATIONS INC N	340499	0443A	57200	340499	3
20050225	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	25	943570408	WAVERIDER COMMUNICATIONS INC N	324499	0443A	-16000	324499	4
20050228	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	26	943570408	WAVERIDER COMMUNICATIONS INC N	319499	0443A	-5000	319499	5
20050302	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	28	943570408	WAVERIDER COMMUNICATIONS INC N	90374	0443A	90374	90374	1
20050303	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	29	943570408	WAVERIDER COMMUNICATIONS INC N	230110	0443A	139736	230110	2
20050304	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	30	943570408	WAVERIDER COMMUNICATIONS INC N	401010	0443A	170900	401010	3
20050307	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	31	943570408	WAVERIDER COMMUNICATIONS INC N	466010	0443A	65000	466010	4
20050308	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	32	943570408	WAVERIDER COMMUNICATIONS INC N	541024	0443A	75014	541024	5
20050309	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	33	943570408	WAVERIDER COMMUNICATIONS INC N	581024	0443A	40000	581024	6
20050310	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	34	943570408	WAVERIDER COMMUNICATIONS INC N	140139	0443A	-440885	140139	7
20050311	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	35	943570408	WAVERIDER COMMUNICATIONS INC N	111149	0443A	-28990	111149	8
20050314	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	36	943570408	WAVERIDER COMMUNICATIONS INC N	190049	0443A	78900	190049	9
20050315	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	37	943570408	WAVERIDER COMMUNICATIONS INC N	190049	0443A	0	190049	10
20050316	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	38	943570408	WAVERIDER COMMUNICATIONS INC N	190049	0443A	0	190049	11
20050317	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	39	943570408	WAVERIDER COMMUNICATIONS INC N	287049	0443A	97000	287049	12
20050318	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	40	943570408	WAVERIDER COMMUNICATIONS INC N	334489	0443A	47440	334489	13
20050321	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	41	943570408	WAVERIDER COMMUNICATIONS INC N	354499	0443A	20010	354499	14
20050322	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	42	943570408	WAVERIDER COMMUNICATIONS INC N	486499	0443A	132000	486499	15
20050323	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	43	943570408	WAVERIDER COMMUNICATIONS INC N	488339	0443A	1940	488339	16
20050324	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	44	943570408	WAVERIDER COMMUNICATIONS INC N	121763	0443A	-366576	121763	17
20050328	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	45	943570408	WAVERIDER COMMUNICATIONS INC N	207033	0443A	85270	207033	18
20050329	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	46	943570408	WAVERIDER COMMUNICATIONS INC N	1668524	0443A	1461491	1668524	19
20050330	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	47	943570408	WAVERIDER COMMUNICATIONS INC N	4260314	0443A	2591790	4260314	20
20050331	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	48	943570408	WAVERIDER COMMUNICATIONS INC N	4260614	0443A	300	4260614	21
20050401	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	49	943570408	WAVERIDER COMMUNICATIONS INC N	3095316	0443A	-1165298	3095316	22
20050404	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	50	943570408	WAVERIDER COMMUNICATIONS INC N	2452739	0443A	-642577	2452739	23
20050405	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	51	943570408	WAVERIDER COMMUNICATIONS INC N	2450739	0443A	-2000	2450739	24

20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	257552	0501A	257552	0	0
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	252951	0501A	-4601	0	0
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	254464	0501A	1513	0	0
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	297885	0501A	43221	43221	1
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	301879	0501A	4194	47415	2
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	1513	0501A	1513	1513	1
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	3000	0501A	1487	3000	2
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	291622	0501A	291622	291622	1
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	162040	0501A	-129582	162040	2
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	161000	0501A	-1040	161000	3
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	155967	0501A	-5033	155967	4
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	157183	0501A	1216	157183	5
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	157382	0501A	199	157382	6
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	156945	0501A	-437	156945	7
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	151422	0501A	-5523	151422	8
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	136815	0501A	-14607	136815	9
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	111037	0501A	-25778	111037	10
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	67786	0501A	-43251	67786	11
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	21386	0501A	-46400	21386	12
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	14045	0501A	-7341	14045	13
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	12645	0501A	-1400	12645	14
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	10497	0501A	-2148	10497	15
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	11322	0501A	825	11322	16
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	5042	0501A	-6280	5042	17
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	5566	0501A	5566	5566	1
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	4633	0501A	-933	4633	2
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	5027	0501A	394	5027	3
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	1192	0501A	-3835	1192	4
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	2890	0501A	2890	2890	1
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	987	0501A	987	987	1
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	47879	0501A	47879	47879	1
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	53029	0501A	5150	53029	2
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	226378	0501A	173349	226378	3
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	44066	0501A	-182312	44066	4
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	19306	0501A	-24760	19306	5
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	22072	0501A	2766	22072	6
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	22107	0501A	35	22107	7
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	22272	0501A	165	22272	8
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	22272	0501A	0	22272	9
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	1865	0501A	-20407	1865	10
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	11501	0501A	11501	11501	1
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	17227	0501A	5726	17227	2
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	16369	0501A	-858	16369	3
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	3469	0501A	3469	3469	1
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	4161	0501A	692	4161	2
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	17760	0501A	13599	17760	3
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	52343	0501A	34583	52343	4
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	61823	0501A	9480	61823	5
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	56696	0501A	-5127	56696	6
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	49594	0501A	-7102	49594	7
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	57611	0501A	8017	57611	8
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	60989	0501A	3378	60989	9
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	54600	0501A	-6389	54600	10
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	52139	0501A	-2461	52139	11
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	54015	0501A	1876	54015	12
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	53353	0501A	-662	53353	13
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	195	0501A	-53158	195	14
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	53845	0501A	53845	53845	1
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	52875	0501A	-970	52875	2
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	28901	0501A	-23974	28901	3
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	27918	0501A	-983	27918	4
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	17244	0501A	17244	17244	1
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	14971	0501A	-2273	14971	2
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	1003	0501A	-13968	1003	3
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	1217	0501A	1217	1217	1
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	3579	0501A	3579	3579	1
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	608	0501A	608	608	1
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	3581	0501A	2973	3581	2
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	7214	0501A	3633	7214	3
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	21951	0501A	14737	21951	4
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	28483	0501A	6532	28483	5
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	20958	0501A	-7525	20958	6
20050107	ARWR	ARROWHEAD RESEARCH CORP	S	Y	1	42797100	ARROWHEAD RESEARCH CORP	74661	0501A	74661	0	0
20050110	ARWR	ARROWHEAD RESEARCH CORP	S	Y	2	42797100	ARROWHEAD RESEARCH CORP	75836	0501A	1175	0	0
20050111	ARWR	ARROWHEAD RESEARCH CORP	S	Y	3	42797100	ARROWHEAD RESEARCH CORP	77836	0501A	2000	0	0
20050112	ARWR	ARROWHEAD RESEARCH CORP	S	Y	4	42797100	ARROWHEAD RESEARCH CORP	62051	0501A	-15785	0	0
20050113	ARWR	ARROWHEAD RESEARCH CORP	S	Y	5	42797100	ARROWHEAD RESEARCH CORP	55969	0501A	-6082	0	0
20050114	ARWR	ARROWHEAD RESEARCH CORP	S	Y	6	42797100	ARROWHEAD RESEARCH CORP	47251	0501A	-8718	0	0
20050118	ARWR	ARROWHEAD RESEARCH CORP	S	Y	7	42797100	ARROWHEAD RESEARCH CORP	42401	0501A	-4850	0	0
20050119	ARWR	ARROWHEAD RESEARCH CORP	S	Y	8	42797100	ARROWHEAD RESEARCH CORP	41221	0501A	-1180	0	0
20050120	ARWR	ARROWHEAD RESEARCH CORP	S	Y	9	42797100	ARROWHEAD RESEARCH CORP	37283	0501A	-3938	0	0
20050121	ARWR	ARROWHEAD RESEARCH CORP	S	Y	10	42797100	ARROWHEAD RESEARCH CORP	38060	0501A	777	777	1
20050124	ARWR	ARROWHEAD RESEARCH CORP	S	Y	11	42797100	ARROWHEAD RESEARCH CORP	37660	0501A	-400	377	2
20050125	ARWR	ARROWHEAD RESEARCH CORP	S	Y	12	42797100	ARROWHEAD RESEARCH CORP	44700	0501A	7040	7417	3
20050126	ARWR	ARROWHEAD RESEARCH CORP	S	Y	13	42797100	ARROWHEAD RESEARCH CORP	36500	0501A	-8200	0	0
20050127	ARWR	ARROWHEAD RESEARCH CORP	S	Y	14	42797100	ARROWHEAD RESEARCH CORP	15200	0501A	-21300	0	0
20050128	ARWR	ARROWHEAD RESEARCH CORP	S	Y	15	42797100	ARROWHEAD RESEARCH CORP	14674	0501A	-526	0	0
20050131	ARWR	ARROWHEAD RESEARCH CORP	S	Y	16	42797100	ARROWHEAD RESEARCH CORP	10197	0501A	-4477	0	0
20050201	ARWR	ARROWHEAD RESEARCH CORP	S	Y	17	42797100	ARROWHEAD RESEARCH CORP	9297	0501A	-900	0	0
20050202	ARWR	ARROWHEAD RESEARCH CORP	S	Y	18	42797100	ARROWHEAD RESEARCH CORP	11835	0501A	2538	2538	1
20050203	ARWR	ARROWHEAD RESEARCH CORP	S	Y	19	42797100	ARROWHEAD RESEARCH CORP	18428	0501A	6593	9131	2
20050204	ARWR	ARROWHEAD RESEARCH CORP	S	Y	20	42797100	ARROWHEAD RESEARCH CORP	18085	0501A	-343	8788	3
20050207	ARWR	ARROWHEAD RESEARCH CORP	S	Y	21	42797100	ARROWHEAD RESEARCH CORP	14535	0501A	-3550	5238	4
20050208	ARWR	ARROWHEAD RESEARCH CORP	S	Y	22	42797100	ARROWHEAD RESEARCH CORP	21535	0501A	7000	12238	5
20050209	ARWR	ARROWHEAD RESEARCH CORP	S	Y	23	42797100	ARROWHEAD RESEARCH CORP	24985	0501A	3450	15688	6
20050210	ARWR	ARROWHEAD RESEARCH CORP	S	Y	24	42797100	ARROWHEAD RESEARCH CORP	43820	0501A	18835	34523	7
20050211	ARWR	ARROWHEAD RESEARCH CORP	S	Y	25	42797100	ARROWHEAD RESEARCH CORP	12635	0501A	-31185	3338	8
20050214	ARWR	ARROWHEAD RESEARCH CORP	S	Y	26	42797100	ARROWHEAD RESEARCH CORP	21048	0501A	8413	11751	9
20050215	ARWR	ARROWHEAD RESEARCH CORP	S	Y	27	42797100	ARROWHEAD RESEARCH CORP	24028	0501A	2980	14731	10
20050216	ARWR	ARROWHEAD RESEARCH CORP	S	Y	28	42797100	ARROWHEAD RESEARCH CORP	53588	0501A	29560	44291	11
20050216	ARWR	ARROWHEAD RESEARCH CORP	S	Y	28	42797100	ARROWHEAD RESEARCH CORP	1400	0501A	1400	1400	1
20050217	ARWR	ARROWHEAD RESEARCH CORP	S	Y	29	42797100	ARROWHEAD RESEARCH CORP	52363	0501A	50963	52363	2
20050218	ARWR	ARROWHEAD RESEARCH CORP	S	Y	30	42797100	ARROWHEAD RESEARCH CORP	51763	0501A	-600	51763	3
20050222	ARWR	ARROWHEAD RESEARCH CORP	S	Y	31	42797100	ARROWHEAD RESEARCH CORP	62193	0501A	10430	62193	4
20050223	ARWR	ARROWHEAD RESEARCH CORP	S	Y	32	42797100	ARROWHEAD RESEARCH CORP	28537	0501A	-33656	28537	5
20050224	ARWR	ARROWHEAD RESEARCH CORP	S	Y	33	42797100	ARROWHEAD RESEARCH CORP	200	0501A	-28337	200	6
20050224	ARWR	ARROWHEAD RESEARCH CORP	S	Y	33	42797100	ARROWHEAD RESEARCH CORP	33137	0501A	33137	33137	1
20050225	ARWR	ARROWHEAD RESEARCH CORP	S	Y	34	42797100	ARROWHEAD RESEARCH CORP	33763	0501A	626	33763	2
20050228	ARWR	ARROWHEAD RESEARCH CORP	S	Y	35	42797100	ARROWHEAD RESEARCH CORP	28388	0501A	-5375	28388	3
20050301	ARWR	ARROWHEAD RESEARCH CORP	S	Y	36	42797100	ARROWHEAD RESEARCH CORP	19975	0501A	-8413	19975	4
20050302	ARWR	ARROWHEAD RESEARCH CORP	S	Y	37	42797100	ARROWHEAD RESEARCH CORP	19675	0501A	-300	19675	5
20050303	ARWR	ARROWHEAD RESEARCH CORP	S	Y	38	42797100	ARROWHEAD RESEARCH CORP	14975	0501A	-4700	14975	6
20050304	ARWR	ARROWHEAD RESEARCH CORP	S	Y	39	42797100	ARROWHEAD RESEARCH CORP	4575	0501A	-10400	4575	7
20050307	ARWR	ARROWHEAD RESEARCH CORP	S	Y	40	42797100	ARROWHEAD RESEARCH CORP	9663	0501A	5088	9663	8
20050309	ARWR	ARROWHEAD RESEARCH CORP	S	Y	42	42797100	ARROWHEAD RESEARCH CORP	14515	0501A	14515	14515	1
20050310	ARWR	ARROWHEAD RESEARCH CORP	S	Y	43	42797100	ARROWHEAD RESEARCH CORP	19515	0501A	5000	19515	2
20050311	ARWR	ARROWHEAD RESEARCH CORP	S	Y	44	42797100	ARROWHEAD RESEARCH CORP	17650	0501A	-1865	17650	3
20050314	ARWR	ARROWHEAD RESEARCH CORP	S	Y	45	42797100	ARROWHEAD RESEARCH CORP	16405	0501A	-1245	16405	4
20050315	ARWR	ARROWHEAD RESEARCH CORP	S	Y	46	42797100	ARROWHEAD RESEARCH CORP	18105	0501A	1700	18105	5
20050316	ARWR	ARROWHEAD RESEARCH CORP	S	Y	47	42797100	ARROWHEAD RESEARCH CORP	22705	0501A	4600	22705	6
20050317	ARWR	ARROWHEAD RESEARCH CORP	S	Y	48	42797100	ARROWHEAD RESEARCH CORP	25930	0501A	3225	25930	7
20050318	ARWR	ARROWHEAD RESEARCH CORP	S	Y	49	42797100	ARROWHEAD RESEARCH CORP	25930	0501A	0	25930	8
20050321	ARWR	ARROWHEAD RESEARCH CORP	S	Y	50	42797100	ARROWHEAD RESEARCH CORP	28830	0501A	2900	28830	9
20050322	ARWR	ARROWHEAD RESEARCH CORP	S	Y	51	42797100	ARROWHEAD RESEARCH CORP	24330	0501A	-4500	24330	10
20050323	ARWR	ARROWHEAD RESEARCH CORP	S	Y	52	42797100	ARROWHEAD RESEARCH CORP	24930	0501A	600	24930	11
20050324	ARWR	ARROWHEAD RESEARCH CORP	S	Y	53	42797100	ARROWHEAD RESEARCH CORP	20291	0501A	-4639	20291	12
20050328	ARWR	ARROWHEAD RESEARCH CORP	S	Y	54	42797100	ARROWHEAD RESEARCH CORP	20427	0501A	136	20427	13
20050329	ARWR	ARROWHEAD RESEARCH CORP	S	Y	55	42797100	ARROWHEAD RESEARCH CORP	9391	0501A	-11036	9391	14
20050118	CALM	CAL-MAINE FOODS INC	Q	Y	7	128030202	CAL-MAINE FOODS INC	5779	0501A	5779	5779	1
20050119	CALM	CAL-MAINE FOODS INC	Q	Y	8	128030202	CAL-MAINE FOODS INC	5513	0501A	-266	5513	2
20050120	CALM	CAL-MAINE FOODS INC	Q	Y	9	128030202	CAL-MAINE FOODS INC	3696	0501A	-1817	3696	3
20050121	CALM	CAL-MAINE FOODS INC	Q	Y	10	128030202	CAL-MAINE FOODS INC	3328	0501A	-368	3328	4
20050124	CALM	CAL-MAINE FOODS INC	Q	Y	11	128030202	CAL-MAINE FOODS INC	1036	0501A	-2292	1036	5
20050127	CALM	CAL-MAINE FOODS INC	Q	Y	14	128030202	CAL-MAINE FOODS INC	455	0501A	-581	455	1
20050128	CALM	CAL-MAINE FOODS INC	Q	Y	15	128030202	CAL-MAINE FOODS INC	2784	0501A	2329	2784	2
20050131	CALM	CAL-MAINE FOODS INC	Q	Y	16	128030202	CAL-MAINE FOODS INC	3659	0501A	875	3659	3
20050201	CALM	CAL-MAINE FOODS INC	Q	Y	17	128030202	CAL-MAINE FOODS INC	24410	0501A	20751	24410	4
20050202	CALM	CAL-MAINE FOODS INC	Q	Y	18	128030202	CAL-MAINE FOODS INC	25361	0501A	951	25361	5
20050203	CALM	CAL-MAINE FOODS INC	Q	Y	19	128030202	CAL-MAINE FOODS INC	21398	0501A	-3963	21398	6
20050204	CALM	CAL-MAINE FOODS INC	Q	Y	20	128030202	CAL-MAINE FOODS INC	18303	0501A	-3095	18303	7
20050207	CALM	CAL-MAINE FOODS INC	Q	Y	21	128030202	CAL-MAINE FOODS INC	19869	0501A	1566	19869	8

20050208	CALM	CAL-MAINE FOODS INC	Q	Y	22	128030202	CAL-MAINE FOODS INC	24691	0501A	4822	24691	9
20050209	CALM	CAL-MAINE FOODS INC	Q	Y	23	128030202	CAL-MAINE FOODS INC	14161	0501A	-10530	14161	10
20050210	CALM	CAL-MAINE FOODS INC	Q	Y	24	128030202	CAL-MAINE FOODS INC	123929	0501A	109768	123929	11
20050211	CALM	CAL-MAINE FOODS INC	Q	Y	25	128030202	CAL-MAINE FOODS INC	163145	0501A	39216	163145	12
20050214	CALM	CAL-MAINE FOODS INC	Q	Y	26	128030202	CAL-MAINE FOODS INC	163152	0501A	7	163152	13
20050215	CALM	CAL-MAINE FOODS INC	Q	Y	27	128030202	CAL-MAINE FOODS INC	186858	0501A	23706	186858	14
20050216	CALM	CAL-MAINE FOODS INC	Q	Y	28	128030202	CAL-MAINE FOODS INC	146980	0501A	-39878	146980	15
20050217	CALM	CAL-MAINE FOODS INC	Q	Y	29	128030202	CAL-MAINE FOODS INC	125791	0501A	-21189	125791	16
20050218	CALM	CAL-MAINE FOODS INC	Q	Y	30	128030202	CAL-MAINE FOODS INC	125945	0501A	154	125945	17
20050222	CALM	CAL-MAINE FOODS INC	Q	Y	31	128030202	CAL-MAINE FOODS INC	126506	0501A	561	126506	18
20050223	CALM	CAL-MAINE FOODS INC	Q	Y	32	128030202	CAL-MAINE FOODS INC	125649	0501A	-857	125649	19
20050224	CALM	CAL-MAINE FOODS INC	Q	Y	33	128030202	CAL-MAINE FOODS INC	114427	0501A	-11222	114427	20
20050225	CALM	CAL-MAINE FOODS INC	Q	Y	34	128030202	CAL-MAINE FOODS INC	125291	0501A	10864	125291	21
20050228	CALM	CAL-MAINE FOODS INC	Q	Y	35	128030202	CAL-MAINE FOODS INC	105689	0501A	-19602	105689	22
20050301	CALM	CAL-MAINE FOODS INC	Q	Y	36	128030202	CAL-MAINE FOODS INC	74640	0501A	-31049	74640	23
20050302	CALM	CAL-MAINE FOODS INC	Q	Y	37	128030202	CAL-MAINE FOODS INC	26362	0501A	-48278	26362	24
20050303	CALM	CAL-MAINE FOODS INC	Q	Y	38	128030202	CAL-MAINE FOODS INC	87372	0501A	61010	87372	25
20050304	CALM	CAL-MAINE FOODS INC	Q	Y	39	128030202	CAL-MAINE FOODS INC	124584	0501A	37212	124584	26
20050307	CALM	CAL-MAINE FOODS INC	Q	Y	40	128030202	CAL-MAINE FOODS INC	101324	0501A	-23260	101324	27
20050308	CALM	CAL-MAINE FOODS INC	Q	Y	41	128030202	CAL-MAINE FOODS INC	90650	0501A	-10674	90650	28
20050309	CALM	CAL-MAINE FOODS INC	Q	Y	42	128030202	CAL-MAINE FOODS INC	77437	0501A	-13213	77437	29
20050310	CALM	CAL-MAINE FOODS INC	Q	Y	43	128030202	CAL-MAINE FOODS INC	76165	0501A	-1272	76165	30
20050311	CALM	CAL-MAINE FOODS INC	Q	Y	44	128030202	CAL-MAINE FOODS INC	59723	0501A	-16442	59723	31
20050311	CALM	CAL-MAINE FOODS INC	Q	Y	44	128030202	CAL-MAINE FOODS INC	6626	0501A	6626	6626	1
20050314	CALM	CAL-MAINE FOODS INC	Q	Y	45	128030202	CAL-MAINE FOODS INC	66749	0501A	60123	66749	2
20050315	CALM	CAL-MAINE FOODS INC	Q	Y	46	128030202	CAL-MAINE FOODS INC	14279	0501A	-52470	14279	3
20050128	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	6	200693208	COMMERCE ONE INC DEL COM NEW	16	0501A	16	16	1
20050131	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	7	200693208	COMMERCE ONE INC DEL COM NEW	6	0501A	-10	6	2
20050201	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	8	200693208	COMMERCE ONE INC DEL COM NEW	6	0501A	0	6	3
20050208	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	13	200693208	COMMERCE ONE INC DEL COM NEW	1002	0501A	1002	1002	1
20050209	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	14	200693208	COMMERCE ONE INC DEL COM NEW	3	0501A	-999	3	2
20050217	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	20	200693208	COMMERCE ONE INC DEL COM NEW	70	0501A	70	70	1
20050218	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	21	200693208	COMMERCE ONE INC DEL COM NEW	664	0501A	594	664	2
20050223	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	23	200693208	COMMERCE ONE INC DEL COM NEW	654	0501A	654	654	1
20050224	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	24	200693208	COMMERCE ONE INC DEL COM NEW	654	0501A	0	654	2
20050225	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	25	200693208	COMMERCE ONE INC DEL COM NEW	644	0501A	-10	644	3
20050228	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	26	200693208	COMMERCE ONE INC DEL COM NEW	644	0501A	0	644	4
20050301	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	27	200693208	COMMERCE ONE INC DEL COM NEW	684	0501A	40	684	5
20050302	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	28	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	-73	611	6
20050303	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	29	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	7
20050304	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	30	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	8
20050307	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	31	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	9
20050308	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	32	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	10
20050309	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	33	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	11
20050310	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	34	200693208	COMMERCE ONE INC DEL COM NEW	611	0501A	0	611	12
20050311	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	35	200693208	COMMERCE ONE INC DEL COM NEW	503	0501A	-108	503	13
20050314	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	36	200693208	COMMERCE ONE INC DEL COM NEW	208	0501A	-295	208	14
20050315	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	37	200693208	COMMERCE ONE INC DEL COM NEW	184	0501A	-24	184	15
20050316	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	38	200693208	COMMERCE ONE INC DEL COM NEW	184	0501A	0	184	16
20050126	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	4	519485106	LAW ENFORCEMENT ASSOC CORP	113	0501A	113	113	1
20050127	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	5	519485106	LAW ENFORCEMENT ASSOC CORP	10663	0501A	10550	10663	2
20050128	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	6	519485106	LAW ENFORCEMENT ASSOC CORP	3273	0501A	-7390	3273	3
20050131	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	7	519485106	LAW ENFORCEMENT ASSOC CORP	4790	0501A	1517	4790	4
20050201	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	8	519485106	LAW ENFORCEMENT ASSOC CORP	5990	0501A	1200	5990	5
20050202	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	9	519485106	LAW ENFORCEMENT ASSOC CORP	3300	0501A	-2690	3300	6
20050202	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	9	519485106	LAW ENFORCEMENT ASSOC CORP	3690	0501A	3690	3690	1
20050203	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	10	519485106	LAW ENFORCEMENT ASSOC CORP	3690	0501A	0	3690	2
20050203	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	10	519485106	LAW ENFORCEMENT ASSOC CORP	1300	0501A	1300	1300	1
20050204	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	11	519485106	LAW ENFORCEMENT ASSOC CORP	4310	0501A	3010	4310	2
20050207	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	12	519485106	LAW ENFORCEMENT ASSOC CORP	5490	0501A	1180	5490	3
20050208	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	13	519485106	LAW ENFORCEMENT ASSOC CORP	5963	0501A	473	5963	4
20050209	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	14	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	800	6763	5
20050210	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	15	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	0	6763	6
20050211	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	16	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	0	6763	7
20050214	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	17	519485106	LAW ENFORCEMENT ASSOC CORP	6513	0501A	-250	6513	8
20050215	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	18	519485106	LAW ENFORCEMENT ASSOC CORP	6013	0501A	-500	6013	9
20050216	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	19	519485106	LAW ENFORCEMENT ASSOC CORP	6263	0501A	250	6263	10
20050217	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	20	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	500	6763	11
20050218	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	21	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	0	6763	12
20050222	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	22	519485106	LAW ENFORCEMENT ASSOC CORP	6763	0501A	0	6763	13
20050223	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	23	519485106	LAW ENFORCEMENT ASSOC CORP	4223	0501A	-2540	4223	14
20050224	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	24	519485106	LAW ENFORCEMENT ASSOC CORP	3223	0501A	-1000	3223	15
20050225	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	25	519485106	LAW ENFORCEMENT ASSOC CORP	1123	0501A	-2100	1123	16
20050228	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	26	519485106	LAW ENFORCEMENT ASSOC CORP	1123	0501A	0	1123	17
20050309	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	33	519485106	LAW ENFORCEMENT ASSOC CORP	400	0501A	400	400	1
20050310	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	34	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	1023	1423	2
20050311	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	35	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	3
20050314	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	36	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	4
20050315	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	37	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	5
20050316	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	38	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	6
20050317	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	39	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	7
20050318	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	40	519485106	LAW ENFORCEMENT ASSOC CORP	1923	0501A	500	1923	8
20050321	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	41	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	-500	1423	9
20050322	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	42	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	10
20050323	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	43	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	11
20050324	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	44	519485106	LAW ENFORCEMENT ASSOC CORP	1423	0501A	0	1423	12
20050328	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	45	519485106	LAW ENFORCEMENT ASSOC CORP	923	0501A	-500	923	13
20050223	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	13	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	185050	185050	1
20050224	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	14	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	2
20050225	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	15	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	3
20050228	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	16	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	4
20050301	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	17	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	5
20050302	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	18	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	6
20050303	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	19	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	7
20050304	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	20	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	8
20050307	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	21	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	9
20050308	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	22	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	10
20050309	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	23	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	11
20050310	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	24	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	12
20050311	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	25	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	13
20050314	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	26	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	14
20050315	MBTA	TRANSMEDIA ASIA PACIFIC INC	u	Y	27	89376P103	TRANSMEDIA ASIA PACIFIC INC	185050	0501A	0	185050	15
20050107	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	698918	0501A	698918	0	0
20050110	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	730158	0501A	31240	0	0
20050111	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	689741	0501A	-40417	0	0
20050112	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	692079	0501A	2338	2338	1
20050113	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	627379	0501A	-64700	0	0
20050114	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	641206	0501A	13827	13827	1
20050118	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	597980	0501A	-43226	0	0
20050119	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	611530	0501A	13550	13550	1
20050120	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	613719	0501A	2189	15739	2
20050121	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	606142	0501A	-7577	8162	3
20050124	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	576400	0501A	-29742	0	0
20050125	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	596880	0501A	20480	20480	1
20050126	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	477280	0501A	-119600	0	0
20050127	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	478543	0501A	1263	1263	1
20050128	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	477855	0501A	-688	575	2
20050131	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	504913	0501A	27058	27633	3
20050201	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	501786	0501A	-3127	24506	4
20050202	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	547973	0501A	46187	70693	5
20050203	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	543782	0501A	-4191	66502	6
20050204	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	1420	0501A	-542362	0	0
20050204	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	595501	0501A	595501	595501	1
20050207	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	619408	0501A	23907	619408	2
20050208	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	761463	0501A	142055	761463	3
20050209	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	871804	0501A	110341	871804	4
20050210	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	856157	0501A	-15647	856157	5
20050211	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	2000	0501A	-854157	2000	6
20050211	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	921548	0501A	921548	921548	1
20050214	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	865869	0501A	-55679	865869	2
20050214	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	1600	0501A	1600	1600	1
20050215	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	861273	0501A	859673	861273	2
20050216	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	871742	0501A	10469	871742	3
20050217	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	868295	0501A	-3447	868295	4
20050218	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	889718	0501A	21423	889718	5
20050222	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	909293	0501A	19575	909293	6
20050223	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	914121	0501A	4828	914121	7
20050224	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	788771	0501A	-125350	788771	8
20050225	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	835714	0501A	46943	835714	9
20050228	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	849006	0501A	13292	849006	10
20050301	MSO	Martha Stewart Living Omnimedia, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	597639	0501A	-251367	597639	11

20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	576877	0501A	-20762	576877	12
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	552927	0501A	-23950	552927	13
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	5000	0501A	-547927	5000	14
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	518943	0501A	518943	518943	1
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	531153	0501A	12210	531153	2
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	11660	0501A	11660	11660	1
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	478761	0501A	467101	478761	2
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	514957	0501A	36196	514957	3
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	454938	0501A	-60019	454938	4
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	386113	0501A	-68825	386113	5
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	352186	0501A	-33927	352186	6
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	258423	0501A	-93763	258423	7
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	252672	0501A	-5751	252672	8
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	251797	0501A	-875	251797	9
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	236827	0501A	-14970	236827	10
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	137726	0501A	-99101	137726	11
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	135176	0501A	-2550	135176	12
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	1800	0501A	1800	1800	1
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	420	0501A	420	420	1
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	24296	0501A	23876	24296	2
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	13013	0501A	-11283	13013	3
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	15128	0501A	2115	15128	4
20050307	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	1	65337H109	NFJ DIVIDEND INTEREST & PREMIU	27652	0501A	27652	0	0
20050308	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	2	65337H109	NFJ DIVIDEND INTEREST & PREMIU	38689	0501A	11037	0	0
20050309	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	3	65337H109	NFJ DIVIDEND INTEREST & PREMIU	31846	0501A	-6843	0	0
20050310	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	4	65337H109	NFJ DIVIDEND INTEREST & PREMIU	21477	0501A	-10369	0	0
20050311	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	5	65337H109	NFJ DIVIDEND INTEREST & PREMIU	23903	0501A	2426	2426	1
20050314	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	6	65337H109	NFJ DIVIDEND INTEREST & PREMIU	31524	0501A	7621	10047	2
20050315	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	7	65337H109	NFJ DIVIDEND INTEREST & PREMIU	33623	0501A	2099	12146	3
20050316	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	8	65337H109	NFJ DIVIDEND INTEREST & PREMIU	28912	0501A	-4711	7435	4
20050317	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	9	65337H109	NFJ DIVIDEND INTEREST & PREMIU	34336	0501A	5424	12859	5
20050318	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	10	65337H109	NFJ DIVIDEND INTEREST & PREMIU	37922	0501A	3586	16445	6
20050321	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	11	65337H109	NFJ DIVIDEND INTEREST & PREMIU	40321	0501A	2399	18844	7
20050322	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	12	65337H109	NFJ DIVIDEND INTEREST & PREMIU	34940	0501A	-5381	13463	8
20050323	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	13	65337H109	NFJ DIVIDEND INTEREST & PREMIU	38781	0501A	3841	17304	9
20050324	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	14	65337H109	NFJ DIVIDEND INTEREST & PREMIU	41812	0501A	3031	20335	10
20050328	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	15	65337H109	NFJ DIVIDEND INTEREST & PREMIU	48116	0501A	6304	26639	11
20050329	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	16	65337H109	NFJ DIVIDEND INTEREST & PREMIU	46662	0501A	-1454	25185	12
20050330	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	17	65337H109	NFJ DIVIDEND INTEREST & PREMIU	46464	0501A	-198	24987	13
20050331	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	18	65337H109	NFJ DIVIDEND INTEREST & PREMIU	22406	0501A	-24058	929	14
20050401	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	19	65337H109	NFJ DIVIDEND INTEREST & PREMIU	23720	0501A	1314	2243	15
20050404	NFJ	NFJ Dividend, Interest & Premium Strategy Fund	NYSE	Y	20	65337H109	NFJ DIVIDEND INTEREST & PREMIU	16250	0501A	-7470	0	0
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	25911	0501A	25911	0	0
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	29100	0501A	3189	0	0
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	37408	0501A	8308	0	0
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	30434	0501A	-6974	0	0
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	7966	0501A	-22468	0	0
20050202	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	18	35710409	ANNALY MORTGAGE MANAGEMENT	19671	0501A	19671	19671	1
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	19	35710409	ANNALY MORTGAGE MANAGEMENT	24289	0501A	4618	24289	2
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	20	35710409	ANNALY MORTGAGE MANAGEMENT	72921	0501A	48632	72921	3
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	21	35710409	ANNALY MORTGAGE MANAGEMENT	69208	0501A	-3713	69208	4
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	22	35710409	ANNALY MORTGAGE MANAGEMENT	53529	0501A	-15679	53529	5
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	23	35710409	ANNALY MORTGAGE MANAGEMENT	70954	0501A	17425	70954	6
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	24	35710409	ANNALY MORTGAGE MANAGEMENT	54420	0501A	-16534	54420	7
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	25	35710409	ANNALY MORTGAGE MANAGEMENT	48199	0501A	-6221	48199	8
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	26	35710409	ANNALY MORTGAGE MANAGEMENT	60223	0501A	12024	60223	9
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	56995	0501A	-3228	56995	10
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	39842	0501A	-17153	39842	11
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	32683	0501A	-7159	32683	12
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	40535	0501A	7852	40535	13
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	41364	0501A	829	41364	14
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	22122	0501A	-19242	22122	15
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	19815	0501A	-2307	19815	16
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	600	0501A	600	600	1
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	8556	0501A	8556	8556	1
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	11874	0501A	11874	11874	1
20050317	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	48	35710409	ANNALY MORTGAGE MANAGEMENT	4689	0501A	4689	4689	1
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	15962	0501A	15962	15962	1
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	2333	0501A	-13629	2333	2
20050112	ONSM	ONSTREAM MEDIA CORP	S	Y	1	682875109	ONSTREAM MEDIA CORP	22835	0501A	22835	0	0
20050113	ONSM	ONSTREAM MEDIA CORP	S	Y	2	682875109	ONSTREAM MEDIA CORP	22535	0501A	-300	0	0
20050114	ONSM	ONSTREAM MEDIA CORP	S	Y	3	682875109	ONSTREAM MEDIA CORP	22135	0501A	-400	0	0
20050118	ONSM	ONSTREAM MEDIA CORP	S	Y	4	682875109	ONSTREAM MEDIA CORP	21935	0501A	-200	0	0
20050119	ONSM	ONSTREAM MEDIA CORP	S	Y	5	682875109	ONSTREAM MEDIA CORP	22235	0501A	300	300	1
20050120	ONSM	ONSTREAM MEDIA CORP	S	Y	6	682875109	ONSTREAM MEDIA CORP	22435	0501A	200	500	2
20050121	ONSM	ONSTREAM MEDIA CORP	S	Y	7	682875109	ONSTREAM MEDIA CORP	23035	0501A	600	1100	3
20050124	ONSM	ONSTREAM MEDIA CORP	S	Y	8	682875109	ONSTREAM MEDIA CORP	23035	0501A	0	1100	4
20050125	ONSM	ONSTREAM MEDIA CORP	S	Y	9	682875109	ONSTREAM MEDIA CORP	3800	0501A	-19235	0	0
20050125	ONSM	ONSTREAM MEDIA CORP	S	Y	9	682875109	ONSTREAM MEDIA CORP	19035	0501A	19035	19035	1
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	3890	0501A	-15145	3890	2
20050126	ONSM	ONSTREAM MEDIA CORP	S	Y	10	682875109	ONSTREAM MEDIA CORP	19035	0501A	19035	19035	1
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	1000	0501A	-18035	1000	2
20050127	ONSM	ONSTREAM MEDIA CORP	S	Y	11	682875109	ONSTREAM MEDIA CORP	21925	0501A	21925	21925	1
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	1000	0501A	-20925	1000	2
20050128	ONSM	ONSTREAM MEDIA CORP	S	Y	12	682875109	ONSTREAM MEDIA CORP	21725	0501A	21725	21725	1
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	21325	0501A	-400	21325	2
20050131	ONSM	ONSTREAM MEDIA CORP	S	Y	13	682875109	ONSTREAM MEDIA CORP	1000	0501A	1000	1000	1
20050201	ONSM	ONSTREAM MEDIA CORP	S	Y	14	682875109	ONSTREAM MEDIA CORP	22525	0501A	21525	22525	2
20050202	ONSM	ONSTREAM MEDIA CORP	S	Y	15	682875109	ONSTREAM MEDIA CORP	22625	0501A	100	22625	3
20050203	ONSM	ONSTREAM MEDIA CORP	S	Y	16	682875109	ONSTREAM MEDIA CORP	21858	0501A	-767	21858	4
20050204	ONSM	ONSTREAM MEDIA CORP	S	Y	17	682875109	ONSTREAM MEDIA CORP	18175	0501A	-3683	18175	5
20050207	ONSM	ONSTREAM MEDIA CORP	S	Y	18	682875109	ONSTREAM MEDIA CORP	18175	0501A	0	18175	6
20050208	ONSM	ONSTREAM MEDIA CORP	S	Y	19	682875109	ONSTREAM MEDIA CORP	19275	0501A	1100	19275	7
20050209	ONSM	ONSTREAM MEDIA CORP	S	Y	20	682875109	ONSTREAM MEDIA CORP	19275	0501A	0	19275	8
20050210	ONSM	ONSTREAM MEDIA CORP	S	Y	21	682875109	ONSTREAM MEDIA CORP	19275	0501A	0	19275	9
20050211	ONSM	ONSTREAM MEDIA CORP	S	Y	22	682875109	ONSTREAM MEDIA CORP	19275	0501A	0	19275	10
20050214	ONSM	ONSTREAM MEDIA CORP	S	Y	23	682875109	ONSTREAM MEDIA CORP	14285	0501A	-4990	14285	11
20050215	ONSM	ONSTREAM MEDIA CORP	S	Y	24	682875109	ONSTREAM MEDIA CORP	14085	0501A	-200	14085	12
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	14167	0501A	82	14167	13
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	14285	0501A	118	14285	14
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	10143	0501A	-4142	10143	15
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	9642	0501A	-501	9642	16
20050223	ONSM	ONSTREAM MEDIA CORP	S	Y	29	682875109	ONSTREAM MEDIA CORP	10142	0501A	500	10142	17
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	9843	0501A	-299	9843	18
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	10043	0501A	200	10043	19
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	10243	0501A	200	10243	20
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	10343	0501A	100	10343	21
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	9943	0501A	-400	9943	22
20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	10343	0501A	400	10343	23
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	10143	0501A	-200	10143	24
20050307	ONSM	ONSTREAM MEDIA CORP	S	Y	37	682875109	ONSTREAM MEDIA CORP	10343	0501A	200	10343	25
20050308	ONSM	ONSTREAM MEDIA CORP	S	Y	38	682875109	ONSTREAM MEDIA CORP	10343	0501A	0	10343	26
20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	10143	0501A	-200	10143	27
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	10143	0501A	0	10143	28
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	10343	0501A	200	10343	29
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	2923	0501A	2923	2923	1
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	3892	0501A	969	3892	2
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	780	0501A	780	780	1
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	470	0501A	-310	470	2
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	413	0501A	-57	413	3
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	388	0501A	-25	388	4
20050208	RSTG	RASER TECHNOLOGIES INC	U	Y	13	754055101	RASER TECHNOLOGIES INC	288	0501A	-100	288	5
20050209	RSTG	RASER TECHNOLOGIES INC	U	Y	14	754055101	RASER TECHNOLOGIES INC	1521	0501A	1233	1521	6
20050210	RSTG	RASER TECHNOLOGIES INC	U	Y	15	754055101	RASER TECHNOLOGIES INC	1468	0501A	-53	1468	7
20050211	RSTG	RASER TECHNOLOGIES INC	U	Y	16	754055101	RASER TECHNOLOGIES INC	480	0501A	-988	480	8
20050214	RSTG	RASER TECHNOLOGIES INC	U	Y	17	754055101	RASER TECHNOLOGIES INC	456	0501A	-24	456	9
20050215	RSTG	RASER TECHNOLOGIES INC	U	Y	18	754055101	RASER TECHNOLOGIES INC	280	0501A	-176	280	10
20050216	RSTG	RASER TECHNOLOGIES INC	U	Y	19	754055101	RASER TECHNOLOGIES INC	480	0501A	200	480	11
20050217	RSTG	RASER TECHNOLOGIES INC	U	Y	20	754055101	RASER TECHNOLOGIES INC	480	0501A	0	480	12
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	430	0501A	-50	430	13
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	480	0501A	50	480	14
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	480	0501A	0	480	15
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	100	0501A	100	100	1
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	111	0501A	11	111	2
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	100	0501A	-11	100	3
20050309	RSTG	RASER TECHNOLOGIES INC	U	Y	33	754055101	RASER TECHNOLOGIES INC	26	0501A	26	26	1
20050315	RSTG	RASER TECHNOLOGIES INC	U	Y	37	754055101	RASER TECHNOLOGIES INC	90	0501A	90	90	1
20050316	RSTG	RASER TECHNOLOGIES INC	U	Y	38	754055101	RASER TECHNOLOGIES INC	10	0501A	-80	10	2
20050321	RSTG	RASER TECHNOLOGIES INC	U	Y	41	754055101	RASER TECHNOLOGIES INC	99	0501A	99	99	1
20050322	RSTG	RASER TECHNOLOGIES INC	U	Y	42	754055101	RASER TECHNOLOGIES INC	2795	0501A	2696	2795	2
20050323	RSTG	RASER TECHNOLOGIES INC	U	Y	43	754055101	RASER TECHNOLOGIES INC	2795	0501A	0	2795	3

20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	1393184	0501A	1393184	0	0	
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	1324529	0501A	-68655	0	0	
20050111	TASR	TASER INTERNATIONAL INC	Q	Y	3	87651B104	TASER INTERNATIONAL INC	1373295	0501A	48766	0	0	
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	972317	0501A	-400978	0	0	
20050113	TASR	TASER INTERNATIONAL INC	Q	Y	5	87651B104	TASER INTERNATIONAL INC	561261	0501A	-411056	0	0	
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	45763	0501A	-515498	0	0	
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	212283	0501A	212283	212283	1	
20050118	TASR	TASER INTERNATIONAL INC	Q	Y	7	87651B104	TASER INTERNATIONAL INC	442529	0501A	230246	442529	2	
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	786244	0501A	343715	786244	3	
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	854366	0501A	68122	854366	4	
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	728062	0501A	-126304	728062	5	
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	586139	0501A	-141923	586139	6	
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	182722	0501A	-403417	182722	7	
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	447896	0501A	447896	447896	1	
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	26437	0501A	26437	26437	1	
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	25583	0501A	-854	25583	2	
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	24291	0501A	-1292	24291	3	
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	50851	0501A	26560	50851	4	
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	47465	0501A	47465	47465	1	
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	295542	0501A	295542	295542	1	
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	279939	0501A	-15603	279939	2	
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	4300	0501A	4300	4300	1	
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	408235	0501A	403935	408235	2	
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	390863	0501A	-17372	390863	3	
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	432937	0501A	42074	432937	4	
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	417083	0501A	-15854	417083	5	
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	472172	0501A	55089	472172	6	
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	503430	0501A	31258	503430	7	
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	304712	0501A	-198718	304712	8	
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	302688	0501A	-2024	302688	9	
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	307923	0501A	5235	307923	10	
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	373323	0501A	65400	373323	11	
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	396402	0501A	23079	396402	12	
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	399377	0501A	2975	399377	13	
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	354185	0501A	-45192	354185	14	
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	367682	0501A	13497	367682	15	
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	349470	0501A	-18212	349470	16	
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	321173	0501A	-28297	321173	17	
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	308792	0501A	-12381	308792	18	
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	22229	0501A	22229	22229	1	
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	10110	0501A	-12119	10110	2	
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	19178	0501A	19178	19178	1	
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	1250	0501A	-17926	1250	2	
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	23854	0501A	22604	23854	3	
20050304	VCIX	VIRTUAL COMMUNITIES INC	u	Y	13	92825D101	VIRTUAL COMMUNITIES INC	13085	0501A	13085	13085	1	
20050307	VCIX	VIRTUAL COMMUNITIES INC	u	Y	14	92825D101	VIRTUAL COMMUNITIES INC	13085	0501A	0	13085	2	
20050308	VCIX	VIRTUAL COMMUNITIES INC	u	Y	15	92825D101	VIRTUAL COMMUNITIES INC	13085	0501A	0	13085	3	
20050309	VCIX	VIRTUAL COMMUNITIES INC	u	Y	16	92825D101	VIRTUAL COMMUNITIES INC	13085	0501A	0	13085	4	
20050310	VCIX	VIRTUAL COMMUNITIES INC	u	Y	17	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	-550	12535	5	
20050311	VCIX	VIRTUAL COMMUNITIES INC	u	Y	18	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	6	
20050314	VCIX	VIRTUAL COMMUNITIES INC	u	Y	19	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	7	
20050315	VCIX	VIRTUAL COMMUNITIES INC	u	Y	20	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	8	
20050316	VCIX	VIRTUAL COMMUNITIES INC	u	Y	21	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	9	
20050317	VCIX	VIRTUAL COMMUNITIES INC	u	Y	22	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	10	
20050318	VCIX	VIRTUAL COMMUNITIES INC	u	Y	23	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	11	
20050321	VCIX	VIRTUAL COMMUNITIES INC	u	Y	24	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	12	
20050322	VCIX	VIRTUAL COMMUNITIES INC	u	Y	25	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	13	
20050323	VCIX	VIRTUAL COMMUNITIES INC	u	Y	26	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	14	
20050324	VCIX	VIRTUAL COMMUNITIES INC	u	Y	27	92825D101	VIRTUAL COMMUNITIES INC	12535	0501A	0	12535	15	
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	35531	0534A	35531	0	0	
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	36124	0534A	593	0	0	
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	36008	0534A	-116	0	0	
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	35336	0534A	-672	0	0	
20050113	DAL	Delta Air Lines, Inc.	NYSE	Y	5	247361108	DELTA AIR LINES INC DEL	29671	0534A	-5665	0	0	
20050114	DAL	Delta Air Lines, Inc.	NYSE	Y	6	247361108	DELTA AIR LINES INC DEL	31606	0534A	1935	1935	1	
20050118	DAL	Delta Air Lines, Inc.	NYSE	Y	7	247361108	DELTA AIR LINES INC DEL	29190	0534A	-2416	0	0	
20050119	DAL	Delta Air Lines, Inc.	NYSE	Y	8	247361108	DELTA AIR LINES INC DEL	29189	0534A	-1	0	0	
20050120	DAL	Delta Air Lines, Inc.	NYSE	Y	9	247361108	DELTA AIR LINES INC DEL	30285	0534A	1096	1096	1	
20050121	DAL	Delta Air Lines, Inc.	NYSE	Y	10	247361108	DELTA AIR LINES INC DEL	32384	0534A	2099	3195	2	
20050124	DAL	Delta Air Lines, Inc.	NYSE	Y	11	247361108	DELTA AIR LINES INC DEL	31918	0534A	-466	2729	3	
20050125	DAL	Delta Air Lines, Inc.	NYSE	Y	12	247361108	DELTA AIR LINES INC DEL	22637	0534A	-9281	0	0	
20050126	DAL	Delta Air Lines, Inc.	NYSE	Y	13	247361108	DELTA AIR LINES INC DEL	17265	0534A	-5372	0	0	
20050131	DAL	Delta Air Lines, Inc.	NYSE	Y	16	247361108	DELTA AIR LINES INC DEL	1942	0534A	1942	1942	1	
20050201	DAL	Delta Air Lines, Inc.	NYSE	Y	17	247361108	DELTA AIR LINES INC DEL	2105	0534A	163	2105	2	
20050202	DAL	Delta Air Lines, Inc.	NYSE	Y	18	247361108	DELTA AIR LINES INC DEL	24135	0534A	22030	24135	3	
20050203	DAL	Delta Air Lines, Inc.	NYSE	Y	19	247361108	DELTA AIR LINES INC DEL	34532	0534A	10397	34532	4	
20050204	DAL	Delta Air Lines, Inc.	NYSE	Y	20	247361108	DELTA AIR LINES INC DEL	34363	0534A	-169	34363	5	
20050207	DAL	Delta Air Lines, Inc.	NYSE	Y	21	247361108	DELTA AIR LINES INC DEL	38491	0534A	4128	38491	6	
20050208	DAL	Delta Air Lines, Inc.	NYSE	Y	22	247361108	DELTA AIR LINES INC DEL	38225	0534A	-266	38225	7	
20050209	DAL	Delta Air Lines, Inc.	NYSE	Y	23	247361108	DELTA AIR LINES INC DEL	36275	0534A	-1950	36275	8	
20050210	DAL	Delta Air Lines, Inc.	NYSE	Y	24	247361108	DELTA AIR LINES INC DEL	39325	0534A	3050	39325	9	
20050211	DAL	Delta Air Lines, Inc.	NYSE	Y	25	247361108	DELTA AIR LINES INC DEL	37584	0534A	-1741	37584	10	
20050214	DAL	Delta Air Lines, Inc.	NYSE	Y	26	247361108	DELTA AIR LINES INC DEL	37723	0534A	139	37723	11	
20050215	DAL	Delta Air Lines, Inc.	NYSE	Y	27	247361108	DELTA AIR LINES INC DEL	39546	0534A	1823	39546	12	
20050216	DAL	Delta Air Lines, Inc.	NYSE	Y	28	247361108	DELTA AIR LINES INC DEL	40303	0534A	757	40303	13	
20050217	DAL	Delta Air Lines, Inc.	NYSE	Y	29	247361108	DELTA AIR LINES INC DEL	32148	0534A	-8155	32148	14	
20050218	DAL	Delta Air Lines, Inc.	NYSE	Y	30	247361108	DELTA AIR LINES INC DEL	26594	0534A	-5554	26594	15	
20050222	DAL	Delta Air Lines, Inc.	NYSE	Y	31	247361108	DELTA AIR LINES INC DEL	25454	0534A	-1140	25454	16	
20050223	DAL	Delta Air Lines, Inc.	NYSE	Y	32	247361108	DELTA AIR LINES INC DEL	6355	0534A	-19099	6355	17	
20050225	DAL	Delta Air Lines, Inc.	NYSE	Y	34	247361108	DELTA AIR LINES INC DEL	1448	0534A	1448	1448	1	
20050228	DAL	Delta Air Lines, Inc.	NYSE	Y	35	247361108	DELTA AIR LINES INC DEL	1528	0534A	80	1528	2	
20050301	DAL	Delta Air Lines, Inc.	NYSE	Y	36	247361108	DELTA AIR LINES INC DEL	4741	0534A	3213	4741	3	
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	348	0534A	348	348	1	
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	5278	0534A	5278	5278	1	
20050107	FFH	Fairfax Financial Holdings Limited	NYSE	Y	1	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	150	0	0	
20050110	FFH	Fairfax Financial Holdings Limited	NYSE	Y	2	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	0	0	
20050111	FFH	Fairfax Financial Holdings Limited	NYSE	Y	3	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	-100	0	0	
20050112	FFH	Fairfax Financial Holdings Limited	NYSE	Y	4	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050113	FFH	Fairfax Financial Holdings Limited	NYSE	Y	5	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	100	100	1	
20050114	FFH	Fairfax Financial Holdings Limited	NYSE	Y	6	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	2	
20050118	FFH	Fairfax Financial Holdings Limited	NYSE	Y	7	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	3	
20050119	FFH	Fairfax Financial Holdings Limited	NYSE	Y	8	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	4	
20050120	FFH	Fairfax Financial Holdings Limited	NYSE	Y	9	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	5	
20050121	FFH	Fairfax Financial Holdings Limited	NYSE	Y	10	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	6	
20050124	FFH	Fairfax Financial Holdings Limited	NYSE	Y	11	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	7	
20050125	FFH	Fairfax Financial Holdings Limited	NYSE	Y	12	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	8	
20050126	FFH	Fairfax Financial Holdings Limited	NYSE	Y	13	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	9	
20050127	FFH	Fairfax Financial Holdings Limited	NYSE	Y	14	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	10	
20050128	FFH	Fairfax Financial Holdings Limited	NYSE	Y	15	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	150	0534A	0	100	11	
20050131	FFH	Fairfax Financial Holdings Limited	NYSE	Y	16	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	250	0534A	100	200	12	
20050201	FFH	Fairfax Financial Holdings Limited	NYSE	Y	17	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	250	0534A	0	200	13	
20050202	FFH	Fairfax Financial Holdings Limited	NYSE	Y	18	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	-200	0	0	
20050203	FFH	Fairfax Financial Holdings Limited	NYSE	Y	19	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050204	FFH	Fairfax Financial Holdings Limited	NYSE	Y	20	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050207	FFH	Fairfax Financial Holdings Limited	NYSE	Y	21	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050208	FFH	Fairfax Financial Holdings Limited	NYSE	Y	22	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050209	FFH	Fairfax Financial Holdings Limited	NYSE	Y	23	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050210	FFH	Fairfax Financial Holdings Limited	NYSE	Y	24	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050211	FFH	Fairfax Financial Holdings Limited	NYSE	Y	25	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050214	FFH	Fairfax Financial Holdings Limited	NYSE	Y	26	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050215	FFH	Fairfax Financial Holdings Limited	NYSE	Y	27	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050216	FFH	Fairfax Financial Holdings Limited	NYSE	Y	28	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050217	FFH	Fairfax Financial Holdings Limited	NYSE	Y	29	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	50	0534A	0	0	0	
20050218	FFH	Fairfax Financial Holdings Limited	NYSE	Y	30	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	48	0534A	-2	0	0	
20050223	FFH	Fairfax Financial Holdings Limited	NYSE	Y	32	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	48	0534A	48	48	1	
20050302	FFH	Fairfax Financial Holdings Limited	NYSE	Y	37	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	148	148	1	
20050303	FFH	Fairfax Financial Holdings Limited	NYSE	Y	38	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	2	
20050304	FFH	Fairfax Financial Holdings Limited	NYSE	Y	39	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	3	
20050307	FFH	Fairfax Financial Holdings Limited	NYSE	Y	40	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	4	
20050308	FFH	Fairfax Financial Holdings Limited	NYSE	Y	41	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	5	
20050309	FFH	Fairfax Financial Holdings Limited	NYSE	Y	42	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	6	
20050310	FFH	Fairfax Financial Holdings Limited	NYSE	Y	43	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	7	
20050311	FFH	Fairfax Financial Holdings Limited	NYSE	Y	44	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	148	0534A	0	148	8	
20050314	FFH	Fairfax Financial Holdings Limited	NYSE	Y	45	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	-12	136	9	
20050315	FFH	Fairfax Financial Holdings Limited	NYSE	Y	46	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	10	
20050316	FFH	Fairfax Financial Holdings Limited	NYSE	Y	47	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	11	
20050317	FFH	Fairfax Financial Holdings Limited	NYSE	Y	48	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	12	
20050318	FFH	Fairfax Financial Holdings Limited	NYSE	Y	49	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	13	
20050321	FFH	Fairfax Financial Holdings Limited	NYSE	Y	50	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	136	0534A	0	136	14	
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	100	0534A	100	100	1	
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	100	0534A	0	100	2	

20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	100	0534A	0	100	3
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	100	0534A	0	100	4
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	100	0534A	0	100	5
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	100	0534A	0	100	6
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	100	0534A	0	100	7
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	100	0534A	0	100	8
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	100	0534A	0	100	9
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	100	0534A	0	100	10
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	100	0534A	0	100	11
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	100	0534A	0	100	12
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	100	0534A	0	100	13
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	100	0534A	0	100	14
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	8627	0534A	8627	0	0
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	8672	0534A	45	0	0
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	3222	0534A	-5450	0	0
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	51	0534A	51	51	1
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	4109	0534A	4058	4109	2
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	4811	0534A	702	4811	3
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	4806	0534A	-5	4806	4
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	4458	0534A	-348	4458	5
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	3683	0534A	-775	3683	6
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	15594	0534A	15594	15594	1
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	14104	0534A	-1490	14104	2
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	13274	0534A	-830	13274	3
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	14247	0534A	973	14247	4
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	14937	0534A	690	14937	5
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	19622	0534A	4685	19622	6
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	13332	0534A	-6290	13332	7
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	17084	0534A	3752	17084	8
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	26294	0534A	9210	26294	9
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	26719	0534A	425	26719	10
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	36512	0534A	9793	36512	11
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	35202	0534A	-1310	35202	12
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	38256	0534A	3054	38256	13
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	39472	0534A	1216	39472	14
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	38761	0534A	-711	38761	15
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	27362	0534A	-11399	27362	16
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	15636	0534A	-11726	15636	17
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	17240	0534A	1604	17240	18
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	12012	0534A	-5228	12012	19
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	48597	0534A	48597	48597	1
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	28372	0534A	-20225	28372	2
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	26172	0534A	-2200	26172	3
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	7869	0534A	-18303	7869	4
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	6679	0534A	-1190	6679	5
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	4989	0534A	-1690	4989	6
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	5964	0534A	975	5964	7
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	2779	0534A	-3185	2779	8
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	7378	0534A	4599	7378	9
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	21112	0534A	13734	21112	10
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	5187	0534A	-15925	5187	11
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	9916	0534A	9916	9916	1
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	3632	0534A	-6284	3632	2
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	331	0534A	-3301	331	3
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	1108	0534A	1108	1108	1
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	1446	0534A	338	1446	2
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	4046	0534A	2600	4046	3
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	5246	0534A	1200	5246	4
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	4046	0534A	-1200	4046	5
20050107	TAYD	TAYLOR DEVICES INC	S	Y	1	877163105	TAYLOR DEVICES INC	251243	0534A	251243	0	0
20050110	TAYD	TAYLOR DEVICES INC	S	Y	2	877163105	TAYLOR DEVICES INC	194631	0534A	-56612	0	0
20050111	TAYD	TAYLOR DEVICES INC	S	Y	3	877163105	TAYLOR DEVICES INC	180745	0534A	-13886	0	0
20050112	TAYD	TAYLOR DEVICES INC	S	Y	4	877163105	TAYLOR DEVICES INC	178545	0534A	-2200	0	0
20050113	TAYD	TAYLOR DEVICES INC	S	Y	5	877163105	TAYLOR DEVICES INC	170739	0534A	-7806	0	0
20050114	TAYD	TAYLOR DEVICES INC	S	Y	6	877163105	TAYLOR DEVICES INC	149172	0534A	-21567	0	0
20050118	TAYD	TAYLOR DEVICES INC	S	Y	7	877163105	TAYLOR DEVICES INC	128471	0534A	-20701	0	0
20050119	TAYD	TAYLOR DEVICES INC	S	Y	8	877163105	TAYLOR DEVICES INC	102558	0534A	-25913	0	0
20050120	TAYD	TAYLOR DEVICES INC	S	Y	9	877163105	TAYLOR DEVICES INC	98407	0534A	-4151	0	0
20050121	TAYD	TAYLOR DEVICES INC	S	Y	10	877163105	TAYLOR DEVICES INC	108642	0534A	10235	10235	1
20050124	TAYD	TAYLOR DEVICES INC	S	Y	11	877163105	TAYLOR DEVICES INC	108582	0534A	-60	10175	2
20050125	TAYD	TAYLOR DEVICES INC	S	Y	12	877163105	TAYLOR DEVICES INC	106935	0534A	-1647	8528	3
20050126	TAYD	TAYLOR DEVICES INC	S	Y	13	877163105	TAYLOR DEVICES INC	80635	0534A	-26300	0	0
20050127	TAYD	TAYLOR DEVICES INC	S	Y	14	877163105	TAYLOR DEVICES INC	78577	0534A	-2058	0	0
20050128	TAYD	TAYLOR DEVICES INC	S	Y	15	877163105	TAYLOR DEVICES INC	78707	0534A	130	130	1
20050131	TAYD	TAYLOR DEVICES INC	S	Y	16	877163105	TAYLOR DEVICES INC	79007	0534A	300	430	2
20050201	TAYD	TAYLOR DEVICES INC	S	Y	17	877163105	TAYLOR DEVICES INC	80607	0534A	1600	2030	3
20050202	TAYD	TAYLOR DEVICES INC	S	Y	18	877163105	TAYLOR DEVICES INC	79307	0534A	-1300	730	4
20050203	TAYD	TAYLOR DEVICES INC	S	Y	19	877163105	TAYLOR DEVICES INC	77807	0534A	-1500	0	0
20050204	TAYD	TAYLOR DEVICES INC	S	Y	20	877163105	TAYLOR DEVICES INC	77807	0534A	0	0	0
20050207	TAYD	TAYLOR DEVICES INC	S	Y	21	877163105	TAYLOR DEVICES INC	78747	0534A	940	940	1
20050208	TAYD	TAYLOR DEVICES INC	S	Y	22	877163105	TAYLOR DEVICES INC	79347	0534A	600	1540	2
20050209	TAYD	TAYLOR DEVICES INC	S	Y	23	877163105	TAYLOR DEVICES INC	71717	0534A	-7630	0	0
20050210	TAYD	TAYLOR DEVICES INC	S	Y	24	877163105	TAYLOR DEVICES INC	66317	0534A	-5400	0	0
20050211	TAYD	TAYLOR DEVICES INC	S	Y	25	877163105	TAYLOR DEVICES INC	66017	0534A	-300	0	0
20050214	TAYD	TAYLOR DEVICES INC	S	Y	26	877163105	TAYLOR DEVICES INC	63317	0534A	-2700	0	0
20050215	TAYD	TAYLOR DEVICES INC	S	Y	27	877163105	TAYLOR DEVICES INC	64417	0534A	1100	1100	1
20050216	TAYD	TAYLOR DEVICES INC	S	Y	28	877163105	TAYLOR DEVICES INC	60867	0534A	-3550	0	0
20050217	TAYD	TAYLOR DEVICES INC	S	Y	29	877163105	TAYLOR DEVICES INC	57367	0534A	-3500	0	0
20050218	TAYD	TAYLOR DEVICES INC	S	Y	30	877163105	TAYLOR DEVICES INC	57132	0534A	-235	0	0
20050222	TAYD	TAYLOR DEVICES INC	S	Y	31	877163105	TAYLOR DEVICES INC	34932	0534A	-22200	0	0
20050223	TAYD	TAYLOR DEVICES INC	S	Y	32	877163105	TAYLOR DEVICES INC	29285	0534A	-5647	0	0
20050224	TAYD	TAYLOR DEVICES INC	S	Y	33	877163105	TAYLOR DEVICES INC	26785	0534A	-2500	0	0
20050225	TAYD	TAYLOR DEVICES INC	S	Y	34	877163105	TAYLOR DEVICES INC	21785	0534A	-5000	0	0
20050228	TAYD	TAYLOR DEVICES INC	S	Y	35	877163105	TAYLOR DEVICES INC	21859	0534A	74	74	1
20050301	TAYD	TAYLOR DEVICES INC	S	Y	36	877163105	TAYLOR DEVICES INC	20659	0534A	-1200	0	0
20050302	TAYD	TAYLOR DEVICES INC	S	Y	37	877163105	TAYLOR DEVICES INC	17459	0534A	-3200	0	0
20050303	TAYD	TAYLOR DEVICES INC	S	Y	38	877163105	TAYLOR DEVICES INC	15959	0534A	-1500	0	0
20050304	TAYD	TAYLOR DEVICES INC	S	Y	39	877163105	TAYLOR DEVICES INC	13459	0534A	-2500	0	0
20050307	TAYD	TAYLOR DEVICES INC	S	Y	40	877163105	TAYLOR DEVICES INC	12859	0534A	-600	0	0
20050308	TAYD	TAYLOR DEVICES INC	S	Y	41	877163105	TAYLOR DEVICES INC	13782	0534A	923	923	1
20050309	TAYD	TAYLOR DEVICES INC	S	Y	42	877163105	TAYLOR DEVICES INC	13217	0534A	-565	358	2
20050310	TAYD	TAYLOR DEVICES INC	S	Y	43	877163105	TAYLOR DEVICES INC	13769	0534A	552	910	3
20050311	TAYD	TAYLOR DEVICES INC	S	Y	44	877163105	TAYLOR DEVICES INC	13369	0534A	-400	510	4
20050314	TAYD	TAYLOR DEVICES INC	S	Y	45	877163105	TAYLOR DEVICES INC	14249	0534A	880	1390	5
20050315	TAYD	TAYLOR DEVICES INC	S	Y	46	877163105	TAYLOR DEVICES INC	16546	0534A	2297	3687	6
20050316	TAYD	TAYLOR DEVICES INC	S	Y	47	877163105	TAYLOR DEVICES INC	16025	0534A	-521	3166	7
20050317	TAYD	TAYLOR DEVICES INC	S	Y	48	877163105	TAYLOR DEVICES INC	16375	0534A	350	3516	8
20050318	TAYD	TAYLOR DEVICES INC	S	Y	49	877163105	TAYLOR DEVICES INC	17235	0534A	860	4376	9
20050321	TAYD	TAYLOR DEVICES INC	S	Y	50	877163105	TAYLOR DEVICES INC	17035	0534A	-200	4176	10
20050322	TAYD	TAYLOR DEVICES INC	S	Y	51	877163105	TAYLOR DEVICES INC	17035	0534A	0	4176	11
20050323	TAYD	TAYLOR DEVICES INC	S	Y	52	877163105	TAYLOR DEVICES INC	17035	0534A	0	4176	12
20050324	TAYD	TAYLOR DEVICES INC	S	Y	53	877163105	TAYLOR DEVICES INC	17135	0534A	100	4276	13
20050328	TAYD	TAYLOR DEVICES INC	S	Y	54	877163105	TAYLOR DEVICES INC	16835	0534A	-300	3976	14
20050329	TAYD	TAYLOR DEVICES INC	S	Y	55	877163105	TAYLOR DEVICES INC	16477	0534A	-358	3618	15
20050330	TAYD	TAYLOR DEVICES INC	S	Y	56	877163105	TAYLOR DEVICES INC	16777	0534A	300	3918	16
20050331	TAYD	TAYLOR DEVICES INC	S	Y	57	877163105	TAYLOR DEVICES INC	10987	0534A	-5790	0	0
20050401	TAYD	TAYLOR DEVICES INC	S	Y	58	877163105	TAYLOR DEVICES INC	10887	0534A	-100	0	0
20050404	TAYD	TAYLOR DEVICES INC	S	Y	59	877163105	TAYLOR DEVICES INC	9549	0534A	-1338	0	0
20050405	TAYD	TAYLOR DEVICES INC	S	Y	60	877163105	TAYLOR DEVICES INC	6936	0534A	-2613	0	0
20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	7239	0549A	7239	0	0
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	8000	0549A	761	0	0
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	7448	0549A	-552	0	0
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	6818	0549A	-630	0	0
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	8000	0549A	1182	1182	1
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	6195	0549A	-1805	0	0
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	6648	0549A	453	453	1
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	7648	0549A	1000	1453	2
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	7348	0549A	-300	1153	3
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	7907	0549A	559	1712	4
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	7707	0549A	-200	1512	5
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	7607	0549A	-100	1412	6
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	7607	0549A	0	1412	7
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	8000	0549A	393	1805	8
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	7845	0549A	-155	1650	9
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	7945	0549A	100	1750	10
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	7945	0549A	0	1750	11
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	6645	0549A	-1300	450	12
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	8000	0549A	1355	1805	13
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	8000	0549A	0	1805	14
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	8000	0549A	0	1805	15
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	7733	0549A	-267	1538	16

20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	7557	0549A	-176	1362	17		
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	7902	0549A	345	1707	18		
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	7902	0549A	0	1707	19		
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	7902	0549A	0	1707	20		
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	7902	0549A	0	1707	21		
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	6702	0549A	-1200	507	22		
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	6402	0549A	-300	207	23		
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	6800	0549A	398	605	24		
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	5071	0549A	-1729	0	0		
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	5071	0549A	0	0	0		
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	4731	0549A	-340	0	0		
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	4731	0549A	0	0	0		
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	4731	0549A	0	0	0		
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	4731	0549A	0	0	0		
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	4731	0549A	0	0	0		
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	4731	0549A	0	0	0		
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	4731	0549A	0	0	0		
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	4731	0549A	0	0	0		
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	4531	0549A	-200	0	0		
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	8901	0549A	8901	8901	1		
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	8122	0549A	-779	8122	2		
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	8122	0549A	0	8122	3		
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	8122	0549A	0	8122	4		
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	7402	0549A	-720	7402	5		
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	2002	0549A	-5400	2002	6		
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	2002	0549A	0	2002	7		
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	1702	0549A	-300	1702	8		
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	1702	0549A	0	1702	9		
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	1702	0549A	0	1702	10		
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	802	0549A	-900	802	11		
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	502	0549A	-300	502	12		
20050120	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	5	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	800	800	1		
20050121	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	6	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	2		
20050124	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	7	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	3		
20050125	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	8	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	4		
20050126	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	9	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	5		
20050127	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	6		
20050128	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	7		
20050131	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	8		
20050201	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	13	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	9		
20050202	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	14	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	10		
20050203	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	15	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	11		
20050204	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	16	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	12		
20050207	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	17	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	13		
20050208	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	18	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	14		
20050209	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	19	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	15		
20050210	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	20	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	16		
20050211	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	21	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	17		
20050214	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	22	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	18		
20050215	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	23	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	19		
20050216	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	24	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	20		
20050217	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	25	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	21		
20050218	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	26	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	22		
20050222	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	27	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	23		
20050223	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	28	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	24		
20050224	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	29	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	25		
20050225	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	30	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	26		
20050228	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	31	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	27		
20050301	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	32	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	28		
20050302	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	33	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	29		
20050303	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	34	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	800	30		
20050318	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	1	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	800	0	0		
20050321	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	2	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050322	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	3	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050323	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	4	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050324	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	5	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050328	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	6	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050329	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	7	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050330	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	8	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050331	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	9	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050401	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	10	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050404	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	11	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050405	BPT	BP Prudhoe Bay Royalty Trust	NYSE	Y	12	55630107	BP PRUDHOE BAY ROYALTY TR	800	0549A	0	0	0		
20050107	BSTE	BIOSITE INC	Q	Y	1	90945106	BIOSITE INC	619	0549A	619	0	0		
20050110	BSTE	BIOSITE INC	Q	Y	2	90945106	BIOSITE INC	619	0549A	0	0	0		
20050111	BSTE	BIOSITE INC	Q	Y	3	90945106	BIOSITE INC	619	0549A	0	0	0		
20050112	BSTE	BIOSITE INC	Q	Y	4	90945106	BIOSITE INC	687	0549A	68	68	1		
20050113	BSTE	BIOSITE INC	Q	Y	5	90945106	BIOSITE INC	687	0549A	0	68	2		
20050114	BSTE	BIOSITE INC	Q	Y	6	90945106	BIOSITE INC	687	0549A	0	68	3		
20050118	BSTE	BIOSITE INC	Q	Y	7	90945106	BIOSITE INC	687	0549A	0	68	4		
20050119	BSTE	BIOSITE INC	Q	Y	8	90945106	BIOSITE INC	687	0549A	0	68	5		
20050120	BSTE	BIOSITE INC	Q	Y	9	90945106	BIOSITE INC	687	0549A	0	68	6		
20050121	BSTE	BIOSITE INC	Q	Y	10	90945106	BIOSITE INC	687	0549A	0	68	7		
20050124	BSTE	BIOSITE INC	Q	Y	11	90945106	BIOSITE INC	687	0549A	0	68	8		
20050125	BSTE	BIOSITE INC	Q	Y	12	90945106	BIOSITE INC	808	0549A	121	189	9		
20050126	BSTE	BIOSITE INC	Q	Y	13	90945106	BIOSITE INC	908	0549A	100	289	10		
20050127	BSTE	BIOSITE INC	Q	Y	14	90945106	BIOSITE INC	908	0549A	0	289	11		
20050128	BSTE	BIOSITE INC	Q	Y	15	90945106	BIOSITE INC	908	0549A	0	289	12		
20050131	BSTE	BIOSITE INC	Q	Y	16	90945106	BIOSITE INC	908	0549A	0	289	13		
20050201	BSTE	BIOSITE INC	Q	Y	17	90945106	BIOSITE INC	908	0549A	0	289	14		
20050202	BSTE	BIOSITE INC	Q	Y	18	90945106	BIOSITE INC	3128	0549A	2220	2509	15		
20050203	BSTE	BIOSITE INC	Q	Y	19	90945106	BIOSITE INC	928	0549A	-2200	309	16		
20050204	BSTE	BIOSITE INC	Q	Y	20	90945106	BIOSITE INC	2408	0549A	1480	1789	17		
20050207	BSTE	BIOSITE INC	Q	Y	21	90945106	BIOSITE INC	2408	0549A	0	1789	18		
20050208	BSTE	BIOSITE INC	Q	Y	22	90945106	BIOSITE INC	2408	0549A	0	1789	19		
20050209	BSTE	BIOSITE INC	Q	Y	23	90945106	BIOSITE INC	1128	0549A	-1280	509	20		
20050210	BSTE	BIOSITE INC	Q	Y	24	90945106	BIOSITE INC	1128	0549A	0	509	21		
20050211	BSTE	BIOSITE INC	Q	Y	25	90945106	BIOSITE INC	1128	0549A	0	509	22		
20050214	BSTE	BIOSITE INC	Q	Y	26	90945106	BIOSITE INC	1128	0549A	0	509	23		
20050215	BSTE	BIOSITE INC	Q	Y	27	90945106	BIOSITE INC	1128	0549A	0	509	24		
20050224	BSTE	BIOSITE INC	Q	Y	33	90945106	BIOSITE INC	435	0549A	435	435	1		
20050107	CMTN	COPPER MTN NETWORKS INC	Q	Y	1	217510205	COPPER MTN NETWORKS INC	4492	0549A	4492	0	0		
20050110	CMTN	COPPER MTN NETWORKS INC	Q	Y	2	217510205	COPPER MTN NETWORKS INC	4792	0549A	300	0	0		
20050111	CMTN	COPPER MTN NETWORKS INC	Q	Y	3	217510205	COPPER MTN NETWORKS INC	2362	0549A	-2430	0	0		
20050112	CMTN	COPPER MTN NETWORKS INC	Q	Y	4	217510205	COPPER MTN NETWORKS INC	762	0549A	-1600	0	0		
20050114	CMTN	COPPER MTN NETWORKS INC	Q	Y	6	217510205	COPPER MTN NETWORKS INC	450	0549A	450	450	1		
20050118	CMTN	COPPER MTN NETWORKS INC	Q	Y	7	217510205	COPPER MTN NETWORKS INC	10374	0549A	9924	10374	2		
20050119	CMTN	COPPER MTN NETWORKS INC	Q	Y	8	217510205	COPPER MTN NETWORKS INC	11174	0549A	800	11174	3		
20050120	CMTN	COPPER MTN NETWORKS INC	Q	Y	9	217510205	COPPER MTN NETWORKS INC	12574	0549A	1400	12574	4		
20050121	CMTN	COPPER MTN NETWORKS INC	Q	Y	10	217510205	COPPER MTN NETWORKS INC	12474	0549A	-100	12474	5		
20050124	CMTN	COPPER MTN NETWORKS INC	Q	Y	11	217510205	COPPER MTN NETWORKS INC	11354	0549A	-1120	11354	6		
20050125	CMTN	COPPER MTN NETWORKS INC	Q	Y	12	217510205	COPPER MTN NETWORKS INC	11404	0549A	50	11404	7		
20050126	CMTN	COPPER MTN NETWORKS INC	Q	Y	13	217510205	COPPER MTN NETWORKS INC	10804	0549A	-600	10804	8		
20050127	CMTN	COPPER MTN NETWORKS INC	Q	Y	14	217510205	COPPER MTN NETWORKS INC	12204	0549A	1400	12204	9		
20050128	CMTN	COPPER MTN NETWORKS INC	Q	Y	15	217510205	COPPER MTN NETWORKS INC	8204	0549A	-4000	8204	10		
20050131	CMTN	COPPER MTN NETWORKS INC	Q	Y	16	217510205	COPPER MTN NETWORKS INC	9304	0549A	1100	9304	11		
20050201	CMTN	COPPER MTN NETWORKS INC	Q	Y	17	217510205	COPPER MTN NETWORKS INC	8294	0549A	-1010	8294	12		
20050202	CMTN	COPPER MTN NETWORKS INC	Q	Y	18	217510205	COPPER MTN NETWORKS INC	7894	0549A	-400	7894	13		
20050203	CMTN	COPPER MTN NETWORKS INC	Q	Y	19	217510205	COPPER MTN NETWORKS INC	495	0549A	-7399	495	14		
20050307	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	15	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	400	400	1		
20050308	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	16	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	2		
20050309	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	17	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	3		
20050310	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	18	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	4		
20050311	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	19	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	5		
20050314	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	20	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	6		
20050315	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	21	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	400	0549A	0	400	7		
20050316	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	22	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	-62	338	8		
20050317	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	23	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	0	338	9		
20050318	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	24	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	0	338	10		
20050321	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	25	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	0	338	11		
20050322	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	26	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	338	0549A	0	338	12		
20050323	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	27	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	238	0549A	-100	238	13		
20050324	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	28	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	238	0549A	0	238	14		
20050328	CSB	Ciba Specialty Chemicals Holding Inc.	NYSE	Y	29	17162W206	CIBA SPEC CHEMS HLDG ADS(RP1/2	176	0549A	-62	176	15		
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	1077581	0549A	1077581	0	0		
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	1077581	0549A	0	0	0		
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	1077581	0549A	0	0	0		
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	1077793	0549A	212	212	1		
20050113	DAL	Delta Air Lines, Inc.	NYSE	Y	5	247361108	DELTA AIR LINES INC DEL	1077793	0549A	0	212	2		
20050114	DAL	Delta Air Lines, Inc.	NYSE	Y	6	247361108	DELTA AIR LINES INC DEL	1077793	0549A	0	212	3		
20050118	DAL	Delta Air Lines, Inc.	NYSE	Y	7	247361108	DELTA AIR LINES INC DEL	1075993	0549A	-1800	0	0		

20050119	DAL	Delta Air Lines, Inc.	NYSE	Y	8	247361108	DELTA AIR LINES INC DEL	1073743	0549A	-2250	0	0
20050120	DAL	Delta Air Lines, Inc.	NYSE	Y	9	247361108	DELTA AIR LINES INC DEL	1073743	0549A	0	0	0
20050121	DAL	Delta Air Lines, Inc.	NYSE	Y	10	247361108	DELTA AIR LINES INC DEL	1073743	0549A	0	0	0
20050124	DAL	Delta Air Lines, Inc.	NYSE	Y	11	247361108	DELTA AIR LINES INC DEL	1073743	0549A	0	0	0
20050125	DAL	Delta Air Lines, Inc.	NYSE	Y	12	247361108	DELTA AIR LINES INC DEL	1074645	0549A	902	902	1
20050126	DAL	Delta Air Lines, Inc.	NYSE	Y	13	247361108	DELTA AIR LINES INC DEL	1074645	0549A	0	902	2
20050127	DAL	Delta Air Lines, Inc.	NYSE	Y	14	247361108	DELTA AIR LINES INC DEL	593800	0549A	-480845	0	0
20050128	DAL	Delta Air Lines, Inc.	NYSE	Y	15	247361108	DELTA AIR LINES INC DEL	582859	0549A	-10941	0	0
20050131	DAL	Delta Air Lines, Inc.	NYSE	Y	16	247361108	DELTA AIR LINES INC DEL	574017	0549A	-8842	0	0
20050201	DAL	Delta Air Lines, Inc.	NYSE	Y	17	247361108	DELTA AIR LINES INC DEL	571717	0549A	-2300	0	0
20050202	DAL	Delta Air Lines, Inc.	NYSE	Y	18	247361108	DELTA AIR LINES INC DEL	571353	0549A	-364	0	0
20050203	DAL	Delta Air Lines, Inc.	NYSE	Y	19	247361108	DELTA AIR LINES INC DEL	569027	0549A	-2326	0	0
20050204	DAL	Delta Air Lines, Inc.	NYSE	Y	20	247361108	DELTA AIR LINES INC DEL	581187	0549A	12160	12160	1
20050207	DAL	Delta Air Lines, Inc.	NYSE	Y	21	247361108	DELTA AIR LINES INC DEL	581047	0549A	-140	12020	2
20050208	DAL	Delta Air Lines, Inc.	NYSE	Y	22	247361108	DELTA AIR LINES INC DEL	559977	0549A	-21070	0	0
20050209	DAL	Delta Air Lines, Inc.	NYSE	Y	23	247361108	DELTA AIR LINES INC DEL	559977	0549A	0	0	0
20050210	DAL	Delta Air Lines, Inc.	NYSE	Y	24	247361108	DELTA AIR LINES INC DEL	572217	0549A	12240	12240	1
20050211	DAL	Delta Air Lines, Inc.	NYSE	Y	25	247361108	DELTA AIR LINES INC DEL	572217	0549A	0	12240	2
20050214	DAL	Delta Air Lines, Inc.	NYSE	Y	26	247361108	DELTA AIR LINES INC DEL	571327	0549A	-890	11350	3
20050215	DAL	Delta Air Lines, Inc.	NYSE	Y	27	247361108	DELTA AIR LINES INC DEL	571327	0549A	0	11350	4
20050216	DAL	Delta Air Lines, Inc.	NYSE	Y	28	247361108	DELTA AIR LINES INC DEL	571327	0549A	0	11350	5
20050217	DAL	Delta Air Lines, Inc.	NYSE	Y	29	247361108	DELTA AIR LINES INC DEL	587324	0549A	15997	27347	6
20050218	DAL	Delta Air Lines, Inc.	NYSE	Y	30	247361108	DELTA AIR LINES INC DEL	580620	0549A	-6704	20643	7
20050222	DAL	Delta Air Lines, Inc.	NYSE	Y	31	247361108	DELTA AIR LINES INC DEL	581005	0549A	385	21028	8
20050223	DAL	Delta Air Lines, Inc.	NYSE	Y	32	247361108	DELTA AIR LINES INC DEL	581658	0549A	653	21681	9
20050224	DAL	Delta Air Lines, Inc.	NYSE	Y	33	247361108	DELTA AIR LINES INC DEL	581641	0549A	-17	21664	10
20050225	DAL	Delta Air Lines, Inc.	NYSE	Y	34	247361108	DELTA AIR LINES INC DEL	568680	0549A	-12961	8703	11
20050228	DAL	Delta Air Lines, Inc.	NYSE	Y	35	247361108	DELTA AIR LINES INC DEL	568700	0549A	20	8723	12
20050301	DAL	Delta Air Lines, Inc.	NYSE	Y	36	247361108	DELTA AIR LINES INC DEL	568700	0549A	0	8723	13
20050302	DAL	Delta Air Lines, Inc.	NYSE	Y	37	247361108	DELTA AIR LINES INC DEL	568720	0549A	20	8743	14
20050303	DAL	Delta Air Lines, Inc.	NYSE	Y	38	247361108	DELTA AIR LINES INC DEL	568720	0549A	0	8743	15
20050304	DAL	Delta Air Lines, Inc.	NYSE	Y	39	247361108	DELTA AIR LINES INC DEL	568720	0549A	0	8743	16
20050307	DAL	Delta Air Lines, Inc.	NYSE	Y	40	247361108	DELTA AIR LINES INC DEL	568720	0549A	0	8743	17
20050308	DAL	Delta Air Lines, Inc.	NYSE	Y	41	247361108	DELTA AIR LINES INC DEL	569674	0549A	954	9697	18
20050309	DAL	Delta Air Lines, Inc.	NYSE	Y	42	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	19
20050310	DAL	Delta Air Lines, Inc.	NYSE	Y	43	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	20
20050311	DAL	Delta Air Lines, Inc.	NYSE	Y	44	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	21
20050314	DAL	Delta Air Lines, Inc.	NYSE	Y	45	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	22
20050315	DAL	Delta Air Lines, Inc.	NYSE	Y	46	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	23
20050316	DAL	Delta Air Lines, Inc.	NYSE	Y	47	247361108	DELTA AIR LINES INC DEL	569674	0549A	0	9697	24
20050317	DAL	Delta Air Lines, Inc.	NYSE	Y	48	247361108	DELTA AIR LINES INC DEL	571614	0549A	1940	11637	25
20050318	DAL	Delta Air Lines, Inc.	NYSE	Y	49	247361108	DELTA AIR LINES INC DEL	569662	0549A	-1952	9685	26
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	568419	0549A	-1243	8442	27
20050322	DAL	Delta Air Lines, Inc.	NYSE	Y	51	247361108	DELTA AIR LINES INC DEL	568419	0549A	0	8442	28
20050323	DAL	Delta Air Lines, Inc.	NYSE	Y	52	247361108	DELTA AIR LINES INC DEL	567419	0549A	-1000	7442	29
20050324	DAL	Delta Air Lines, Inc.	NYSE	Y	53	247361108	DELTA AIR LINES INC DEL	569707	0549A	2288	9730	30
20050328	DAL	Delta Air Lines, Inc.	NYSE	Y	54	247361108	DELTA AIR LINES INC DEL	563587	0549A	-6120	3610	31
20050329	DAL	Delta Air Lines, Inc.	NYSE	Y	55	247361108	DELTA AIR LINES INC DEL	563587	0549A	0	3610	32
20050330	DAL	Delta Air Lines, Inc.	NYSE	Y	56	247361108	DELTA AIR LINES INC DEL	563587	0549A	0	3610	33
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	563587	0549A	0	3610	34
20050401	DAL	Delta Air Lines, Inc.	NYSE	Y	58	247361108	DELTA AIR LINES INC DEL	564075	0549A	488	4098	35
20050404	DAL	Delta Air Lines, Inc.	NYSE	Y	59	247361108	DELTA AIR LINES INC DEL	564075	0549A	0	4098	36
20050405	DAL	Delta Air Lines, Inc.	NYSE	Y	60	247361108	DELTA AIR LINES INC DEL	564075	0549A	0	4098	37
20050107	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	1	501014104	KRISPY KREME DOUGHNUTS INC	11175	0549A	11175	0	0
20050110	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	2	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	-200	0	0
20050111	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	3	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0
20050112	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	4	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0
20050113	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	5	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0
20050114	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	6	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0
20050118	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	7	501014104	KRISPY KREME DOUGHNUTS INC	10975	0549A	0	0	0
20050119	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	8	501014104	KRISPY KREME DOUGHNUTS INC	4215	0549A	-6760	0	0
20050120	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	9	501014104	KRISPY KREME DOUGHNUTS INC	4215	0549A	0	0	0
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	2215	0549A	-2000	0	0
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	2215	0549A	0	0	0
20050125	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	12	501014104	KRISPY KREME DOUGHNUTS INC	2511	0549A	296	296	1
20050126	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	13	501014104	KRISPY KREME DOUGHNUTS INC	9175	0549A	6664	6960	2
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	9175	0549A	0	6960	3
20050128	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	15	501014104	KRISPY KREME DOUGHNUTS INC	4695	0549A	-4480	2480	4
20050131	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	16	501014104	KRISPY KREME DOUGHNUTS INC	2695	0549A	-2000	480	5
20050201	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	17	501014104	KRISPY KREME DOUGHNUTS INC	410	0549A	-2285	0	0
20050202	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	18	501014104	KRISPY KREME DOUGHNUTS INC	410	0549A	0	0	0
20050203	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	19	501014104	KRISPY KREME DOUGHNUTS INC	410	0549A	0	0	0
20050204	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	20	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	6220	6220	1
20050207	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	21	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	2
20050208	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	22	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	3
20050209	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	23	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	4
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	5
20050211	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	25	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	6
20050214	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	26	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	7
20050215	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	27	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	8
20050216	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	28	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	9
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	10
20050218	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	30	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	11
20050222	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	31	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	12
20050223	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	32	501014104	KRISPY KREME DOUGHNUTS INC	6630	0549A	0	6220	13
20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	49200	55420	14
20050225	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	34	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	15
20050228	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	35	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	16
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	17
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	18
20050303	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	38	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	19
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	20
20050307	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	40	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	21
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	22
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	23
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	24
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	25
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	26
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	27
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	55830	0549A	0	55420	28
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	55599	0549A	-231	55189	29
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	55599	0549A	0	55189	30
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	55593	0549A	-6	55183	31
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	55593	0549A	0	55183	32
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	55593	0549A	0	55183	33
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	55593	0549A	0	55183	34
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	-3160	52023	35
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	36
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	37
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	38
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	39
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	40
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	52433	0549A	0	52023	41
20050107	NFLX	NETFLIX COM INC	Q	Y	1	64110L106	NETFLIX COM INC	48800	0549A	48800	0	0
20050110	NFLX	NETFLIX COM INC	Q	Y	2	64110L106	NETFLIX COM INC	48752	0549A	-48	0	0
20050111	NFLX	NETFLIX COM INC	Q	Y	3	64110L106	NETFLIX COM INC	48752	0549A	0	0	0
20050112	NFLX	NETFLIX COM INC	Q	Y	4	64110L106	NETFLIX COM INC	23452	0549A	-25300	0	0
20050113	NFLX	NETFLIX COM INC	Q	Y	5	64110L106	NETFLIX COM INC	21552	0549A	-1900	0	0
20050125	NFLX	NETFLIX COM INC	Q	Y	12	64110L106	NETFLIX COM INC	240	0549A	240	240	1
20050126	NFLX	NETFLIX COM INC	Q	Y	13	64110L106	NETFLIX COM INC	240	0549A	0	240	2
20050127	NFLX	NETFLIX COM INC	Q	Y	14	64110L106	NETFLIX COM INC	240	0549A	0	240	3
20050128	NFLX	NETFLIX COM INC	Q	Y	15	64110L106	NETFLIX COM INC	240	0549A	0	240	4
20050131	NFLX	NETFLIX COM INC	Q	Y	16	64110L106	NETFLIX COM INC	240	0549A	0	240	5
20050201	NFLX	NETFLIX COM INC	Q	Y	17	64110L106	NETFLIX COM INC	240	0549A	0	240	6
20050202	NFLX	NETFLIX COM INC	Q	Y	18	64110L106	NETFLIX COM INC	240	0549A	0	240	7
20050203	NFLX	NETFLIX COM INC	Q	Y	19	64110L106	NETFLIX COM INC	240	0549A	0	240	8
20050204	NFLX	NETFLIX COM INC	Q	Y	20	64110L106	NETFLIX COM INC	240	0549A	0	240	9
20050207	NFLX	NETFLIX COM INC	Q	Y	21	64110L106	NETFLIX COM INC	240	0549A	0	240	10
20050225	NFLX	NETFLIX COM INC	Q	Y	34	64110L106	NETFLIX COM INC	153360	0549A	153360	153360	1
20050228	NFLX	NETFLIX COM INC	Q	Y	35	64110L106	NETFLIX COM INC	151860	0549A	-1500	151860	2
20050301	NFLX	NETFLIX COM INC	Q	Y	36	64110L106	NETFLIX COM INC	151860	0549A	0	151860	3
20050302	NFLX	NETFLIX COM INC	Q	Y	37	64110L106	NETFLIX COM INC	151460	0549A	-400	151460	4
20050303	NFLX	NETFLIX COM INC	Q	Y	38	64110L106	NETFLIX COM INC	150235	0549A	-1225	150235	5
20050304	NFLX	NETFLIX COM INC	Q	Y	39	64110L106	NETFLIX COM INC	149960	0549A	-275	149960	6
20050307	NFLX	NETFLIX COM INC	Q	Y	40	64110L106	NETFLIX COM INC	149760	0549A	-200	149760	7
20050308	NFLX	NETFLIX COM INC	Q	Y	41	64110L106	NETFLIX COM INC	149255	0549A	-505	149255	8
20050309	NFLX	NETFLIX COM INC	Q	Y	42	64110L106	NETFLIX COM INC	149255	0549A	0	149255	9
20050310	NFLX	NETFLIX COM INC	Q	Y	43	64110L106	NETFLIX COM INC	149255	0549A	0	149255	10
20050311	NFLX	NETFLIX COM INC	Q	Y	44	64110L106	NETFLIX COM INC	149255	0549A	0	149255	11
20050314	NFLX	NETFLIX COM INC	Q	Y	45	64110L106	NETFLIX COM INC	127244	0549A	-22011	127244	12
20050315	NFLX	NETFLIX COM INC	Q	Y	46	64110L106	NETFLIX COM INC	115044	0549A	-12200	115044	13

20050316	NFLX	NETFLIX COM INC	Q	Y	47	64110L106	NETFLIX COM INC	112344	0549A	-2700	112344	14
20050317	NFLX	NETFLIX COM INC	Q	Y	48	64110L106	NETFLIX COM INC	112344	0549A	0	112344	15
20050318	NFLX	NETFLIX COM INC	Q	Y	49	64110L106	NETFLIX COM INC	112344	0549A	0	112344	16
20050321	NFLX	NETFLIX COM INC	Q	Y	50	64110L106	NETFLIX COM INC	112344	0549A	0	112344	17
20050322	NFLX	NETFLIX COM INC	Q	Y	51	64110L106	NETFLIX COM INC	112344	0549A	0	112344	18
20050323	NFLX	NETFLIX COM INC	Q	Y	52	64110L106	NETFLIX COM INC	112644	0549A	300	112644	19
20050324	NFLX	NETFLIX COM INC	Q	Y	53	64110L106	NETFLIX COM INC	60174	0549A	-52470	60174	20
20050328	NFLX	NETFLIX COM INC	Q	Y	54	64110L106	NETFLIX COM INC	59374	0549A	-800	59374	21
20050329	NFLX	NETFLIX COM INC	Q	Y	55	64110L106	NETFLIX COM INC	59274	0549A	-100	59274	22
20050330	NFLX	NETFLIX COM INC	Q	Y	56	64110L106	NETFLIX COM INC	59074	0549A	-200	59074	23
20050331	NFLX	NETFLIX COM INC	Q	Y	57	64110L106	NETFLIX COM INC	58976	0549A	-98	58976	24
20050401	NFLX	NETFLIX COM INC	Q	Y	58	64110L106	NETFLIX COM INC	58376	0549A	-600	58376	25
20050404	NFLX	NETFLIX COM INC	Q	Y	59	64110L106	NETFLIX COM INC	57998	0549A	-378	57998	26
20050405	NFLX	NETFLIX COM INC	Q	Y	60	64110L106	NETFLIX COM INC	57998	0549A	0	57998	27
20050107	NGEN	NANOGEN INC	Q	Y	1	630075109	NANOGEN INC	4190	0549A	4190	0	0
20050110	NGEN	NANOGEN INC	Q	Y	2	630075109	NANOGEN INC	1642	0549A	-2548	0	0
20050111	NGEN	NANOGEN INC	Q	Y	3	630075109	NANOGEN INC	835	0549A	-807	0	0
20050112	NGEN	NANOGEN INC	Q	Y	4	630075109	NANOGEN INC	4190	0549A	3355	3355	1
20050113	NGEN	NANOGEN INC	Q	Y	5	630075109	NANOGEN INC	4190	0549A	0	3355	2
20050114	NGEN	NANOGEN INC	Q	Y	6	630075109	NANOGEN INC	4190	0549A	0	3355	3
20050118	NGEN	NANOGEN INC	Q	Y	7	630075109	NANOGEN INC	8955	0549A	4765	8120	4
20050119	NGEN	NANOGEN INC	Q	Y	8	630075109	NANOGEN INC	8855	0549A	-100	8020	5
20050120	NGEN	NANOGEN INC	Q	Y	9	630075109	NANOGEN INC	8855	0549A	0	8020	6
20050121	NGEN	NANOGEN INC	Q	Y	10	630075109	NANOGEN INC	14055	0549A	5200	13220	7
20050124	NGEN	NANOGEN INC	Q	Y	11	630075109	NANOGEN INC	14055	0549A	0	13220	8
20050125	NGEN	NANOGEN INC	Q	Y	12	630075109	NANOGEN INC	14055	0549A	0	13220	9
20050126	NGEN	NANOGEN INC	Q	Y	13	630075109	NANOGEN INC	14055	0549A	0	13220	10
20050127	NGEN	NANOGEN INC	Q	Y	14	630075109	NANOGEN INC	14055	0549A	0	13220	11
20050128	NGEN	NANOGEN INC	Q	Y	15	630075109	NANOGEN INC	14055	0549A	0	13220	12
20050131	NGEN	NANOGEN INC	Q	Y	16	630075109	NANOGEN INC	14055	0549A	0	13220	13
20050201	NGEN	NANOGEN INC	Q	Y	17	630075109	NANOGEN INC	14055	0549A	0	13220	14
20050202	NGEN	NANOGEN INC	Q	Y	18	630075109	NANOGEN INC	21855	0549A	7800	21020	15
20050203	NGEN	NANOGEN INC	Q	Y	19	630075109	NANOGEN INC	29855	0549A	8000	29020	16
20050204	NGEN	NANOGEN INC	Q	Y	20	630075109	NANOGEN INC	35155	0549A	5300	34320	17
20050207	NGEN	NANOGEN INC	Q	Y	21	630075109	NANOGEN INC	32333	0549A	-2822	31498	18
20050208	NGEN	NANOGEN INC	Q	Y	22	630075109	NANOGEN INC	32233	0549A	-100	31398	19
20050209	NGEN	NANOGEN INC	Q	Y	23	630075109	NANOGEN INC	32233	0549A	0	31398	20
20050210	NGEN	NANOGEN INC	Q	Y	24	630075109	NANOGEN INC	26333	0549A	-5900	25498	21
20050211	NGEN	NANOGEN INC	Q	Y	25	630075109	NANOGEN INC	26333	0549A	0	25498	22
20050214	NGEN	NANOGEN INC	Q	Y	26	630075109	NANOGEN INC	26333	0549A	0	25498	23
20050215	NGEN	NANOGEN INC	Q	Y	27	630075109	NANOGEN INC	26333	0549A	0	25498	24
20050216	NGEN	NANOGEN INC	Q	Y	28	630075109	NANOGEN INC	26333	0549A	0	25498	25
20050217	NGEN	NANOGEN INC	Q	Y	29	630075109	NANOGEN INC	25900	0549A	-433	25065	26
20050218	NGEN	NANOGEN INC	Q	Y	30	630075109	NANOGEN INC	25800	0549A	-100	24965	27
20050222	NGEN	NANOGEN INC	Q	Y	31	630075109	NANOGEN INC	25800	0549A	0	24965	28
20050223	NGEN	NANOGEN INC	Q	Y	32	630075109	NANOGEN INC	25300	0549A	-500	24465	29
20050224	NGEN	NANOGEN INC	Q	Y	33	630075109	NANOGEN INC	678	0549A	-24622	0	0
20050401	NGEN	NANOGEN INC	Q	Y	58	630075109	NANOGEN INC	28	0549A	28	28	1
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	2682	0	0
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0
20050114	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	6	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0
20050118	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	7	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0
20050119	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	8	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0
20050120	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	9	35710409	ANNALY MORTGAGE MANAGEMENT	2682	0549A	0	0	0
20050121	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	10	35710409	ANNALY MORTGAGE MANAGEMENT	2482	0549A	-200	0	0
20050124	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	11	35710409	ANNALY MORTGAGE MANAGEMENT	2482	0549A	0	0	0
20050125	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	12	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	1482	1482	1
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	13	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	2
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	14	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	3
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	15	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	4
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	16	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	5
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	17	35710409	ANNALY MORTGAGE MANAGEMENT	3964	0549A	0	1482	6
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	19	35710409	ANNALY MORTGAGE MANAGEMENT	271957	0549A	271957	271957	1
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	20	35710409	ANNALY MORTGAGE MANAGEMENT	255977	0549A	-15980	255977	2
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	21	35710409	ANNALY MORTGAGE MANAGEMENT	255977	0549A	0	255977	3
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	22	35710409	ANNALY MORTGAGE MANAGEMENT	256517	0549A	540	256517	4
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	23	35710409	ANNALY MORTGAGE MANAGEMENT	256817	0549A	300	256817	5
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	24	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	200	257017	6
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	25	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	0	257017	7
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	26	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	0	257017	8
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	0	257017	9
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	257017	0549A	0	257017	10
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	257575	0549A	558	257575	11
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	257575	0549A	0	257575	12
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	257575	0549A	0	257575	13
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	257575	0549A	0	257575	14
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	266331	0549A	8756	266331	15
20050225	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	34	35710409	ANNALY MORTGAGE MANAGEMENT	240431	0549A	-25900	240431	16
20050228	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	35	35710409	ANNALY MORTGAGE MANAGEMENT	240431	0549A	0	240431	17
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	36	35710409	ANNALY MORTGAGE MANAGEMENT	241861	0549A	1430	241861	18
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	37	35710409	ANNALY MORTGAGE MANAGEMENT	240861	0549A	-1000	240861	19
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	38	35710409	ANNALY MORTGAGE MANAGEMENT	241287	0549A	426	241287	20
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	39	35710409	ANNALY MORTGAGE MANAGEMENT	240397	0549A	-890	240397	21
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	240397	0549A	0	240397	22
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	239997	0549A	-400	239997	23
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	239997	0549A	0	239997	24
20050310	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	43	35710409	ANNALY MORTGAGE MANAGEMENT	239997	0549A	0	239997	25
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	239997	0549A	0	239997	26
20050314	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	45	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	372	240369	27
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	28
20050316	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	47	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	29
20050317	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	48	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	30
20050318	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	49	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	31
20050321	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	50	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	32
20050322	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	51	35710409	ANNALY MORTGAGE MANAGEMENT	240369	0549A	0	240369	33
20050323	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	52	35710409	ANNALY MORTGAGE MANAGEMENT	265593	0549A	25224	265593	34
20050324	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	53	35710409	ANNALY MORTGAGE MANAGEMENT	265107	0549A	-486	265107	35
20050328	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	54	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	-25200	239907	36
20050329	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	55	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	0	239907	37
20050330	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	56	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	0	239907	38
20050331	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	57	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	0	239907	39
20050401	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	58	35710409	ANNALY MORTGAGE MANAGEMENT	239907	0549A	0	239907	40
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	190251	0549A	-49656	190251	41
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	190251	0549A	0	190251	42
20050224	NYC	iShares Trust	NYSE	Y	1	464287143	ISHARES NYSE COMPOSITE INDEX F	17686	0549A	17686	0	0
20050225	NYC	iShares Trust	NYSE	Y	2	464287143	ISHARES NYSE COMPOSITE INDEX F	18786	0549A	1100	0	0
20050228	NYC	iShares Trust	NYSE	Y	3	464287143	ISHARES NYSE COMPOSITE INDEX F	18286	0549A	-500	0	0
20050301	NYC	iShares Trust	NYSE	Y	4	464287143	ISHARES NYSE COMPOSITE INDEX F	19586	0549A	1300	1300	1
20050302	NYC	iShares Trust	NYSE	Y	5	464287143	ISHARES NYSE COMPOSITE INDEX F	20986	0549A	1400	2700	2
20050303	NYC	iShares Trust	NYSE	Y	6	464287143	ISHARES NYSE COMPOSITE INDEX F	21586	0549A	600	3300	3
20050304	NYC	iShares Trust	NYSE	Y	7	464287143	ISHARES NYSE COMPOSITE INDEX F	21886	0549A	300	3600	4
20050307	NYC	iShares Trust	NYSE	Y	8	464287143	ISHARES NYSE COMPOSITE INDEX F	22386	0549A	500	4100	5
20050308	NYC	iShares Trust	NYSE	Y	9	464287143	ISHARES NYSE COMPOSITE INDEX F	22386	0549A	0	4100	6
20050309	NYC	iShares Trust	NYSE	Y	10	464287143	ISHARES NYSE COMPOSITE INDEX F	13186	0549A	-9200	0	0
20050310	NYC	iShares Trust	NYSE	Y	11	464287143	ISHARES NYSE COMPOSITE INDEX F	13186	0549A	0	0	0
20050311	NYC	iShares Trust	NYSE	Y	12	464287143	ISHARES NYSE COMPOSITE INDEX F	13186	0549A	0	0	0
20050314	NYC	iShares Trust	NYSE	Y	13	464287143	ISHARES NYSE COMPOSITE INDEX F	13386	0549A	200	200	1
20050315	NYC	iShares Trust	NYSE	Y	14	464287143	ISHARES NYSE COMPOSITE INDEX F	13486	0549A	100	300	2
20050316	NYC	iShares Trust	NYSE	Y	15	464287143	ISHARES NYSE COMPOSITE INDEX F	13486	0549A	0	300	3
20050317	NYC	iShares Trust	NYSE	Y	16	464287143	ISHARES NYSE COMPOSITE INDEX F	13486	0549A	0	300	4
20050318	NYC	iShares Trust	NYSE	Y	17	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	214	514	5
20050321	NYC	iShares Trust	NYSE	Y	18	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	0	514	6
20050322	NYC	iShares Trust	NYSE	Y	19	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	0	514	7
20050323	NYC	iShares Trust	NYSE	Y	20	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	0	514	8
20050324	NYC	iShares Trust	NYSE	Y	21	464287143	ISHARES NYSE COMPOSITE INDEX F	13700	0549A	0	514	9
20050328	NYC	iShares Trust	NYSE	Y	22	464287143	ISHARES NYSE COMPOSITE INDEX F	13500	0549A	-200	314	10
20050329	NYC	iShares Trust	NYSE	Y	23	464287143	ISHARES NYSE COMPOSITE INDEX F	13400	0549A	-100	214	11
20050330	NYC	iShares Trust	NYSE	Y	24	464287143	ISHARES NYSE COMPOSITE INDEX F	13400	0549A	0	214	12
20050331	NYC	iShares Trust	NYSE	Y	25	464287143	ISHARES NYSE COMPOSITE INDEX F	13400	0549A	0	214	13
20050401	NYC	iShares Trust	NYSE	Y	26	464287143	ISHARES NYSE COMPOSITE INDEX F	13400	0549A	0	214	14
20050404	NYC	iShares Trust	NYSE	Y	27	464287143	ISHARES NYSE COMPOSITE INDEX F	8986	0549A	-4414	0	0
20050405	NYC	iShares Trust	NYSE	Y	28	464287143	ISHARES NYSE COMPOSITE INDEX F	8986	0549A	0	0	0
20050128	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	15	740065107	PRE-PAID LEGAL SERVICES INC	1042	0549A	1042	1042	1
20050131	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	16	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	1350	2392	2
20050201	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	17	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	0	2392	3
20050202	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	18	740065107	PRE-PAID LEGAL SERVICES INC	3772	0549A	1380	3772	4
20050203	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	19	740065107	PRE-PAID LEGAL SERVICES INC	2872	0549A	-900	2872	5
20050204	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	20	740065107	PRE-PAID LEGAL SERVICES INC	4192	0549A	1320	4192	6

20050207	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	21	740065107	PRE-PAID LEGAL SERVICES INC	3492	0549A	-700	3492	7
20050208	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	22	740065107	PRE-PAID LEGAL SERVICES INC	3492	0549A	0	3492	8
20050209	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	23	740065107	PRE-PAID LEGAL SERVICES INC	3492	0549A	0	3492	9
20050210	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	24	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	-1100	2392	10
20050211	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	25	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	0	2392	11
20050214	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	26	740065107	PRE-PAID LEGAL SERVICES INC	2392	0549A	0	2392	12
20050215	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	27	740065107	PRE-PAID LEGAL SERVICES INC	1153	0549A	-1239	1153	13
20050216	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	28	740065107	PRE-PAID LEGAL SERVICES INC	1906	0549A	753	1906	14
20050217	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	29	740065107	PRE-PAID LEGAL SERVICES INC	1200	0549A	-706	1200	15
20050218	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	30	740065107	PRE-PAID LEGAL SERVICES INC	962	0549A	-238	962	16
20050224	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	33	740065107	PRE-PAID LEGAL SERVICES INC	4099	0549A	4099	4099	1
20050225	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	34	740065107	PRE-PAID LEGAL SERVICES INC	4099	0549A	0	4099	2
20050228	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	35	740065107	PRE-PAID LEGAL SERVICES INC	4099	0549A	0	4099	3
20050301	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	36	740065107	PRE-PAID LEGAL SERVICES INC	4099	0549A	0	4099	4
20050302	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	37	740065107	PRE-PAID LEGAL SERVICES INC	3999	0549A	-100	3999	5
20050303	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	38	740065107	PRE-PAID LEGAL SERVICES INC	3999	0549A	0	3999	6
20050121	SGI	Silicon Graphics, Inc.	NYSE	Y	1	827056102	SILICON GRAPHICS INC	16694	0549A	16694	0	0
20050124	SGI	Silicon Graphics, Inc.	NYSE	Y	2	827056102	SILICON GRAPHICS INC	16694	0549A	0	0	0
20050125	SGI	Silicon Graphics, Inc.	NYSE	Y	3	827056102	SILICON GRAPHICS INC	17618	0549A	924	0	0
20050126	SGI	Silicon Graphics, Inc.	NYSE	Y	4	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050128	SGI	Silicon Graphics, Inc.	NYSE	Y	6	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050131	SGI	Silicon Graphics, Inc.	NYSE	Y	7	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050201	SGI	Silicon Graphics, Inc.	NYSE	Y	8	827056102	SILICON GRAPHICS INC	17618	0549A	0	0	0
20050202	SGI	Silicon Graphics, Inc.	NYSE	Y	9	827056102	SILICON GRAPHICS INC	61988	0549A	44370	44370	1
20050203	SGI	Silicon Graphics, Inc.	NYSE	Y	10	827056102	SILICON GRAPHICS INC	33188	0549A	-28800	15570	2
20050204	SGI	Silicon Graphics, Inc.	NYSE	Y	11	827056102	SILICON GRAPHICS INC	62768	0549A	29580	45150	3
20050207	SGI	Silicon Graphics, Inc.	NYSE	Y	12	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	4
20050208	SGI	Silicon Graphics, Inc.	NYSE	Y	13	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	5
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	6
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	7
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	8
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	9
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	10
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	11
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	12
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	13
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	14
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	15
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	16
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	17
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	18
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	19
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	20
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	21
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	22
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	62768	0549A	0	45150	23
20050308	SGI	Silicon Graphics, Inc.	NYSE	Y	32	827056102	SILICON GRAPHICS INC	61368	0549A	-1400	43750	24
20050309	SGI	Silicon Graphics, Inc.	NYSE	Y	33	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	25
20050310	SGI	Silicon Graphics, Inc.	NYSE	Y	34	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	26
20050311	SGI	Silicon Graphics, Inc.	NYSE	Y	35	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	27
20050314	SGI	Silicon Graphics, Inc.	NYSE	Y	36	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	28
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	29
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	30
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	31
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	61368	0549A	0	43750	32
20050126	SUP	Superior Industries International, Inc.	NYSE	Y	1	868168105	SUPERIOR INDUSTRIES INTL INC	2009	0549A	2009	0	0
20050127	SUP	Superior Industries International, Inc.	NYSE	Y	2	868168105	SUPERIOR INDUSTRIES INTL INC	1912	0549A	-97	0	0
20050128	SUP	Superior Industries International, Inc.	NYSE	Y	3	868168105	SUPERIOR INDUSTRIES INTL INC	1912	0549A	0	0	0
20050131	SUP	Superior Industries International, Inc.	NYSE	Y	4	868168105	SUPERIOR INDUSTRIES INTL INC	4052	0549A	2140	2140	1
20050201	SUP	Superior Industries International, Inc.	NYSE	Y	5	868168105	SUPERIOR INDUSTRIES INTL INC	4052	0549A	0	2140	2
20050202	SUP	Superior Industries International, Inc.	NYSE	Y	6	868168105	SUPERIOR INDUSTRIES INTL INC	243	0549A	-3809	0	0
20050203	SUP	Superior Industries International, Inc.	NYSE	Y	7	868168105	SUPERIOR INDUSTRIES INTL INC	4053	0549A	3810	3810	1
20050204	SUP	Superior Industries International, Inc.	NYSE	Y	8	868168105	SUPERIOR INDUSTRIES INTL INC	6003	0549A	1950	5760	2
20050207	SUP	Superior Industries International, Inc.	NYSE	Y	9	868168105	SUPERIOR INDUSTRIES INTL INC	2003	0549A	-4000	1760	3
20050208	SUP	Superior Industries International, Inc.	NYSE	Y	10	868168105	SUPERIOR INDUSTRIES INTL INC	1403	0549A	-600	1160	4
20050211	SUP	Superior Industries International, Inc.	NYSE	Y	13	868168105	SUPERIOR INDUSTRIES INTL INC	1195	0549A	1195	1195	1
20050307	SUP	Superior Industries International, Inc.	NYSE	Y	4	868168105	SUPERIOR INDUSTRIES INTL INC	4932	0549A	4932	4932	1
20050308	SUP	Superior Industries International, Inc.	NYSE	Y	5	868168105	SUPERIOR INDUSTRIES INTL INC	5110	0549A	178	5110	2
20050309	SUP	Superior Industries International, Inc.	NYSE	Y	6	868168105	SUPERIOR INDUSTRIES INTL INC	6330	0549A	1220	6330	3
20050310	SUP	Superior Industries International, Inc.	NYSE	Y	7	868168105	SUPERIOR INDUSTRIES INTL INC	4530	0549A	-1800	4530	4
20050311	SUP	Superior Industries International, Inc.	NYSE	Y	8	868168105	SUPERIOR INDUSTRIES INTL INC	4530	0549A	0	4530	5
20050314	SUP	Superior Industries International, Inc.	NYSE	Y	9	868168105	SUPERIOR INDUSTRIES INTL INC	4530	0549A	0	4530	6
20050315	SUP	Superior Industries International, Inc.	NYSE	Y	10	868168105	SUPERIOR INDUSTRIES INTL INC	4530	0549A	0	4530	7
20050316	SUP	Superior Industries International, Inc.	NYSE	Y	11	868168105	SUPERIOR INDUSTRIES INTL INC	4430	0549A	-100	4430	8
20050317	SUP	Superior Industries International, Inc.	NYSE	Y	12	868168105	SUPERIOR INDUSTRIES INTL INC	4430	0549A	0	4430	9
20050318	SUP	Superior Industries International, Inc.	NYSE	Y	13	868168105	SUPERIOR INDUSTRIES INTL INC	4430	0549A	0	4430	10
20050321	SUP	Superior Industries International, Inc.	NYSE	Y	14	868168105	SUPERIOR INDUSTRIES INTL INC	4430	0549A	0	4430	11
20050322	SUP	Superior Industries International, Inc.	NYSE	Y	15	868168105	SUPERIOR INDUSTRIES INTL INC	4294	0549A	-136	4294	12
20050323	SUP	Superior Industries International, Inc.	NYSE	Y	16	868168105	SUPERIOR INDUSTRIES INTL INC	4294	0549A	0	4294	13
20050324	SUP	Superior Industries International, Inc.	NYSE	Y	17	868168105	SUPERIOR INDUSTRIES INTL INC	4294	0549A	0	4294	14
20050329	SUP	Superior Industries International, Inc.	NYSE	Y	19	868168105	SUPERIOR INDUSTRIES INTL INC	1674	0549A	1674	1674	1
20050330	SUP	Superior Industries International, Inc.	NYSE	Y	20	868168105	SUPERIOR INDUSTRIES INTL INC	1674	0549A	0	1674	2
20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	50431	0549A	50431	0	0
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	50231	0549A	-200	0	0
20050111	TASR	TASER INTERNATIONAL INC	Q	Y	3	87651B104	TASER INTERNATIONAL INC	50231	0549A	0	0	0
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	50431	0549A	200	200	1
20050113	TASR	TASER INTERNATIONAL INC	Q	Y	5	87651B104	TASER INTERNATIONAL INC	50431	0549A	0	200	2
20050114	TASR	TASER INTERNATIONAL INC	Q	Y	6	87651B104	TASER INTERNATIONAL INC	51531	0549A	1100	1300	3
20050118	TASR	TASER INTERNATIONAL INC	Q	Y	7	87651B104	TASER INTERNATIONAL INC	51531	0549A	0	1300	4
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	52431	0549A	900	2200	5
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	6
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	7
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	8
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	9
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	10
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	11
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	52431	0549A	0	2200	12
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	48518	0549A	-3913	0	0
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	48518	0549A	0	0	0
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	48518	0549A	0	0	0
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	56768	0549A	8250	8250	1
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	53512	0549A	-3256	4994	2
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	53512	0549A	0	4994	3
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	53512	0549A	0	4994	4
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	54512	0549A	1000	5994	5
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	52710	0549A	-1802	4192	6
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	7
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	8
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	9
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	10
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	11
20050218	TASR	TASER INTERNATIONAL INC	Q	Y	30	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	12
20050222	TASR	TASER INTERNATIONAL INC	Q	Y	31	87651B104	TASER INTERNATIONAL INC	52710	0549A	0	4192	13
20050223	TASR	TASER INTERNATIONAL INC	Q	Y	32	87651B104	TASER INTERNATIONAL INC	52788	0549A	78	4270	14
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	39661	0549A	-13127	0	0
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	39661	0549A	0	0	0
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	45361	0549A	5700	5700	1
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	50861	0549A	5500	11200	2
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	50861	0549A	0	11200	3
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	6361	0549A	-44500	0	0
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	6361	0549A	0	0	0
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	3983	0549A	-2378	0	0
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	3983	0549A	0	0	0
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	3983	0549A	0	0	0
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	3983	0549A	0	0	0
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	3983	0549A	0	0	0
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	4083	0549A	100	100	1
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	4083	0549A	0	100	2
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	4083	0549A	0	100	3
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	6768	0549A	2685	2785	4
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	6768	0549A	0	2785	5
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	4018	0549A	-2750	35	6
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	4007	0549A	-11	24	7
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	8
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	9
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	10

20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	11
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	4007	0549A	0	24	12
20050215	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	1	891707101	TOWER AUTOMOTIVE INC	365	0549A	365	0	0
20050216	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	2	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	0	0
20050217	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	3	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	0	0
20050218	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	4	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	0	0
20050222	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	5	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	0	0
20050224	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	7	891707101	TOWER AUTOMOTIVE INC	8165	0549A	8165	8165	1
20050225	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	8	891707101	TOWER AUTOMOTIVE INC	365	0549A	-7800	365	2
20050228	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	9	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	3
20050301	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	10	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	4
20050302	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	11	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	5
20050303	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	12	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	6
20050304	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	13	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	7
20050307	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	14	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	8
20050308	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	15	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	9
20050309	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	16	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	10
20050310	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	17	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	11
20050311	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	18	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	12
20050314	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	19	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	13
20050315	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	20	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	14
20050316	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	21	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	15
20050317	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	22	891707101	TOWER AUTOMOTIVE INC	365	0549A	0	365	16
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	512706	0551A	512706	0	0
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	515406	0551A	2700	0	0
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	520506	0551A	5100	0	0
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	521906	0551A	1400	1400	1
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	521906	0551A	0	1400	2
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	519266	0551A	-2640	0	0
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	487466	0551A	-31800	0	0
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	489166	0551A	1700	1700	1
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	478066	0551A	-11100	0	0
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	5000	5000	1
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	2
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	3
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	4
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	5
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	6
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	7
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	8
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	9
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	10
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	11
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	12
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	13
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	14
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	15
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	16
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	17
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	18
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	19
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	20
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	21
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	22
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	23
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	24
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	25
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	26
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	27
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	28
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	29
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	30
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	31
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	32
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	33
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	34
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	35
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	483066	0551A	0	5000	36
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	478066	0551A	-5000	0	0
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	478066	0551A	0	0	0
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	478066	0551A	0	0	0
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	-15000	0	0
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050329	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	55	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	463066	0551A	0	0	0
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	395919	0551A	-67147	0	0
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	35603	0573A	35603	0	0
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	6152	0573A	-29451	0	0
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	9072	0573A	2920	2920	1
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	6699	0573A	6699	6699	1
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	7500	0573A	801	7500	2
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	5050	0573A	5050	5050	1
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	535	0573A	-4515	535	2
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	806	0573A	271	806	3
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	4389	0573A	4389	4389	1
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	2489	0573A	-1900	2489	2
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	4389	0573A	1900	4389	3
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	2489	0573A	-1900	2489	4
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	4389	0573A	1900	4389	5
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	1189	0573A	-3200	1189	6
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	3189	0573A	2000	3189	7
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	1189	0573A	-2000	1189	8
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	2989	0573A	1800	2989	9
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	1189	0573A	-1800	1189	10
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	3089	0573A	1900	3089	11
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	1189	0573A	-1900	1189	12
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	3189	0573A	2000	3189	13
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	1189	0573A	-2000	1189	14
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	5989	0573A	4800	5989	15
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	3719	0573A	3719	3719	1
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	2811	0573A	-908	2811	2
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	5211	0573A	2400	5211	3
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	2811	0573A	-2400	2811	4
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	5211	0573A	2400	5211	5
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	3911	0573A	-1300	3911	6
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	6436	0573A	2525	6436	7
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	3936	0573A	-2500	3936	8
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	6436	0573A	2500	6436	9
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	3936	0573A	-2500	3936	10
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	3936	0573A	0	3936	11
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	3236	0573A	-700	3236	12
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	3936	0573A	700	3936	13
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	7776	0573A	3840	7776	14
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	7776	0573A	0	7776	15
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	4476	0573A	-3300	4476	16
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	4476	0573A	0	4476	17
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	4476	0573A	0	4476	18
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	4476	0573A	0	4476	19
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	4476	0573A	0	4476	20
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP	21771	0573A	21771	21771	1
20050114	ALD	Allied Capital Corporation	NYSE	Y	6	01903Q108	ALLIED CAPITAL CORP	6801	0573A	6801	6801	1
20050118	ALD	Allied Capital Corporation	NYSE	Y	7	01903Q108	ALLIED CAPITAL CORP	45254	0573A	38453	45254	2
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP	49130	0573A	3876	49130	3
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP	62430	0573A	13300	62430	4
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	1444	0573A	-60986	1444	5
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP	3118	0573A	3118	3118	1
20050127	ALD	Allied Capital Corporation	NYSE	Y	14	01903Q108	ALLIED CAPITAL CORP	1259	0573A	-1859	1259	2
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP	12561	0573A	11302	12561	3
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	14464	0573A	1903	14464	4
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	31408	0573A	16944	31408	5
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	20645	0573A	-10763	20645	6
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	23045	0573A	2400	23045	7
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	18450	0573A	-4595	18450	8
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	15107	0573A	-3343	15107	9

20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	7299	0573A	-7808	7299	10		
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	8699	0573A	1400	8699	11		
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	7071	0573A	-1628	7071	12		
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	13371	0573A	6300	13371	13		
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	11731	0573A	-1640	11731	14		
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	4231	0573A	-7500	4231	15		
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	1579	0573A	-2652	1579	16		
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	1611	0573A	1611	1611	1		
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	1684	0573A	1684	1684	1		
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	184	0573A	-1500	184	2		
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	2484	0573A	2300	2484	3		
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	384	0573A	-2100	384	4		
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	4184	0573A	3800	4184	5		
20050127	FCEL	FUELCELL ENERGY INC	Q	Y	1	35952H106	FUELCELL ENERGY INC	83963	0573A	83963	0	0		
20050128	FCEL	FUELCELL ENERGY INC	Q	Y	2	35952H106	FUELCELL ENERGY INC	91516	0573A	7553	0	0		
20050131	FCEL	FUELCELL ENERGY INC	Q	Y	3	35952H106	FUELCELL ENERGY INC	83881	0573A	-7635	0	0		
20050201	FCEL	FUELCELL ENERGY INC	Q	Y	4	35952H106	FUELCELL ENERGY INC	15752	0573A	-68129	0	0		
20050202	FCEL	FUELCELL ENERGY INC	Q	Y	5	35952H106	FUELCELL ENERGY INC	26488	0573A	10736	10736	1		
20050203	FCEL	FUELCELL ENERGY INC	Q	Y	6	35952H106	FUELCELL ENERGY INC	24658	0573A	-1830	8906	2		
20050204	FCEL	FUELCELL ENERGY INC	Q	Y	7	35952H106	FUELCELL ENERGY INC	83232	0573A	58574	67480	3		
20050207	FCEL	FUELCELL ENERGY INC	Q	Y	8	35952H106	FUELCELL ENERGY INC	152717	0573A	69485	136965	4		
20050208	FCEL	FUELCELL ENERGY INC	Q	Y	9	35952H106	FUELCELL ENERGY INC	166433	0573A	13716	150681	5		
20050209	FCEL	FUELCELL ENERGY INC	Q	Y	10	35952H106	FUELCELL ENERGY INC	166038	0573A	-395	150286	6		
20050210	FCEL	FUELCELL ENERGY INC	Q	Y	11	35952H106	FUELCELL ENERGY INC	178596	0573A	12558	162844	7		
20050211	FCEL	FUELCELL ENERGY INC	Q	Y	12	35952H106	FUELCELL ENERGY INC	170124	0573A	-8472	154372	8		
20050214	FCEL	FUELCELL ENERGY INC	Q	Y	13	35952H106	FUELCELL ENERGY INC	180378	0573A	10254	164626	9		
20050215	FCEL	FUELCELL ENERGY INC	Q	Y	14	35952H106	FUELCELL ENERGY INC	171478	0573A	-8900	155726	10		
20050216	FCEL	FUELCELL ENERGY INC	Q	Y	15	35952H106	FUELCELL ENERGY INC	208641	0573A	37163	192889	11		
20050217	FCEL	FUELCELL ENERGY INC	Q	Y	16	35952H106	FUELCELL ENERGY INC	190941	0573A	-17700	175189	12		
20050218	FCEL	FUELCELL ENERGY INC	Q	Y	17	35952H106	FUELCELL ENERGY INC	136041	0573A	-54900	120289	13		
20050222	FCEL	FUELCELL ENERGY INC	Q	Y	18	35952H106	FUELCELL ENERGY INC	37692	0573A	-98349	21940	14		
20050223	FCEL	FUELCELL ENERGY INC	Q	Y	19	35952H106	FUELCELL ENERGY INC	36914	0573A	-778	21162	15		
20050224	FCEL	FUELCELL ENERGY INC	Q	Y	20	35952H106	FUELCELL ENERGY INC	78325	0573A	41411	62573	16		
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4700	0573A	4700	4700	1		
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4905	0573A	205	4905	2		
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	4605	0573A	-300	4605	3		
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	10405	0573A	5800	10405	4		
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	9205	0573A	-1200	9205	5		
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6205	0573A	-3000	6205	6		
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	6405	0573A	200	6405	7		
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	12405	0573A	6000	12405	8		
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24943	0573A	12538	24943	9		
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24143	0573A	-800	24143	10		
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24143	0573A	0	24143	11		
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	15343	0573A	-8800	15343	12		
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	15343	0573A	0	15343	13		
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	15343	0573A	0	15343	14		
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	2543	0573A	-12800	2543	15		
20050114	IMM	Immtech International, Inc	Amex	Y	6	452519101	IMMTECH INT'L INC	700	0573A	700	700	1		
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	700	0573A	0	700	2		
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	132	0573A	132	132	1		
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	452	0573A	320	452	2		
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	1952	0573A	1952	1952	1		
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	1852	0573A	-100	1852	2		
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	6852	0573A	5000	6852	3		
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	6852	0573A	0	6852	4		
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	7212	0573A	360	7212	5		
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	7452	0573A	240	7452	6		
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	7500	0573A	48	7500	7		
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	7500	0573A	0	7500	8		
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	7300	0573A	-200	7300	9		
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	7300	0573A	0	7300	10		
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	7200	0573A	-100	7200	11		
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	7200	0573A	0	7200	12		
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	7200	0573A	0	7200	13		
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	4200	0573A	-3000	4200	14		
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	4200	0573A	0	4200	15		
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	4200	0573A	0	4200	16		
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	500	0573A	-3700	500	17		
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	500	0573A	0	500	18		
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	500	0573A	0	500	19		
20050317	IMM	Immtech International, Inc	Amex	Y	48	452519101	IMMTECH INT'L INC	9800	0573A	9800	9800	1		
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	9800	0573A	0	9800	2		
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	8700	0573A	-1100	8700	3		
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	4		
20050323	IMM	Immtech International, Inc	Amex	Y	52	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	5		
20050324	IMM	Immtech International, Inc	Amex	Y	53	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	6		
20050328	IMM	Immtech International, Inc	Amex	Y	54	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	7		
20050329	IMM	Immtech International, Inc	Amex	Y	55	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	8		
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	9		
20050331	IMM	Immtech International, Inc	Amex	Y	57	452519101	IMMTECH INT'L INC	8700	0573A	0	8700	10		
20050401	IMM	Immtech International, Inc	Amex	Y	58	452519101	IMMTECH INT'L INC	8500	0573A	-200	8500	11		
20050404	IMM	Immtech International, Inc	Amex	Y	59	452519101	IMMTECH INT'L INC	7400	0573A	-1100	7400	12		
20050405	IMM	Immtech International, Inc	Amex	Y	60	452519101	IMMTECH INT'L INC	7200	0573A	-200	7200	13		
20050111	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	3	501014104	KRISPY KREME DOUGHNUTS INC	38670	0573A	38670	0	0		
20050112	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	4	501014104	KRISPY KREME DOUGHNUTS INC	46	0573A	-38624	0	0		
20050113	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	5	501014104	KRISPY KREME DOUGHNUTS INC	90173	0573A	90127	90127	1		
20050114	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	6	501014104	KRISPY KREME DOUGHNUTS INC	70373	0573A	-19800	70327	2		
20050120	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	9	501014104	KRISPY KREME DOUGHNUTS INC	4200	0573A	4200	4200	1		
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	57400	0573A	57400	57400	1		
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	49600	0573A	-7800	49600	2		
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	31553	0573A	31553	31553	1		
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	54539	0573A	22986	54539	2		
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	28079	0573A	-26460	28079	3		
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	39079	0573A	11000	39079	4		
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	5161	0573A	-33918	5161	5		
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	59591	0573A	54430	59591	6		
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	65796	0573A	6205	65796	7		
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	162684	0573A	96888	162684	8		
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	168374	0573A	5690	168374	9		
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	130837	0573A	-37537	130837	10		
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	137304	0573A	6467	137304	11		
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	130020	0573A	-7284	130020	12		
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	87608	0573A	-42412	87608	13		
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	36499	0573A	-51109	36499	14		
20050127	NAPS	NAPSTER INC.	Q	Y	1	630797108	NAPSTER INC.	7466	0573A	7466	0	0		
20050207	NAPS	NAPSTER INC.	Q	Y	8	630797108	NAPSTER INC.	5250	0573A	5250	5250	1		
20050208	NAPS	NAPSTER INC.	Q	Y	9	630797108	NAPSTER INC.	48394	0573A	43144	48394	2		
20050209	NAPS	NAPSTER INC.	Q	Y	10	630797108	NAPSTER INC.	33794	0573A	-14600	33794	3		
20050214	NAPS	NAPSTER INC.	Q	Y	13	630797108	NAPSTER INC.	33960	0573A	33960	33960	1		
20050217	NAPS	NAPSTER INC.	Q	Y	16	630797108	NAPSTER INC.	15404	0573A	15404	15404	1		
20050218	NAPS	NAPSTER INC.	Q	Y	17	630797108	NAPSTER INC.	24804	0573A	9400	24804	2		
20050222	NAPS	NAPSTER INC.	Q	Y	18	630797108	NAPSTER INC.	26004	0573A	1200	26004	3		
20050316	NAPS	NAPSTER INC.	Q	Y	9	630797108	NAPSTER INC.	6901	0573A	6901	6901	1		
20050317	NAPS	NAPSTER INC.	Q	Y	10	630797108	NAPSTER INC.	15365	0573A	8464	15365	2		
20050318	NAPS	NAPSTER INC.	Q	Y	11	630797108	NAPSTER INC.	84260	0573A	68895	84260	3		
20050321	NAPS	NAPSTER INC.	Q	Y	12	630797108	NAPSTER INC.	84860	0573A	600	84860	4		
20050322	NAPS	NAPSTER INC.	Q	Y	13	630797108	NAPSTER INC.	19580	0573A	-65280	19580	5		
20050323	NAPS	NAPSTER INC.	Q	Y	14	630797108	NAPSTER INC.	21973	0573A	2393	21973	6		
20050324	NAPS	NAPSTER INC.	Q	Y	15	630797108	NAPSTER INC.	36073	0573A	14100	36073	7		
20050328	NAPS	NAPSTER INC.	Q	Y	16	630797108	NAPSTER INC.	86273	0573A	50200	86273	8		
20050329	NAPS	NAPSTER INC.	Q	Y	17	630797108	NAPSTER INC.	142643	0573A	56370	142643	9		
20050330	NAPS	NAPSTER INC.	Q	Y	18	630797108	NAPSTER INC.	146567	0573A	3924	146567	10		
20050331	NAPS	NAPSTER INC.	Q	Y	19	630797108	NAPSTER INC.	144163	0573A	-2404	144163	11		
20050401	NAPS	NAPSTER INC.	Q	Y	20	630797108	NAPSTER INC.	142403	0573A	-1760	142403	12		
20050404	NAPS	NAPSTER INC.	Q	Y	21	630797108	NAPSTER INC.	116276	0573A	-26127	116276	13		
20050405	NAPS	NAPSTER INC.	Q	Y	22	630797108	NAPSTER INC.	103576	0573A	-12700	103576	14		
20050107	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	1	G65773106	NORDIC AMERICAN TANKER SHPG LT	7424	0573A	7424	0	0		
20050110	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	2	G65773106	NORDIC AMERICAN TANKER SHPG LT	9524	0573A	2100	0	0		
20050113	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	5	G65773106	NORDIC AMERICAN TANKER SHPG LT	2524	0573A	2524	2524	1		
20050114	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	6	G65773106	NORDIC AMERICAN TANKER SHPG LT	12524	0573A	10000	12524	2		
20050118	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	7	G65773106	NORDIC AMERICAN TANKER SHPG LT	16224	0573A	3700	16224	3		
20050119	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	8	G65773106	NORDIC AMERICAN TANKER SHPG LT	17424	0573A	1200	17424	4		
20050120	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	9	G65773106	NORDIC AMERICAN TANKER SHPG LT	23524	0573A	6100	23524	5		
20050121	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	10	G65773106	NORDIC AMERICAN TANKER SHPG LT	13224	0573A	-10300	13224	6		
20050124	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	11	G65773106	NORDIC AMERICAN TANKER SHPG LT	17224	0573A	4000	17224	7		
20050125	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	12	G65773106	NORDIC AMERICAN TANKER SHPG LT	22324	0573A	5100	22324	8		
20050126	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	13	G65773106	NORDIC AMERICAN TANKER SHPG LT	23124	0573A	800	23124	9		
20050127	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	14	G65773106	NORDIC AMERICAN TANKER SHPG LT	31124	0573A	8000	31124	10		
20050128	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	15	G65773106	NORDIC AMERICAN TANKER SHPG LT	41524	0573A	10400	41524	11		
20050131	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	16	G65773106	NORDIC AMERICAN TANKER SHPG LT	41624	0573A	100	41624	12		

20050201	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	17	G65773106	NORDIC AMERICAN TANKER SHPG LT	43324	0573A	1700	43324	13
20050202	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	18	G65773106	NORDIC AMERICAN TANKER SHPG LT	43224	0573A	-100	43224	14
20050203	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	19	G65773106	NORDIC AMERICAN TANKER SHPG LT	40600	0573A	-2624	40600	15
20050204	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	20	G65773106	NORDIC AMERICAN TANKER SHPG LT	35400	0573A	-5200	35400	16
20050207	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	21	G65773106	NORDIC AMERICAN TANKER SHPG LT	22700	0573A	-12700	22700	17
20050304	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	39	G65773106	NORDIC AMERICAN TANKER SHPG LT	14114	0573A	14114	14114	1
20050307	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	40	G65773106	NORDIC AMERICAN TANKER SHPG LT	20814	0573A	6700	20814	2
20050308	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	41	G65773106	NORDIC AMERICAN TANKER SHPG LT	28064	0573A	7250	28064	3
20050309	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	42	G65773106	NORDIC AMERICAN TANKER SHPG LT	20564	0573A	-7500	20564	4
20050310	NAT	Nordic American Tanker Shipping Limited	NYSE	Y	43	G65773106	NORDIC AMERICAN TANKER SHPG LT	12864	0573A	-7700	12864	5
20050222	NFI	NovaStar Financial, Inc.	NYSE	Y	31	669947400	NOVASTAR FINANCIAL INC	7722	0573A	7722	7722	1
20050301	NFI	NovaStar Financial, Inc.	NYSE	Y	36	669947400	NOVASTAR FINANCIAL INC	28700	0573A	28700	28700	1
20050302	NFI	NovaStar Financial, Inc.	NYSE	Y	37	669947400	NOVASTAR FINANCIAL INC	104000	0573A	75300	104000	2
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	107500	0573A	3500	107500	3
20050304	NFI	NovaStar Financial, Inc.	NYSE	Y	39	669947400	NOVASTAR FINANCIAL INC	75648	0573A	-31852	75648	4
20050307	NFI	NovaStar Financial, Inc.	NYSE	Y	40	669947400	NOVASTAR FINANCIAL INC	80548	0573A	4900	80548	5
20050308	NFI	NovaStar Financial, Inc.	NYSE	Y	41	669947400	NOVASTAR FINANCIAL INC	43105	0573A	-37443	43105	6
20050309	NFI	NovaStar Financial, Inc.	NYSE	Y	42	669947400	NOVASTAR FINANCIAL INC	34805	0573A	-8300	34805	7
20050310	NFI	NovaStar Financial, Inc.	NYSE	Y	43	669947400	NOVASTAR FINANCIAL INC	49505	0573A	14700	49505	8
20050311	NFI	NovaStar Financial, Inc.	NYSE	Y	44	669947400	NOVASTAR FINANCIAL INC	47605	0573A	-1900	47605	9
20050314	NFI	NovaStar Financial, Inc.	NYSE	Y	45	669947400	NOVASTAR FINANCIAL INC	48592	0573A	987	48592	10
20050315	NFI	NovaStar Financial, Inc.	NYSE	Y	46	669947400	NOVASTAR FINANCIAL INC	38192	0573A	-10400	38192	11
20050316	NFI	NovaStar Financial, Inc.	NYSE	Y	47	669947400	NOVASTAR FINANCIAL INC	28692	0573A	-9500	28692	12
20050317	NFI	NovaStar Financial, Inc.	NYSE	Y	48	669947400	NOVASTAR FINANCIAL INC	17665	0573A	-11027	17665	13
20050318	NFI	NovaStar Financial, Inc.	NYSE	Y	49	669947400	NOVASTAR FINANCIAL INC	10526	0573A	-7139	10526	14
20050322	NFI	NovaStar Financial, Inc.	NYSE	Y	51	669947400	NOVASTAR FINANCIAL INC	5531	0573A	5531	5531	1
20050323	NFI	NovaStar Financial, Inc.	NYSE	Y	52	669947400	NOVASTAR FINANCIAL INC	10325	0573A	4794	10325	2
20050324	NFI	NovaStar Financial, Inc.	NYSE	Y	53	669947400	NOVASTAR FINANCIAL INC	23575	0573A	13250	23575	3
20050328	NFI	NovaStar Financial, Inc.	NYSE	Y	54	669947400	NOVASTAR FINANCIAL INC	29900	0573A	6325	29900	4
20050329	NFI	NovaStar Financial, Inc.	NYSE	Y	55	669947400	NOVASTAR FINANCIAL INC	21000	0573A	-8900	21000	5
20050331	NFI	NovaStar Financial, Inc.	NYSE	Y	57	669947400	NOVASTAR FINANCIAL INC	1296	0573A	1296	1296	1
20050401	NFI	NovaStar Financial, Inc.	NYSE	Y	58	669947400	NOVASTAR FINANCIAL INC	5196	0573A	3900	5196	2
20050404	NFI	NovaStar Financial, Inc.	NYSE	Y	59	669947400	NOVASTAR FINANCIAL INC	13703	0573A	8507	13703	3
20050405	NFI	NovaStar Financial, Inc.	NYSE	Y	60	669947400	NOVASTAR FINANCIAL INC	39939	0573A	26236	39939	4
20050204	PCU	Southern Peru Copper Corporation	NYSE	Y	5	843611104	SOUTHERN PERU COPPER CORP	30389	0573A	30389	30389	1
20050207	PCU	Southern Peru Copper Corporation	NYSE	Y	6	843611104	SOUTHERN PERU COPPER CORP	34489	0573A	4100	34489	2
20050208	PCU	Southern Peru Copper Corporation	NYSE	Y	7	843611104	SOUTHERN PERU COPPER CORP	66288	0573A	31799	66288	3
20050209	PCU	Southern Peru Copper Corporation	NYSE	Y	8	843611104	SOUTHERN PERU COPPER CORP	87027	0573A	20739	87027	4
20050210	PCU	Southern Peru Copper Corporation	NYSE	Y	9	843611104	SOUTHERN PERU COPPER CORP	103391	0573A	16364	103391	5
20050211	PCU	Southern Peru Copper Corporation	NYSE	Y	10	843611104	SOUTHERN PERU COPPER CORP	148994	0573A	45603	148994	6
20050214	PCU	Southern Peru Copper Corporation	NYSE	Y	11	843611104	SOUTHERN PERU COPPER CORP	160372	0573A	11378	160372	7
20050215	PCU	Southern Peru Copper Corporation	NYSE	Y	12	843611104	SOUTHERN PERU COPPER CORP	155779	0573A	-4593	155779	8
20050216	PCU	Southern Peru Copper Corporation	NYSE	Y	13	843611104	SOUTHERN PERU COPPER CORP	137165	0573A	-18614	137165	9
20050217	PCU	Southern Peru Copper Corporation	NYSE	Y	14	843611104	SOUTHERN PERU COPPER CORP	147792	0573A	10627	147792	10
20050218	PCU	Southern Peru Copper Corporation	NYSE	Y	15	843611104	SOUTHERN PERU COPPER CORP	127280	0573A	-20512	127280	11
20050222	PCU	Southern Peru Copper Corporation	NYSE	Y	16	843611104	SOUTHERN PERU COPPER CORP	106578	0573A	-20702	106578	12
20050223	PCU	Southern Peru Copper Corporation	NYSE	Y	17	843611104	SOUTHERN PERU COPPER CORP	81737	0573A	-24841	81737	13
20050224	PCU	Southern Peru Copper Corporation	NYSE	Y	18	843611104	SOUTHERN PERU COPPER CORP	55119	0573A	-26618	55119	14
20050225	PCU	Southern Peru Copper Corporation	NYSE	Y	19	843611104	SOUTHERN PERU COPPER CORP	37109	0573A	-18010	37109	15
20050228	PCU	Southern Peru Copper Corporation	NYSE	Y	20	843611104	SOUTHERN PERU COPPER CORP	70899	0573A	33790	70899	16
20050301	PCU	Southern Peru Copper Corporation	NYSE	Y	21	843611104	SOUTHERN PERU COPPER CORP	7299	0573A	-63600	7299	17
20050304	PCU	Southern Peru Copper Corporation	NYSE	Y	24	843611104	SOUTHERN PERU COPPER CORP	7000	0573A	7000	7000	1
20050307	PCU	Southern Peru Copper Corporation	NYSE	Y	25	843611104	SOUTHERN PERU COPPER CORP	3800	0573A	-3200	3800	2
20050329	PCU	Southern Peru Copper Corporation	NYSE	Y	40	843611104	SOUTHERN PERU COPPER CORP	24529	0573A	24529	24529	1
20050330	PCU	Southern Peru Copper Corporation	NYSE	Y	41	843611104	SOUTHERN PERU COPPER CORP	13117	0573A	-11412	13117	2
20050331	PCU	Southern Peru Copper Corporation	NYSE	Y	42	843611104	SOUTHERN PERU COPPER CORP	25929	0573A	12812	25929	3
20050114	TKS	Tomkins PLC	NYSE	Y	1	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	73972	0573A	73972	0	0
20050118	TKS	Tomkins PLC	NYSE	Y	2	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	97440	0573A	23468	0	0
20050218	TKS	Tomkins PLC	NYSE	Y	1	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	60838	0573A	60838	0	0
20050222	TKS	Tomkins PLC	NYSE	Y	2	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	115889	0573A	55051	0	0
20050223	TKS	Tomkins PLC	NYSE	Y	3	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	118989	0573A	3100	0	0
20050224	TKS	Tomkins PLC	NYSE	Y	4	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	177912	0573A	58923	58923	1
20050225	TKS	Tomkins PLC	NYSE	Y	5	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	177912	0573A	0	58923	2
20050228	TKS	Tomkins PLC	NYSE	Y	6	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	201719	0573A	23807	82730	3
20050301	TKS	Tomkins PLC	NYSE	Y	7	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	201619	0573A	-100	82630	4
20050302	TKS	Tomkins PLC	NYSE	Y	8	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	235683	0573A	34064	116694	5
20050303	TKS	Tomkins PLC	NYSE	Y	9	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	237083	0573A	1400	118094	6
20050304	TKS	Tomkins PLC	NYSE	Y	10	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	231983	0573A	-5100	112994	7
20050307	TKS	Tomkins PLC	NYSE	Y	11	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	296510	0573A	64527	177521	8
20050308	TKS	Tomkins PLC	NYSE	Y	12	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	279910	0573A	-16600	160921	9
20050309	TKS	Tomkins PLC	NYSE	Y	13	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	325220	0573A	45310	206231	10
20050310	TKS	Tomkins PLC	NYSE	Y	14	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	322720	0573A	-2500	203731	11
20050311	TKS	Tomkins PLC	NYSE	Y	15	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	124320	0573A	-198400	5331	12
20050314	TKS	Tomkins PLC	NYSE	Y	16	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	137141	0573A	12821	18152	13
20050315	TKS	Tomkins PLC	NYSE	Y	17	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	135841	0573A	-1300	16852	14
20050316	TKS	Tomkins PLC	NYSE	Y	18	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	36753	0573A	-99088	0	0
20050317	TKS	Tomkins PLC	NYSE	Y	19	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	36053	0573A	-700	0	0
20050318	TKS	Tomkins PLC	NYSE	Y	20	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	37453	0573A	1400	1400	1
20050321	TKS	Tomkins PLC	NYSE	Y	21	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	99763	0573A	62310	63710	2
20050322	TKS	Tomkins PLC	NYSE	Y	22	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	97988	0573A	-1775	61935	3
20050323	TKS	Tomkins PLC	NYSE	Y	23	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	133390	0573A	35402	97337	4
20050329	TKS	Tomkins PLC	NYSE	Y	26	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	63864	0573A	63864	63864	1
20050401	TKS	Tomkins PLC	NYSE	Y	29	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	58889	0573A	58889	58889	1
20050404	TKS	Tomkins PLC	NYSE	Y	30	890030208	TOMKINS PLC ADS(REP 4 ORD SHS)	56589	0573A	-2300	56589	2
20050224	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	7	891707101	TOWER AUTOMOTIVE INC	527359	0573A	527359	527359	1
20050225	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	8	891707101	TOWER AUTOMOTIVE INC	277359	0573A	-250000	277359	2
20050228	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	9	891707101	TOWER AUTOMOTIVE INC	280390	0573A	3031	280390	3
20050301	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	10	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	4
20050302	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	11	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	5
20050303	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	12	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	6
20050304	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	13	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	7
20050307	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	14	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	8
20050308	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	15	891707101	TOWER AUTOMOTIVE INC	280390	0573A	0	280390	9
20050309	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	16	891707101	TOWER AUTOMOTIVE INC	275390	0573A	-5000	275390	10
20050310	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	17	891707101	TOWER AUTOMOTIVE INC	275390	0573A	0	275390	11
20050311	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	18	891707101	TOWER AUTOMOTIVE INC	225390	0573A	-50000	225390	12
20050314	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	19	891707101	TOWER AUTOMOTIVE INC	225390	0573A	0	225390	13
20050315	TWRAQ	TOWER AUTOMOTIVE INC	u	Y	20	891707101	TOWER AUTOMOTIVE INC	103210	0573A	-122180	103210	14
20050118	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	3	903849107	ULTIMATE ELECTRONICS INC	6819	0573A	6819	0	0
20050119	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	4	903849107	ULTIMATE ELECTRONICS INC	23019	0573A	16200	16200	1
20050120	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	5	903849107	ULTIMATE ELECTRONICS INC	23019	0573A	0	16200	2
20050121	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	6	903849107	ULTIMATE ELECTRONICS INC	6359	0573A	-16660	0	0
20050124	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	7	903849107	ULTIMATE ELECTRONICS INC	5259	0573A	-1100	0	0
20050125	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	8	903849107	ULTIMATE ELECTRONICS INC	4659	0573A	-600	0	0
20050126	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	9	903849107	ULTIMATE ELECTRONICS INC	4659	0573A	0	0	0
20050127	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	10	903849107	ULTIMATE ELECTRONICS INC	12259	0573A	7600	7600	1
20050128	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	11	903849107	ULTIMATE ELECTRONICS INC	18819	0573A	6560	14160	2
20050131	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	12	903849107	ULTIMATE ELECTRONICS INC	18719	0573A	-100	14060	3
20050201	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	13	903849107	ULTIMATE ELECTRONICS INC	18719	0573A	0	14060	4
20050202	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	14	903849107	ULTIMATE ELECTRONICS INC	13159	0573A	-5560	8500	5
20050203	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	15	903849107	ULTIMATE ELECTRONICS INC	11919	0573A	-1240	7260	6
20050204	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	16	903849107	ULTIMATE ELECTRONICS INC	9619	0573A	-2300	4960	7
20050207	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	17	903849107	ULTIMATE ELECTRONICS INC	9619	0573A	0	4960	8
20050208	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	18	903849107	ULTIMATE ELECTRONICS INC	119	0573A	-9500	0	0
20050211	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	21	903849107	ULTIMATE ELECTRONICS INC	15300	0573A	15300	15300	1
20050214	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	22	903849107	ULTIMATE ELECTRONICS INC	15200	0573A	-100	15200	2
20050215	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	23	903849107	ULTIMATE ELECTRONICS INC	27000	0573A	11800	27000	3
20050216	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	24	903849107	ULTIMATE ELECTRONICS INC	26919	0573A	-81	26919	4
20050217	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	25	903849107	ULTIMATE ELECTRONICS INC	26619	0573A	-300	26619	5
20050218	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	26	903849107	ULTIMATE ELECTRONICS INC	18519	0573A	-8100	18519	6
20050222	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	27	903849107	ULTIMATE ELECTRONICS INC	10719	0573A	-7800	10719	7
20050223	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	28	903849107	ULTIMATE ELECTRONICS INC	10719	0573A	0	10719	8
20050224	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	29	903849107	ULTIMATE ELECTRONICS INC	22119	0573A	11400	22119	9
20050225	ULTEQ	ULTIMATE ELECTRONICS INC	Q	Y	30	903849107	ULTIMATE ELECTRONICS INC	22319	0573A	200	22319	10
20050228	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	31	903849107	ULTIMATE ELECTRONICS INC	17519	0573A	-4800	17519	11
20050301	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	32	903849107	ULTIMATE ELECTRONICS INC	20119	0573A	2600	20119	12
20050302	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	33	903849107	ULTIMATE ELECTRONICS INC	7919	0573A	-12200	7919	13
20050303	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	34	903849107	ULTIMATE ELECTRONICS INC	7419	0573A	-500	7419	14
20050304	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	35	903849107	ULTIMATE ELECTRONICS INC	7419	0573A	0	7419	15
20050307	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	36	903849107	ULTIMATE ELECTRONICS INC	7419	0573A	0	7419	16
20050308	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	37	903849107	ULTIMATE ELECTRONICS INC	7408	0573A	-11	7408	17
20050309	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	38	903849107	ULTIMATE ELECTRONICS INC	7408	0573A	0	7408	18
20050310	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	39	903849107	ULTIMATE ELECTRONICS INC	2645	0573A	-4763	2645	19
20050311	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	40	903849107	ULTIMATE ELECTRONICS INC	2645	0573A	0	2645	20
20050314	ULTEQ	ULTIMATE ELECTRONICS INC	u	Y	41	903849107	ULTIMATE ELECTRONICS INC	2545	0573A	-100	2545	21
20050218	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	11	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	50	50	1
20050222	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	12	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	2
20050223	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	13	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	3
20050224	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	14	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	4
20050225	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	15	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	5
20050228	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	16	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	6

20050301	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	17	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	7
20050302	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	18	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	8
20050303	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	19	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	9
20050304	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	20	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	10
20050307	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	21	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	11
20050308	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	22	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	12
20050309	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	23	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	13
20050310	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	24	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	14
20050311	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	25	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	15
20050314	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	26	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	16
20050315	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	27	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	17
20050316	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	28	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	50	0574A	0	50	18
20050310	ATAHQ	ATA HLDGS CORP	u	Y	34	00209H101	ATA HLDGS CORP	140	0632A	140	140	1
20050311	ATAHQ	ATA HLDGS CORP	u	Y	35	00209H101	ATA HLDGS CORP	140	0632A	0	140	2
20050314	ATAHQ	ATA HLDGS CORP	u	Y	36	00209H101	ATA HLDGS CORP	140	0632A	0	140	3
20050315	ATAHQ	ATA HLDGS CORP	u	Y	37	00209H101	ATA HLDGS CORP	140	0632A	0	140	4
20050316	ATAHQ	ATA HLDGS CORP	u	Y	38	00209H101	ATA HLDGS CORP	140	0632A	0	140	5
20050317	ATAHQ	ATA HLDGS CORP	u	Y	39	00209H101	ATA HLDGS CORP	140	0632A	0	140	6
20050318	ATAHQ	ATA HLDGS CORP	u	Y	40	00209H101	ATA HLDGS CORP	140	0632A	0	140	7
20050321	ATAHQ	ATA HLDGS CORP	u	Y	41	00209H101	ATA HLDGS CORP	140	0632A	0	140	8
20050322	ATAHQ	ATA HLDGS CORP	u	Y	42	00209H101	ATA HLDGS CORP	140	0632A	0	140	9
20050323	ATAHQ	ATA HLDGS CORP	u	Y	43	00209H101	ATA HLDGS CORP	140	0632A	0	140	10
20050324	ATAHQ	ATA HLDGS CORP	u	Y	44	00209H101	ATA HLDGS CORP	140	0632A	0	140	11
20050328	ATAHQ	ATA HLDGS CORP	u	Y	45	00209H101	ATA HLDGS CORP	140	0632A	0	140	12
20050329	ATAHQ	ATA HLDGS CORP	u	Y	46	00209H101	ATA HLDGS CORP	140	0632A	0	140	13
20050330	ATAHQ	ATA HLDGS CORP	u	Y	47	00209H101	ATA HLDGS CORP	140	0632A	0	140	14
20050302	EEEI	ELECTRO ENERGY INC	S	Y	37	285106100	ELECTRO ENERGY INC	7750	0632A	7750	7750	1
20050303	EEEI	ELECTRO ENERGY INC	S	Y	38	285106100	ELECTRO ENERGY INC	7750	0632A	0	7750	2
20050304	EEEI	ELECTRO ENERGY INC	S	Y	39	285106100	ELECTRO ENERGY INC	7750	0632A	0	7750	3
20050307	EEEI	ELECTRO ENERGY INC	S	Y	40	285106100	ELECTRO ENERGY INC	7750	0632A	0	7750	4
20050308	EEEI	ELECTRO ENERGY INC	S	Y	41	285106100	ELECTRO ENERGY INC	7750	0632A	0	7750	5
20050309	EEEI	ELECTRO ENERGY INC	S	Y	42	285106100	ELECTRO ENERGY INC	19148	0632A	11398	19148	6
20050310	EEEI	ELECTRO ENERGY INC	S	Y	43	285106100	ELECTRO ENERGY INC	19148	0632A	0	19148	7
20050311	EEEI	ELECTRO ENERGY INC	S	Y	44	285106100	ELECTRO ENERGY INC	19148	0632A	0	19148	8
20050314	EEEI	ELECTRO ENERGY INC	S	Y	45	285106100	ELECTRO ENERGY INC	21965	0632A	2817	21965	9
20050315	EEEI	ELECTRO ENERGY INC	S	Y	46	285106100	ELECTRO ENERGY INC	22465	0632A	500	22465	10
20050316	EEEI	ELECTRO ENERGY INC	S	Y	47	285106100	ELECTRO ENERGY INC	22465	0632A	0	22465	11
20050317	EEEI	ELECTRO ENERGY INC	S	Y	48	285106100	ELECTRO ENERGY INC	22441	0632A	-24	22441	12
20050318	EEEI	ELECTRO ENERGY INC	S	Y	49	285106100	ELECTRO ENERGY INC	22441	0632A	0	22441	13
20050321	EEEI	ELECTRO ENERGY INC	S	Y	50	285106100	ELECTRO ENERGY INC	22441	0632A	0	22441	14
20050401	EEEI	ELECTRO ENERGY INC	S	Y	58	285106100	ELECTRO ENERGY INC	7200	0632A	7200	7200	1
20050404	EEEI	ELECTRO ENERGY INC	S	Y	59	285106100	ELECTRO ENERGY INC	23200	0632A	16000	23200	2
20050405	EEEI	ELECTRO ENERGY INC	S	Y	60	285106100	ELECTRO ENERGY INC	24400	0632A	1200	24400	3
20050128	FLIP	FTS GROUP INC	U	Y	6	30266R106	FTS GROUP INC	164000	0632A	164000	164000	1
20050203	FLIP	FTS GROUP INC	U	Y	10	30266R106	FTS GROUP INC	23700	0632A	23700	23700	1
20050204	FLIP	FTS GROUP INC	U	Y	11	30266R106	FTS GROUP INC	23700	0632A	0	23700	2
20050207	FLIP	FTS GROUP INC	U	Y	12	30266R106	FTS GROUP INC	38700	0632A	15000	38700	3
20050208	FLIP	FTS GROUP INC	U	Y	13	30266R106	FTS GROUP INC	98700	0632A	60000	98700	4
20050209	FLIP	FTS GROUP INC	U	Y	14	30266R106	FTS GROUP INC	110700	0632A	12000	110700	5
20050210	FLIP	FTS GROUP INC	U	Y	15	30266R106	FTS GROUP INC	109948	0632A	-752	109948	6
20050211	FLIP	FTS GROUP INC	U	Y	16	30266R106	FTS GROUP INC	193448	0632A	83500	193448	7
20050214	FLIP	FTS GROUP INC	U	Y	17	30266R106	FTS GROUP INC	263448	0632A	70000	263448	8
20050215	FLIP	FTS GROUP INC	U	Y	18	30266R106	FTS GROUP INC	303448	0632A	40000	303448	9
20050216	FLIP	FTS GROUP INC	U	Y	19	30266R106	FTS GROUP INC	343448	0632A	40000	343448	10
20050217	FLIP	FTS GROUP INC	U	Y	20	30266R106	FTS GROUP INC	408448	0632A	65000	408448	11
20050218	FLIP	FTS GROUP INC	U	Y	21	30266R106	FTS GROUP INC	414248	0632A	5800	414248	12
20050222	FLIP	FTS GROUP INC	U	Y	22	30266R106	FTS GROUP INC	436248	0632A	22000	436248	13
20050223	FLIP	FTS GROUP INC	U	Y	23	30266R106	FTS GROUP INC	436248	0632A	0	436248	14
20050224	FLIP	FTS GROUP INC	U	Y	24	30266R106	FTS GROUP INC	448748	0632A	12500	448748	15
20050225	FLIP	FTS GROUP INC	U	Y	25	30266R106	FTS GROUP INC	465748	0632A	17000	465748	16
20050228	FLIP	FTS GROUP INC	U	Y	26	30266R106	FTS GROUP INC	627048	0632A	161300	627048	17
20050301	FLIP	FTS GROUP INC	U	Y	27	30266R106	FTS GROUP INC	737748	0632A	110700	737748	18
20050302	FLIP	FTS GROUP INC	U	Y	28	30266R106	FTS GROUP INC	784748	0632A	47000	784748	19
20050303	FLIP	FTS GROUP INC	U	Y	29	30266R106	FTS GROUP INC	1442748	0632A	658000	1442748	20
20050304	FLIP	FTS GROUP INC	U	Y	30	30266R106	FTS GROUP INC	1565748	0632A	123000	1565748	21
20050307	FLIP	FTS GROUP INC	U	Y	31	30266R106	FTS GROUP INC	253948	0632A	-1311800	253948	22
20050308	FLIP	FTS GROUP INC	U	Y	32	30266R106	FTS GROUP INC	303948	0632A	50000	303948	23
20050310	FLIP	FTS GROUP INC	U	Y	34	30266R106	FTS GROUP INC	112744	0632A	112744	112744	1
20050311	FLIP	FTS GROUP INC	U	Y	35	30266R106	FTS GROUP INC	233306	0632A	120562	233306	2
20050314	FLIP	FTS GROUP INC	U	Y	36	30266R106	FTS GROUP INC	426806	0632A	193500	426806	3
20050315	FLIP	FTS GROUP INC	U	Y	37	30266R106	FTS GROUP INC	594806	0632A	168000	594806	4
20050316	FLIP	FTS GROUP INC	U	Y	38	30266R106	FTS GROUP INC	738406	0632A	143600	738406	5
20050317	FLIP	FTS GROUP INC	U	Y	39	30266R106	FTS GROUP INC	753406	0632A	15000	753406	6
20050318	FLIP	FTS GROUP INC	U	Y	40	30266R106	FTS GROUP INC	778406	0632A	25000	778406	7
20050322	FLIP	FTS GROUP INC	U	Y	42	30266R106	FTS GROUP INC	1405	0632A	1405	1405	1
20050323	FLIP	FTS GROUP INC	U	Y	43	30266R106	FTS GROUP INC	705	0632A	-700	705	2
20050329	FLIP	FTS GROUP INC	U	Y	46	30266R106	FTS GROUP INC	705	0632A	705	705	1
20050401	FLIP	FTS GROUP INC	U	Y	49	30266R106	FTS GROUP INC	77605	0632A	77605	77605	1
20050404	FLIP	FTS GROUP INC	U	Y	50	30266R106	FTS GROUP INC	77605	0632A	0	77605	2
20050405	FLIP	FTS GROUP INC	U	Y	51	30266R106	FTS GROUP INC	140605	0632A	63000	140605	3
20050126	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	1	49834X106	KIWA BIO TECH PRODS GROUP CORP	260457	0632A	260457	0	0
20050127	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	2	49834X106	KIWA BIO TECH PRODS GROUP CORP	260457	0632A	0	0	0
20050128	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	3	49834X106	KIWA BIO TECH PRODS GROUP CORP	295457	0632A	35000	0	0
20050131	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	4	49834X106	KIWA BIO TECH PRODS GROUP CORP	295457	0632A	0	0	0
20050201	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	5	49834X106	KIWA BIO TECH PRODS GROUP CORP	295457	0632A	0	0	0
20050202	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	6	49834X106	KIWA BIO TECH PRODS GROUP CORP	295457	0632A	0	0	0
20050203	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	7	49834X106	KIWA BIO TECH PRODS GROUP CORP	320457	0632A	25000	25000	1
20050204	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	8	49834X106	KIWA BIO TECH PRODS GROUP CORP	397016	0632A	76559	101559	2
20050207	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	9	49834X106	KIWA BIO TECH PRODS GROUP CORP	397016	0632A	0	101559	3
20050208	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	10	49834X106	KIWA BIO TECH PRODS GROUP CORP	447016	0632A	50000	151559	4
20050209	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	11	49834X106	KIWA BIO TECH PRODS GROUP CORP	447016	0632A	0	151559	5
20050210	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	12	49834X106	KIWA BIO TECH PRODS GROUP CORP	497016	0632A	50000	201559	6
20050211	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	13	49834X106	KIWA BIO TECH PRODS GROUP CORP	547016	0632A	50000	251559	7
20050214	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	14	49834X106	KIWA BIO TECH PRODS GROUP CORP	572016	0632A	25000	276559	8
20050215	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	15	49834X106	KIWA BIO TECH PRODS GROUP CORP	697016	0632A	125000	401559	9
20050216	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	16	49834X106	KIWA BIO TECH PRODS GROUP CORP	716016	0632A	19000	420559	10
20050217	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	17	49834X106	KIWA BIO TECH PRODS GROUP CORP	716016	0632A	0	420559	11
20050218	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	18	49834X106	KIWA BIO TECH PRODS GROUP CORP	816016	0632A	100000	520559	12
20050222	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	19	49834X106	KIWA BIO TECH PRODS GROUP CORP	781016	0632A	-35000	485559	13
20050223	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	20	49834X106	KIWA BIO TECH PRODS GROUP CORP	806016	0632A	25000	510559	14
20050224	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	21	49834X106	KIWA BIO TECH PRODS GROUP CORP	806016	0632A	0	510559	15
20050225	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	22	49834X106	KIWA BIO TECH PRODS GROUP CORP	703970	0632A	-102046	408513	16
20050228	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	23	49834X106	KIWA BIO TECH PRODS GROUP CORP	688970	0632A	-15000	393513	17
20050301	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	24	49834X106	KIWA BIO TECH PRODS GROUP CORP	688970	0632A	0	393513	18
20050304	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	27	49834X106	KIWA BIO TECH PRODS GROUP CORP	25000	0632A	25000	25000	1
20050307	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	28	49834X106	KIWA BIO TECH PRODS GROUP CORP	75000	0632A	50000	75000	2
20050308	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	29	49834X106	KIWA BIO TECH PRODS GROUP CORP	277000	0632A	202000	277000	3
20050309	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	30	49834X106	KIWA BIO TECH PRODS GROUP CORP	377000	0632A	100000	377000	4
20050310	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	31	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	148800	525800	5
20050311	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	32	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	6
20050314	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	33	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	7
20050315	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	34	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	8
20050316	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	35	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	9
20050317	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	36	49834X106	KIWA BIO TECH PRODS GROUP CORP	525800	0632A	0	525800	10
20050318	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	37	49834X106	KIWA BIO TECH PRODS GROUP CORP	875800	0632A	350000	875800	11
20050321	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	38	49834X106	KIWA BIO TECH PRODS GROUP CORP	925800	0632A	50000	925800	12
20050322	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	39	49834X106	KIWA BIO TECH PRODS GROUP CORP	925800	0632A	0	925800	13
20050323	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	40	49834X106	KIWA BIO TECH PRODS GROUP CORP	727550	0632A	-198250	727550	14
20050328	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	42	49834X106	KIWA BIO TECH PRODS GROUP CORP	150000	0632A	150000	150000	1
20050329	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	43	49834X106	KIWA BIO TECH PRODS GROUP CORP	145000	0632A	-5000	145000	2
20050330	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	44	49834X106	KIWA BIO TECH PRODS GROUP CORP	145000	0632A	0	145000	3
20050331	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	45	49834X106	KIWA BIO TECH PRODS GROUP CORP	145000	0632A	0	145000	4
20050401	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	46	49834X106	KIWA BIO TECH PRODS GROUP CORP	245000	0632A	100000	245000	5
20050404	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	47	49834X106	KIWA BIO TECH PRODS GROUP CORP	295000	0632A	50000	295000	6
20050405	KWBT	KIWA BIO TECH PRODS GROUP CORP	U	Y	48	49834X106	KIWA BIO TECH PRODS GROUP CORP	395000	0632A	100000	395000	7
20050128	MHTT	MANHATTAN PHARM INC	U	Y	1	563118207	MANHATTAN PHARM INC	96064	0632A	96064	0	0
20050131	MHTT	MANHATTAN PHARM INC	U	Y	2	563118207	MANHATTAN PHARM INC	88392	0632A	-7672	0	0
20050201	MHTT	MANHATTAN PHARM INC	U	Y	3	563118207	MANHATTAN PHARM INC	85892	0632A	-2500	0	0
20050202	MHTT	MANHATTAN PHARM INC	U	Y	4	563118207	MANHATTAN PHARM INC	87292	0632A	1400	1400	1
20050203	MHTT	MANHATTAN PHARM INC	U	Y	5	563118207	MANHATTAN PHARM INC	88792	0632A	1500	2900	2
20050204	MHTT	MANHATTAN PHARM INC	U	Y	6	563118207	MANHATTAN PHARM INC	111792	0632A	23000	25900	3
20050207	MHTT	MANHATTAN PHARM INC	U	Y	7	563118207	MANHATTAN PHARM INC	122292	0632A	10500	36400	4
20050208	MHTT	MANHATTAN PHARM INC	U	Y	8	563118207	MANHATTAN PHARM INC	164292	0632A	42000	78400	5
20050209	MHTT	MANHATTAN PHARM INC	U	Y	9	563118207	MANHATTAN PHARM INC	180292	0632A	16000	94400	6
20050210	MHTT	MANHATTAN PHARM INC	U	Y	10	563118207	MANHATTAN PHARM INC	191292	0632A	11000	105400	7
20050211	MHTT	MANHATTAN PHARM INC	U	Y	11	563118207	MANHATTAN PHARM INC	219792	0632A	28500	133900	8
20050214	MHTT	MANHATTAN PHARM INC	U	Y	12	563118207	MANHATTAN PHARM INC	225292	0632A	5500	139400	9
20050215	MHTT	MANHATTAN PHARM INC	U	Y	13	563118207	MANHATTAN PHARM INC	225292	0632A	0	139400	10
20050216	MHTT	MANHATTAN PHARM INC	U	Y	14	563118207	MANHATTAN PHARM INC	235792	0632A	10500	149900	11
20050217	MHTT	MANHATTAN PHARM INC	U	Y	15	563118207	MANHATTAN PHARM INC	247992	0632A	12200	162100	12
20050218	MHTT	MANHATTAN PHARM INC	U	Y	16	563118207	MANHATTAN PHARM INC	247992	0632A	0	162100	13

20050222	MHTT	MANHATTAN PHARM INC	U	Y	17	563118207	MANHATTAN PHARM INC	256992	0632A	9000	171100	14
20050223	MHTT	MANHATTAN PHARM INC	U	Y	18	563118207	MANHATTAN PHARM INC	269492	0632A	12500	183600	15
20050224	MHTT	MANHATTAN PHARM INC	U	Y	19	563118207	MANHATTAN PHARM INC	183234	0632A	-86258	97342	16
20050225	MHTT	MANHATTAN PHARM INC	U	Y	20	563118207	MANHATTAN PHARM INC	190234	0632A	7000	104342	17
20050228	MHTT	MANHATTAN PHARM INC	U	Y	21	563118207	MANHATTAN PHARM INC	188734	0632A	-1500	102842	18
20050301	MHTT	MANHATTAN PHARM INC	U	Y	22	563118207	MANHATTAN PHARM INC	92481	0632A	-96253	6589	19
20050302	MHTT	MANHATTAN PHARM INC	U	Y	23	563118207	MANHATTAN PHARM INC	86181	0632A	-6300	289	20
20050303	MHTT	MANHATTAN PHARM INC	U	Y	24	563118207	MANHATTAN PHARM INC	94181	0632A	8000	8289	21
20050304	MHTT	MANHATTAN PHARM INC	U	Y	25	563118207	MANHATTAN PHARM INC	105081	0632A	10900	19189	22
20050307	MHTT	MANHATTAN PHARM INC	U	Y	26	563118207	MANHATTAN PHARM INC	20436	0632A	-84645	0	0
20050308	MHTT	MANHATTAN PHARM INC	U	Y	27	563118207	MANHATTAN PHARM INC	20436	0632A	0	0	0
20050309	MHTT	MANHATTAN PHARM INC	U	Y	28	563118207	MANHATTAN PHARM INC	20436	0632A	0	0	0
20050310	MHTT	MANHATTAN PHARM INC	U	Y	29	563118207	MANHATTAN PHARM INC	20436	0632A	0	0	0
20050121	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	1	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63499	0632A	63499	0	0
20050124	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	2	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	500	0	0
20050125	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	3	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	0	0
20050126	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	4	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	0	0
20050127	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	5	68158N106	OLYMPIC CASCADE FINANCIAL CORP	61499	0632A	-2500	0	0
20050128	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	6	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	2500	2500	1
20050131	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	7	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	2
20050201	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	8	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	3
20050202	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	9	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	4
20050203	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	10	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	5
20050204	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	11	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	6
20050207	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	12	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	7
20050208	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	13	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	8
20050209	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	14	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	9
20050210	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	15	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	10
20050211	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	16	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	11
20050214	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	17	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	12
20050215	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	18	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	13
20050216	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	19	68158N106	OLYMPIC CASCADE FINANCIAL CORP	63999	0632A	0	2500	14
20050217	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	20	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	-8000	0	0
20050218	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	21	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	0	0	0
20050222	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	22	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	0	0	0
20050223	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	23	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	0	0	0
20050224	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	24	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55999	0632A	0	0	0
20050225	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	25	68158N106	OLYMPIC CASCADE FINANCIAL CORP	55699	0632A	-300	0	0
20050228	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	26	68158N106	OLYMPIC CASCADE FINANCIAL CORP	40999	0632A	-14700	0	0
20050301	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	27	68158N106	OLYMPIC CASCADE FINANCIAL CORP	40999	0632A	0	0	0
20050302	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	28	68158N106	OLYMPIC CASCADE FINANCIAL CORP	29999	0632A	-11000	0	0
20050303	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	29	68158N106	OLYMPIC CASCADE FINANCIAL CORP	29999	0632A	0	0	0
20050304	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	30	68158N106	OLYMPIC CASCADE FINANCIAL CORP	29999	0632A	0	0	0
20050307	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	31	68158N106	OLYMPIC CASCADE FINANCIAL CORP	29999	0632A	0	0	0
20050308	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	32	68158N106	OLYMPIC CASCADE FINANCIAL CORP	19999	0632A	-10000	0	0
20050309	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	33	68158N106	OLYMPIC CASCADE FINANCIAL CORP	18499	0632A	-1500	0	0
20050310	OLYD	OLYMPIC CASCADE FINANCIAL CORP	U	Y	34	68158N106	OLYMPIC CASCADE FINANCIAL CORP	18499	0632A	0	0	0
20050114	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	1	705904605	PEGASUS COMMUNICATIONS CORP CL	8470	0632A	8470	0	0
20050118	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	2	705904605	PEGASUS COMMUNICATIONS CORP CL	8679	0632A	209	0	0
20050119	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	3	705904605	PEGASUS COMMUNICATIONS CORP CL	8679	0632A	0	0	0
20050120	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	4	705904605	PEGASUS COMMUNICATIONS CORP CL	3225	0632A	-5454	0	0
20050121	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	5	705904605	PEGASUS COMMUNICATIONS CORP CL	4038	0632A	813	813	1
20050124	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	6	705904605	PEGASUS COMMUNICATIONS CORP CL	5643	0632A	1605	2418	2
20050125	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	7	705904605	PEGASUS COMMUNICATIONS CORP CL	1840	0632A	-3803	0	0
20050126	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	8	705904605	PEGASUS COMMUNICATIONS CORP CL	8293	0632A	6453	6453	1
20050127	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	9	705904605	PEGASUS COMMUNICATIONS CORP CL	8293	0632A	0	6453	2
20050128	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	10	705904605	PEGASUS COMMUNICATIONS CORP CL	8319	0632A	26	6479	3
20050131	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	11	705904605	PEGASUS COMMUNICATIONS CORP CL	8347	0632A	28	6507	4
20050201	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	12	705904605	PEGASUS COMMUNICATIONS CORP CL	10540	0632A	2193	8700	5
20050202	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	13	705904605	PEGASUS COMMUNICATIONS CORP CL	10521	0632A	-19	8681	6
20050203	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	14	705904605	PEGASUS COMMUNICATIONS CORP CL	8400	0632A	-2121	6560	7
20050204	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	15	705904605	PEGASUS COMMUNICATIONS CORP CL	8643	0632A	243	6803	8
20050207	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	16	705904605	PEGASUS COMMUNICATIONS CORP CL	8643	0632A	0	6803	9
20050208	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	17	705904605	PEGASUS COMMUNICATIONS CORP CL	6115	0632A	-2528	4275	10
20050209	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	18	705904605	PEGASUS COMMUNICATIONS CORP CL	8257	0632A	2142	6417	11
20050210	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	19	705904605	PEGASUS COMMUNICATIONS CORP CL	8540	0632A	283	6700	12
20050211	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	20	705904605	PEGASUS COMMUNICATIONS CORP CL	8540	0632A	0	6700	13
20050214	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	21	705904605	PEGASUS COMMUNICATIONS CORP CL	8540	0632A	0	6700	14
20050215	PGTV	PEGASUS COMMUNICATIONS CORP CL	Q	Y	22	705904605	PEGASUS COMMUNICATIONS CORP CL	5762	0632A	-2778	3922	15
20050121	RSTG	RASER TECHNOLOGIES INC	U	Y	1	754055101	RASER TECHNOLOGIES INC	70857	0632A	70857	0	0
20050124	RSTG	RASER TECHNOLOGIES INC	U	Y	2	754055101	RASER TECHNOLOGIES INC	70000	0632A	-857	0	0
20050125	RSTG	RASER TECHNOLOGIES INC	U	Y	3	754055101	RASER TECHNOLOGIES INC	88200	0632A	18200	0	0
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	81000	0632A	-7200	0	0
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	71700	0632A	-9300	0	0
20050128	RSTG	RASER TECHNOLOGIES INC	U	Y	6	754055101	RASER TECHNOLOGIES INC	96400	0632A	24700	24700	1
20050131	RSTG	RASER TECHNOLOGIES INC	U	Y	7	754055101	RASER TECHNOLOGIES INC	84140	0632A	-12260	12440	2
20050201	RSTG	RASER TECHNOLOGIES INC	U	Y	8	754055101	RASER TECHNOLOGIES INC	72800	0632A	-11340	1100	3
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	68750	0632A	-4050	0	0
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	63780	0632A	-4970	0	0
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	62580	0632A	-1200	0	0
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	22580	0632A	-40000	0	0
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	6557	0632A	6557	6557	1
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	5357	0632A	-1200	5357	2
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	7207	0632A	1850	7207	3
20050224	RSTG	RASER TECHNOLOGIES INC	U	Y	24	754055101	RASER TECHNOLOGIES INC	5657	0632A	-1550	5657	4
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	2250	0632A	-3407	2250	5
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	2250	0632A	0	2250	6
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	2250	0632A	0	2250	7
20050302	RSTG	RASER TECHNOLOGIES INC	U	Y	28	754055101	RASER TECHNOLOGIES INC	2450	0632A	200	2450	8
20050303	RSTG	RASER TECHNOLOGIES INC	U	Y	29	754055101	RASER TECHNOLOGIES INC	2450	0632A	0	2450	9
20050304	RSTG	RASER TECHNOLOGIES INC	U	Y	30	754055101	RASER TECHNOLOGIES INC	2750	0632A	300	2750	10
20050307	RSTG	RASER TECHNOLOGIES INC	U	Y	31	754055101	RASER TECHNOLOGIES INC	1250	0632A	-1500	1250	11
20050308	RSTG	RASER TECHNOLOGIES INC	U	Y	32	754055101	RASER TECHNOLOGIES INC	250	0632A	-1000	250	12
20050309	RSTG	RASER TECHNOLOGIES INC	U	Y	33	754055101	RASER TECHNOLOGIES INC	250	0632A	0	250	13
20050310	RSTG	RASER TECHNOLOGIES INC	U	Y	34	754055101	RASER TECHNOLOGIES INC	250	0632A	0	250	14
20050311	RSTG	RASER TECHNOLOGIES INC	U	Y	35	754055101	RASER TECHNOLOGIES INC	250	0632A	0	250	15
20050314	RSTG	RASER TECHNOLOGIES INC	U	Y	36	754055101	RASER TECHNOLOGIES INC	1250	0632A	1000	1250	16
20050315	RSTG	RASER TECHNOLOGIES INC	U	Y	37	754055101	RASER TECHNOLOGIES INC	1450	0632A	200	1450	17
20050316	RSTG	RASER TECHNOLOGIES INC	U	Y	38	754055101	RASER TECHNOLOGIES INC	1450	0632A	0	1450	18
20050317	RSTG	RASER TECHNOLOGIES INC	U	Y	39	754055101	RASER TECHNOLOGIES INC	5950	0632A	4500	5950	19
20050318	RSTG	RASER TECHNOLOGIES INC	U	Y	40	754055101	RASER TECHNOLOGIES INC	5500	0632A	-450	5500	20
20050321	RSTG	RASER TECHNOLOGIES INC	U	Y	41	754055101	RASER TECHNOLOGIES INC	4900	0632A	-600	4900	21
20050322	RSTG	RASER TECHNOLOGIES INC	U	Y	42	754055101	RASER TECHNOLOGIES INC	4900	0632A	0	4900	22
20050323	RSTG	RASER TECHNOLOGIES INC	U	Y	43	754055101	RASER TECHNOLOGIES INC	4900	0632A	0	4900	23
20050304	WNMI	WARNING MGMT SVCS	U	Y	1	934902107	WARNING MGMT SVCS	2446900	0632A	2446900	0	0
20050307	WNMI	WARNING MGMT SVCS	U	Y	2	934902107	WARNING MGMT SVCS	2446900	0632A	0	0	0
20050308	WNMI	WARNING MGMT SVCS	U	Y	3	934902107	WARNING MGMT SVCS	2446900	0632A	0	0	0
20050309	WNMI	WARNING MGMT SVCS	U	Y	4	934902107	WARNING MGMT SVCS	2446900	0632A	0	0	0
20050310	WNMI	WARNING MGMT SVCS	U	Y	5	934902107	WARNING MGMT SVCS	3276900	0632A	830000	830000	1
20050311	WNMI	WARNING MGMT SVCS	U	Y	6	934902107	WARNING MGMT SVCS	4521900	0632A	1245000	2075000	2
20050314	WNMI	WARNING MGMT SVCS	U	Y	7	934902107	WARNING MGMT SVCS	4596900	0632A	75000	2150000	3
20050315	WNMI	WARNING MGMT SVCS	U	Y	8	934902107	WARNING MGMT SVCS	4596900	0632A	0	2150000	4
20050316	WNMI	WARNING MGMT SVCS	U	Y	9	934902107	WARNING MGMT SVCS	4596900	0632A	0	2150000	5
20050317	WNMI	WARNING MGMT SVCS	U	Y	10	934902107	WARNING MGMT SVCS	4621900	0632A	25000	2175000	6
20050318	WNMI	WARNING MGMT SVCS	U	Y	11	934902107	WARNING MGMT SVCS	4621900	0632A	0	2175000	7
20050321	WNMI	WARNING MGMT SVCS	U	Y	12	934902107	WARNING MGMT SVCS	4621900	0632A	0	2175000	8
20050322	WNMI	WARNING MGMT SVCS	U	Y	13	934902107	WARNING MGMT SVCS	4597900	0632A	-24000	2151000	9
20050323	WNMI	WARNING MGMT SVCS	U	Y	14	934902107	WARNING MGMT SVCS	4631900	0632A	34000	2185000	10
20050324	WNMI	WARNING MGMT SVCS	U	Y	15	934902107	WARNING MGMT SVCS	4596900	0632A	-35000	2150000	11
20050328	WNMI	WARNING MGMT SVCS	U	Y	16	934902107	WARNING MGMT SVCS	4446900	0632A	-150000	2000000	12
20050329	WNMI	WARNING MGMT SVCS	U	Y	17	934902107	WARNING MGMT SVCS	4446900	0632A	0	2000000	13
20050330	WNMI	WARNING MGMT SVCS	U	Y	18	934902107	WARNING MGMT SVCS	4561900	0632A	115000	2115000	14
20050331	WNMI	WARNING MGMT SVCS	U	Y	19	934902107	WARNING MGMT SVCS	4561900	0632A	0	2115000	15
20050401	WNMI	WARNING MGMT SVCS	U	Y	20	934902107	WARNING MGMT SVCS	4546900	0632A	-15000	2100000	16
20050404	WNMI	WARNING MGMT SVCS	U	Y	21	934902107	WARNING MGMT SVCS	3925900	0632A	-621000	1479000	17
20050405	WNMI	WARNING MGMT SVCS	U	Y	22	934902107	WARNING MGMT SVCS	2670900	0632A	-1255000	224000	18
20050203	XDSL	MPHASE TECHNOLOGIES INC	U	Y	1	62472C102	MPHASE TECHNOLOGIES INC	87274	0632A	87274	0	0
20050204	XDSL	MPHASE TECHNOLOGIES INC	U	Y	2	62472C102	MPHASE TECHNOLOGIES INC	65028	0632A	-22246	0	0
20050207	XDSL	MPHASE TECHNOLOGIES INC	U	Y	3	62472C102	MPHASE TECHNOLOGIES INC	27776	0632A	-37252	0	0
20050208	XDSL	MPHASE TECHNOLOGIES INC	U	Y	4	62472C102	MPHASE TECHNOLOGIES INC	20276	0632A	-7500	0	0
20050209	XDSL	MPHASE TECHNOLOGIES INC	U	Y	5	62472C102	MPHASE TECHNOLOGIES INC	20005	0632A	-271	0	0
20050210	XDSL	MPHASE TECHNOLOGIES INC	U	Y	6	62472C102	MPHASE TECHNOLOGIES INC	4005	0632A	-16000	0	0
20050217	XDSL	MPHASE TECHNOLOGIES INC	U	Y	11	62472C102	MPHASE TECHNOLOGIES INC	113971	0632A	113971	113971	1
20050218	XDSL	MPHASE TECHNOLOGIES INC	U	Y	12	62472C102	MPHASE TECHNOLOGIES INC	166971	0632A	53000	166971	2
20050222	XDSL	MPHASE TECHNOLOGIES INC	U	Y	13	62472C102	MPHASE TECHNOLOGIES INC	255567	0632A	88596	255567	3
20050223	XDSL	MPHASE TECHNOLOGIES INC	U	Y	14	62472C102	MPHASE TECHNOLOGIES INC	271568	0632A	16001	271568	4
20050224	XDSL	MPHASE TECHNOLOGIES INC	U	Y	15	62472C102	MPHASE TECHNOLOGIES INC	121843	0632A	-149725	121843	5
20050225	XDSL	MPHASE TECHNOLOGIES INC	U	Y	16	62472C102	MPHASE TECHNOLOGIES INC	298443	0632A	176600	298443	6
20050228	XDSL	MPHASE TECHNOLOGIES INC	U	Y	17	62472C102	MPHASE TECHNOLOGIES INC	96138	0632A	-202305	96138	7
20050301	XDSL	MPHASE TECHNOLOGIES INC	U	Y	18	62472C102	MPHASE TECHNOLOGIES INC	141488	0632A	45350	141488	8
20050302	XDSL	MPHASE TECHNOLOGIES INC	U	Y	19	62472C102	MPHASE TECHNOLOGIES INC	140482	0632A	-1006	140482	9

20050303	XDSL	MPHASE TECHNOLOGIES INC	U	Y	20	62472C102	MPHASE TECHNOLOGIES INC	268982	0632A	128500	268982	10
20050304	XDSL	MPHASE TECHNOLOGIES INC	U	Y	21	62472C102	MPHASE TECHNOLOGIES INC	261482	0632A	-7500	261482	11
20050307	XDSL	MPHASE TECHNOLOGIES INC	U	Y	22	62472C102	MPHASE TECHNOLOGIES INC	261482	0632A	0	261482	12
20050308	XDSL	MPHASE TECHNOLOGIES INC	U	Y	23	62472C102	MPHASE TECHNOLOGIES INC	175232	0632A	-86250	175232	13
20050309	XDSL	MPHASE TECHNOLOGIES INC	U	Y	24	62472C102	MPHASE TECHNOLOGIES INC	7565	0632A	-167667	7565	14
20050311	XDSL	MPHASE TECHNOLOGIES INC	U	Y	26	62472C102	MPHASE TECHNOLOGIES INC	63000	0632A	63000	63000	1
20050127	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	5	200693208	COMMERCE ONE INC DEL COM NEW	19011	0633A	19011	19011	1
20050128	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	6	200693208	COMMERCE ONE INC DEL COM NEW	19011	0633A	0	19011	2
20050131	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	7	200693208	COMMERCE ONE INC DEL COM NEW	19008	0633A	-3	19008	3
20050201	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	8	200693208	COMMERCE ONE INC DEL COM NEW	19008	0633A	0	19008	4
20050202	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	9	200693208	COMMERCE ONE INC DEL COM NEW	18922	0633A	-86	18922	5
20050203	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	10	200693208	COMMERCE ONE INC DEL COM NEW	18882	0633A	-40	18882	6
20050204	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	11	200693208	COMMERCE ONE INC DEL COM NEW	18826	0633A	-56	18826	7
20050207	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	12	200693208	COMMERCE ONE INC DEL COM NEW	18825	0633A	-1	18825	8
20050208	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	13	200693208	COMMERCE ONE INC DEL COM NEW	18825	0633A	0	18825	9
20050209	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	14	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	-400	18425	10
20050210	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	15	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	11
20050211	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	16	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	12
20050214	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	17	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	13
20050215	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	18	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	14
20050216	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	19	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	15
20050217	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	20	200693208	COMMERCE ONE INC DEL COM NEW	18425	0633A	0	18425	16
20050218	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	21	200693208	COMMERCE ONE INC DEL COM NEW	18420	0633A	-5	18420	17
20050223	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	23	200693208	COMMERCE ONE INC DEL COM NEW	3273	0633A	3273	3273	1
20050224	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	24	200693208	COMMERCE ONE INC DEL COM NEW	3233	0633A	-40	3233	2
20050225	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	25	200693208	COMMERCE ONE INC DEL COM NEW	8233	0633A	5000	8233	3
20050228	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	26	200693208	COMMERCE ONE INC DEL COM NEW	8223	0633A	-10	8223	4
20050301	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	27	200693208	COMMERCE ONE INC DEL COM NEW	8168	0633A	-55	8168	5
20050302	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	28	200693208	COMMERCE ONE INC DEL COM NEW	7955	0633A	-213	7955	6
20050303	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	29	200693208	COMMERCE ONE INC DEL COM NEW	7652	0633A	-303	7652	7
20050304	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	30	200693208	COMMERCE ONE INC DEL COM NEW	5102	0633A	-2550	5102	8
20050307	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	31	200693208	COMMERCE ONE INC DEL COM NEW	5062	0633A	-40	5062	9
20050308	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	32	200693208	COMMERCE ONE INC DEL COM NEW	5062	0633A	0	5062	10
20050309	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	33	200693208	COMMERCE ONE INC DEL COM NEW	5034	0633A	-28	5034	11
20050310	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	34	200693208	COMMERCE ONE INC DEL COM NEW	5034	0633A	0	5034	12
20050311	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	35	200693208	COMMERCE ONE INC DEL COM NEW	5013	0633A	-21	5013	13
20050314	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	36	200693208	COMMERCE ONE INC DEL COM NEW	4902	0633A	-111	4902	14
20050315	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	37	200693208	COMMERCE ONE INC DEL COM NEW	4817	0633A	-85	4817	15
20050316	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	38	200693208	COMMERCE ONE INC DEL COM NEW	9715	0633A	4898	9715	16
20050404	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	50	200693208	COMMERCE ONE INC DEL COM NEW	2720	0633A	2720	2720	1
20050405	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	51	200693208	COMMERCE ONE INC DEL COM NEW	2708	0633A	-12	2708	2
20050110	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	2	23962Q100	DAYSTAR TECHNOLOGIES INC	100	0633A	100	0	0
20050111	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	3	23962Q100	DAYSTAR TECHNOLOGIES INC	100	0633A	0	0	0
20050112	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	4	23962Q100	DAYSTAR TECHNOLOGIES INC	100	0633A	0	0	0
20050121	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	10	23962Q100	DAYSTAR TECHNOLOGIES INC	400	0633A	400	400	1
20050210	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	24	23962Q100	DAYSTAR TECHNOLOGIES INC	61	0633A	61	61	1
20050214	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	26	23962Q100	DAYSTAR TECHNOLOGIES INC	277	0633A	277	277	1
20050215	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	27	23962Q100	DAYSTAR TECHNOLOGIES INC	2477	0633A	2200	2477	2
20050216	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	28	23962Q100	DAYSTAR TECHNOLOGIES INC	6077	0633A	3600	6077	3
20050223	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	32	23962Q100	DAYSTAR TECHNOLOGIES INC	171	0633A	171	171	1
20050224	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	33	23962Q100	DAYSTAR TECHNOLOGIES INC	171	0633A	0	171	2
20050304	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	39	23962Q100	DAYSTAR TECHNOLOGIES INC	34777	0633A	34777	34777	1
20050307	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	40	23962Q100	DAYSTAR TECHNOLOGIES INC	34717	0633A	-60	34717	2
20050308	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	41	23962Q100	DAYSTAR TECHNOLOGIES INC	29727	0633A	-4990	29727	3
20050309	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	42	23962Q100	DAYSTAR TECHNOLOGIES INC	34302	0633A	4575	34302	4
20050310	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	43	23962Q100	DAYSTAR TECHNOLOGIES INC	22402	0633A	-11900	22402	5
20050311	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	44	23962Q100	DAYSTAR TECHNOLOGIES INC	15102	0633A	-7300	15102	6
20050314	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	45	23962Q100	DAYSTAR TECHNOLOGIES INC	16933	0633A	1831	16933	7
20050315	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	46	23962Q100	DAYSTAR TECHNOLOGIES INC	20733	0633A	3800	20733	8
20050316	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	47	23962Q100	DAYSTAR TECHNOLOGIES INC	17283	0633A	-3450	17283	9
20050317	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	48	23962Q100	DAYSTAR TECHNOLOGIES INC	20383	0633A	3100	20383	10
20050318	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	49	23962Q100	DAYSTAR TECHNOLOGIES INC	16438	0633A	-3945	16438	11
20050321	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	50	23962Q100	DAYSTAR TECHNOLOGIES INC	15313	0633A	-1125	15313	12
20050322	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	51	23962Q100	DAYSTAR TECHNOLOGIES INC	12740	0633A	-2573	12740	13
20050323	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	52	23962Q100	DAYSTAR TECHNOLOGIES INC	9953	0633A	-2787	9953	14
20050324	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	53	23962Q100	DAYSTAR TECHNOLOGIES INC	284	0633A	-9669	284	15
20050328	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	54	23962Q100	DAYSTAR TECHNOLOGIES INC	184	0633A	-100	184	16
20050329	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	55	23962Q100	DAYSTAR TECHNOLOGIES INC	184	0633A	0	184	17
20050331	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	57	23962Q100	DAYSTAR TECHNOLOGIES INC	74	0633A	74	74	1
20050405	DSTI	DAYSTAR TECHNOLOGIES INC	S	Y	60	23962Q100	DAYSTAR TECHNOLOGIES INC	24	0633A	24	24	1
20050121	FDMLQ	FEDERAL-MOGUL CORP	U	Y	1	313549107	FEDERAL-MOGUL CORP	18197	0633A	18197	0	0
20050124	FDMLQ	FEDERAL-MOGUL CORP	U	Y	2	313549107	FEDERAL-MOGUL CORP	18072	0633A	-125	0	0
20050125	FDMLQ	FEDERAL-MOGUL CORP	U	Y	3	313549107	FEDERAL-MOGUL CORP	17372	0633A	-700	0	0
20050126	FDMLQ	FEDERAL-MOGUL CORP	U	Y	4	313549107	FEDERAL-MOGUL CORP	5972	0633A	-11400	0	0
20050127	FDMLQ	FEDERAL-MOGUL CORP	U	Y	5	313549107	FEDERAL-MOGUL CORP	5972	0633A	0	0	0
20050128	FDMLQ	FEDERAL-MOGUL CORP	U	Y	6	313549107	FEDERAL-MOGUL CORP	5972	0633A	0	0	0
20050131	FDMLQ	FEDERAL-MOGUL CORP	U	Y	7	313549107	FEDERAL-MOGUL CORP	5772	0633A	-200	0	0
20050201	FDMLQ	FEDERAL-MOGUL CORP	U	Y	8	313549107	FEDERAL-MOGUL CORP	5518	0633A	-254	0	0
20050202	FDMLQ	FEDERAL-MOGUL CORP	U	Y	9	313549107	FEDERAL-MOGUL CORP	5518	0633A	0	0	0
20050203	FDMLQ	FEDERAL-MOGUL CORP	U	Y	10	313549107	FEDERAL-MOGUL CORP	5518	0633A	0	0	0
20050204	FDMLQ	FEDERAL-MOGUL CORP	U	Y	11	313549107	FEDERAL-MOGUL CORP	8518	0633A	3000	3000	1
20050207	FDMLQ	FEDERAL-MOGUL CORP	U	Y	12	313549107	FEDERAL-MOGUL CORP	8518	0633A	0	3000	2
20050208	FDMLQ	FEDERAL-MOGUL CORP	U	Y	13	313549107	FEDERAL-MOGUL CORP	8518	0633A	0	3000	3
20050209	FDMLQ	FEDERAL-MOGUL CORP	U	Y	14	313549107	FEDERAL-MOGUL CORP	8518	0633A	0	3000	4
20050210	FDMLQ	FEDERAL-MOGUL CORP	U	Y	15	313549107	FEDERAL-MOGUL CORP	23518	0633A	15000	18000	5
20050211	FDMLQ	FEDERAL-MOGUL CORP	U	Y	16	313549107	FEDERAL-MOGUL CORP	23518	0633A	0	18000	6
20050214	FDMLQ	FEDERAL-MOGUL CORP	U	Y	17	313549107	FEDERAL-MOGUL CORP	19779	0633A	-3739	14261	7
20050215	FDMLQ	FEDERAL-MOGUL CORP	U	Y	18	313549107	FEDERAL-MOGUL CORP	21279	0633A	1500	15761	8
20050216	FDMLQ	FEDERAL-MOGUL CORP	U	Y	19	313549107	FEDERAL-MOGUL CORP	9787	0633A	-11492	4269	9
20050217	FDMLQ	FEDERAL-MOGUL CORP	U	Y	20	313549107	FEDERAL-MOGUL CORP	7687	0633A	-2100	2169	10
20050218	FDMLQ	FEDERAL-MOGUL CORP	U	Y	21	313549107	FEDERAL-MOGUL CORP	7687	0633A	0	2169	11
20050222	FDMLQ	FEDERAL-MOGUL CORP	U	Y	22	313549107	FEDERAL-MOGUL CORP	7687	0633A	0	2169	12
20050223	FDMLQ	FEDERAL-MOGUL CORP	U	Y	23	313549107	FEDERAL-MOGUL CORP	13178	0633A	5491	7660	13
20050224	FDMLQ	FEDERAL-MOGUL CORP	U	Y	24	313549107	FEDERAL-MOGUL CORP	13178	0633A	0	7660	14
20050225	FDMLQ	FEDERAL-MOGUL CORP	U	Y	25	313549107	FEDERAL-MOGUL CORP	12498	0633A	-680	6980	15
20050322	FDMLQ	FEDERAL-MOGUL CORP	U	Y	42	313549107	FEDERAL-MOGUL CORP	1288	0633A	1288	1288	1
20050323	FDMLQ	FEDERAL-MOGUL CORP	U	Y	43	313549107	FEDERAL-MOGUL CORP	1288	0633A	0	1288	2
20050324	FDMLQ	FEDERAL-MOGUL CORP	U	Y	44	313549107	FEDERAL-MOGUL CORP	1288	0633A	0	1288	3
20050404	FDMLQ	FEDERAL-MOGUL CORP	U	Y	50	313549107	FEDERAL-MOGUL CORP	4788	0633A	4788	4788	1
20050405	FDMLQ	FEDERAL-MOGUL CORP	U	Y	51	313549107	FEDERAL-MOGUL CORP	4638	0633A	-150	4638	2
20050128	FTUSQ	FACTORY 2-U STORES INC	u	Y	6	303072102	FACTORY 2-U STORES INC	553	0633A	553	553	1
20050131	FTUSQ	FACTORY 2-U STORES INC	u	Y	7	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	2
20050201	FTUSQ	FACTORY 2-U STORES INC	u	Y	8	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	3
20050202	FTUSQ	FACTORY 2-U STORES INC	u	Y	9	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	4
20050203	FTUSQ	FACTORY 2-U STORES INC	u	Y	10	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	5
20050204	FTUSQ	FACTORY 2-U STORES INC	u	Y	11	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	6
20050207	FTUSQ	FACTORY 2-U STORES INC	u	Y	12	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	7
20050208	FTUSQ	FACTORY 2-U STORES INC	u	Y	13	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	8
20050209	FTUSQ	FACTORY 2-U STORES INC	u	Y	14	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	9
20050210	FTUSQ	FACTORY 2-U STORES INC	u	Y	15	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	10
20050211	FTUSQ	FACTORY 2-U STORES INC	u	Y	16	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	11
20050214	FTUSQ	FACTORY 2-U STORES INC	u	Y	17	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	12
20050215	FTUSQ	FACTORY 2-U STORES INC	u	Y	18	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	13
20050216	FTUSQ	FACTORY 2-U STORES INC	u	Y	19	303072102	FACTORY 2-U STORES INC	553	0633A	0	553	14
20050228	FTUSQ	FACTORY 2-U STORES INC	u	Y	1	303072102	FACTORY 2-U STORES INC	28853	0633A	28853	0	0
20050121	HESG	HEALTH SCIENCES GROUP INC	U	Y	1	42223A100	HEALTH SCIENCES GROUP INC	133	0633A	133	0	0
20050124	HESG	HEALTH SCIENCES GROUP INC	U	Y	2	42223A100	HEALTH SCIENCES GROUP INC	133	0633A	0	0	0
20050125	HESG	HEALTH SCIENCES GROUP INC	U	Y	3	42223A100	HEALTH SCIENCES GROUP INC	133	0633A	0	0	0
20050126	HESG	HEALTH SCIENCES GROUP INC	U	Y	4	42223A100	HEALTH SCIENCES GROUP INC	2633	0633A	2500	2500	1
20050127	HESG	HEALTH SCIENCES GROUP INC	U	Y	5	42223A100	HEALTH SCIENCES GROUP INC	2633	0633A	0	2500	2
20050202	HESG	HEALTH SCIENCES GROUP INC	U	Y	9	42223A100	HEALTH SCIENCES GROUP INC	633	0633A	633	633	1
20050203	HESG	HEALTH SCIENCES GROUP INC	U	Y	10	42223A100	HEALTH SCIENCES GROUP INC	633	0633A	0	633	2
20050204	HESG	HEALTH SCIENCES GROUP INC	U	Y	11	42223A100	HEALTH SCIENCES GROUP INC	2	0633A	-631	2	3
20050207	HESG	HEALTH SCIENCES GROUP INC	U	Y	12	42223A100	HEALTH SCIENCES GROUP INC	1502	0633A	1500	1502	4
20050208	HESG	HEALTH SCIENCES GROUP INC	U	Y	13	42223A100	HEALTH SCIENCES GROUP INC	2702	0633A	1200	2702	5
20050209	HESG	HEALTH SCIENCES GROUP INC	U	Y	14	42223A100	HEALTH SCIENCES GROUP INC	32	0633A	-2670	32	6
20050214	HESG	HEALTH SCIENCES GROUP INC	U	Y	17	42223A100	HEALTH SCIENCES GROUP INC	82	0633A	82	82	1
20050215	HESG	HEALTH SCIENCES GROUP INC	U	Y	18	42223A100	HEALTH SCIENCES GROUP INC	7082	0633A	7000	7082	2
20050216	HESG	HEALTH SCIENCES GROUP INC	U	Y	19	42223A100	HEALTH SCIENCES GROUP INC	9382	0633A	2300	9382	3
20050217	HESG	HEALTH SCIENCES GROUP INC	U	Y	20	42223A100	HEALTH SCIENCES GROUP INC	13007	0633A	3625	13007	4
20050218	HESG	HEALTH SCIENCES GROUP INC	U	Y	21	42223A100	HEALTH SCIENCES GROUP INC	13007	0633A	0	13007	5
20050222	HESG	HEALTH SCIENCES GROUP INC	U	Y	22	42223A100	HEALTH SCIENCES GROUP INC	13807	0633A	800	13807	6
20050223	HESG	HEALTH SCIENCES GROUP INC	U	Y	23	42223A100	HEALTH SCIENCES GROUP INC	13307	0633A	-500	13307	7
20050224	HESG	HEALTH SCIENCES GROUP INC	U	Y	24	42223A100	HEALTH SCIENCES GROUP INC	1307	0633A	-12000	1307	8
20050225	HESG	HEALTH SCIENCES GROUP INC	U	Y	25	42223A100	HEALTH SCIENCES GROUP INC	307	0633A	-1000	307	9
20050228	HESG	HEALTH SCIENCES GROUP INC	U	Y	26	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	-278	29	10
20050301	HESG	HEALTH SCIENCES GROUP INC	U	Y	27	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	0	29	11
20050302	HESG	HEALTH SCIENCES GROUP INC	U	Y	28	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	0	29	12
20050303	HESG	HEALTH SCIENCES GROUP INC	U	Y	29	42223A100	HEALTH SCIENCES GROUP INC	529	0633A	500	529	13
20050304	HESG	HEALTH SCIENCES GROUP INC	U	Y	30	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	-500	29	14
20050307	HESG	HEALTH SCIENCES GROUP INC	U	Y	31	42223A100	HEALTH SCIENCES GROUP INC	29	0633A	0	29	15

20050309	HESG	HEALTH SCIENCES GROUP INC	U	Y	33	42223A100	HEALTH SCIENCES GROUP INC	229	0633A	229	229	1
20050310	HESG	HEALTH SCIENCES GROUP INC	U	Y	34	42223A100	HEALTH SCIENCES GROUP INC	1229	0633A	1000	1229	2
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	5070	0633A	5070	5070	1
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	3418	8488	2
20050303	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	38	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	0	8488	3
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	0	8488	4
20050307	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	40	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	0	8488	5
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	8488	0633A	0	8488	6
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	31388	0633A	22900	31388	7
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	31388	0633A	0	31388	8
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	31388	0633A	0	31388	9
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	31388	0633A	0	31388	10
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	10688	0633A	-20700	10688	11
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	21788	0633A	11100	21788	12
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	21788	0633A	0	21788	13
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	21788	0633A	0	21788	14
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	9988	0633A	-11800	9988	15
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	10000	0633A	10000	10000	1
20050120	TORCQ	TORCH OFFSHORE INC	Q	Y	1	891019101	TORCH OFFSHORE INC	100	0633A	100	0	0
20050121	TORCQ	TORCH OFFSHORE INC	Q	Y	2	891019101	TORCH OFFSHORE INC	400	0633A	300	0	0
20050125	TORCQ	TORCH OFFSHORE INC	Q	Y	4	891019101	TORCH OFFSHORE INC	100	0633A	100	100	1
20050126	TORCQ	TORCH OFFSHORE INC	Q	Y	5	891019101	TORCH OFFSHORE INC	100	0633A	0	100	2
20050127	TORCQ	TORCH OFFSHORE INC	Q	Y	6	891019101	TORCH OFFSHORE INC	100	0633A	0	100	3
20050128	TORCQ	TORCH OFFSHORE INC	Q	Y	7	891019101	TORCH OFFSHORE INC	100	0633A	0	100	4
20050131	TORCQ	TORCH OFFSHORE INC	Q	Y	8	891019101	TORCH OFFSHORE INC	100	0633A	0	100	5
20050201	TORCQ	TORCH OFFSHORE INC	Q	Y	9	891019101	TORCH OFFSHORE INC	100	0633A	0	100	6
20050202	TORCQ	TORCH OFFSHORE INC	Q	Y	10	891019101	TORCH OFFSHORE INC	100	0633A	0	100	7
20050203	TORCQ	TORCH OFFSHORE INC	Q	Y	11	891019101	TORCH OFFSHORE INC	100	0633A	0	100	8
20050204	TORCQ	TORCH OFFSHORE INC	Q	Y	12	891019101	TORCH OFFSHORE INC	100	0633A	0	100	9
20050207	TORCQ	TORCH OFFSHORE INC	Q	Y	13	891019101	TORCH OFFSHORE INC	100	0633A	0	100	10
20050208	TORCQ	TORCH OFFSHORE INC	Q	Y	14	891019101	TORCH OFFSHORE INC	100	0633A	0	100	11
20050209	TORCQ	TORCH OFFSHORE INC	Q	Y	15	891019101	TORCH OFFSHORE INC	100	0633A	0	100	12
20050210	TORCQ	TORCH OFFSHORE INC	Q	Y	16	891019101	TORCH OFFSHORE INC	100	0633A	0	100	13
20050211	TORCQ	TORCH OFFSHORE INC	Q	Y	17	891019101	TORCH OFFSHORE INC	50	0633A	-50	50	14
20050223	TORCQ	TORCH OFFSHORE INC	Q	Y	24	891019101	TORCH OFFSHORE INC	400	0633A	400	400	1
20050224	TORCQ	TORCH OFFSHORE INC	Q	Y	25	891019101	TORCH OFFSHORE INC	400	0633A	0	400	2
20050225	TORCQ	TORCH OFFSHORE INC	Q	Y	26	891019101	TORCH OFFSHORE INC	150	0633A	-250	150	3
20050228	TORCQ	TORCH OFFSHORE INC	Q	Y	27	891019101	TORCH OFFSHORE INC	150	0633A	0	150	4
20050301	TORCQ	TORCH OFFSHORE INC	Q	Y	28	891019101	TORCH OFFSHORE INC	150	0633A	0	150	5
20050302	TORCQ	TORCH OFFSHORE INC	Q	Y	29	891019101	TORCH OFFSHORE INC	50	0633A	-100	50	6
20050303	TORCQ	TORCH OFFSHORE INC	Q	Y	30	891019101	TORCH OFFSHORE INC	50	0633A	0	50	7
20050304	TORCQ	TORCH OFFSHORE INC	Q	Y	31	891019101	TORCH OFFSHORE INC	50	0633A	0	50	8
20050308	TORCQ	TORCH OFFSHORE INC	Q	Y	33	891019101	TORCH OFFSHORE INC	50	0633A	50	50	1
20050309	TORCQ	TORCH OFFSHORE INC	Q	Y	34	891019101	TORCH OFFSHORE INC	50	0633A	0	50	2
20050310	TORCQ	TORCH OFFSHORE INC	Q	Y	35	891019101	TORCH OFFSHORE INC	50	0633A	0	50	3
20050311	TORCQ	TORCH OFFSHORE INC	Q	Y	36	891019101	TORCH OFFSHORE INC	50	0633A	0	50	4
20050314	TORCQ	TORCH OFFSHORE INC	Q	Y	37	891019101	TORCH OFFSHORE INC	450	0633A	400	450	5
20050215	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	1	903328201	U.S. CANADIAN MINERALS, INC. N	73	0633A	73	0	0
20050216	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	2	903328201	U.S. CANADIAN MINERALS, INC. N	73	0633A	0	0	0
20050217	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	3	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	1500	0	0
20050218	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	4	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	0	0	0
20050222	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	5	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	0	0	0
20050223	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	6	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	0	0	0
20050224	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	7	903328201	U.S. CANADIAN MINERALS, INC. N	1573	0633A	0	0	0
20050225	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	8	903328201	U.S. CANADIAN MINERALS, INC. N	2573	0633A	1000	1000	1
20050228	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	9	903328201	U.S. CANADIAN MINERALS, INC. N	2820	0633A	247	1247	2
20050301	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	10	903328201	U.S. CANADIAN MINERALS, INC. N	20	0633A	-2800	0	0
20050302	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	11	903328201	U.S. CANADIAN MINERALS, INC. N	20	0633A	0	0	0
20050303	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	12	903328201	U.S. CANADIAN MINERALS, INC. N	20	0633A	0	0	0
20050304	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	13	903328201	U.S. CANADIAN MINERALS, INC. N	20	0633A	0	0	0
20050311	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	18	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	112	112	1
20050314	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	19	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	2
20050315	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	20	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	3
20050316	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	21	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	4
20050317	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	22	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	5
20050318	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	23	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	6
20050321	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	24	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	7
20050322	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	25	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	8
20050323	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	26	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	9
20050324	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	27	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	10
20050328	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	28	903328201	U.S. CANADIAN MINERALS, INC. N	112	0633A	0	112	11
20050329	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	29	903328201	U.S. CANADIAN MINERALS, INC. N	169	0633A	57	169	12
20050330	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	30	903328201	U.S. CANADIAN MINERALS, INC. N	169	0633A	0	169	13
20050331	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	31	903328201	U.S. CANADIAN MINERALS, INC. N	498	0633A	329	498	14
20050401	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	32	903328201	U.S. CANADIAN MINERALS, INC. N	498	0633A	0	498	15
20050405	USCA	U.S. CANADIAN MINERALS, INC. N	u	Y	34	903328201	U.S. CANADIAN MINERALS, INC. N	10	0633A	10	10	1
20050210	ATAHQ	ATA HLDGS CORP	u	Y	15	00209H101	ATA HLDGS CORP	526	0642A	526	526	1
20050211	ATAHQ	ATA HLDGS CORP	u	Y	16	00209H101	ATA HLDGS CORP	526	0642A	0	526	2
20050214	ATAHQ	ATA HLDGS CORP	u	Y	17	00209H101	ATA HLDGS CORP	526	0642A	0	526	3
20050215	ATAHQ	ATA HLDGS CORP	u	Y	18	00209H101	ATA HLDGS CORP	526	0642A	0	526	4
20050216	ATAHQ	ATA HLDGS CORP	u	Y	19	00209H101	ATA HLDGS CORP	526	0642A	0	526	5
20050217	ATAHQ	ATA HLDGS CORP	u	Y	20	00209H101	ATA HLDGS CORP	526	0642A	0	526	6
20050218	ATAHQ	ATA HLDGS CORP	u	Y	21	00209H101	ATA HLDGS CORP	526	0642A	0	526	7
20050222	ATAHQ	ATA HLDGS CORP	u	Y	22	00209H101	ATA HLDGS CORP	526	0642A	0	526	8
20050223	ATAHQ	ATA HLDGS CORP	u	Y	23	00209H101	ATA HLDGS CORP	526	0642A	0	526	9
20050224	ATAHQ	ATA HLDGS CORP	u	Y	24	00209H101	ATA HLDGS CORP	526	0642A	0	526	10
20050225	ATAHQ	ATA HLDGS CORP	u	Y	25	00209H101	ATA HLDGS CORP	526	0642A	0	526	11
20050228	ATAHQ	ATA HLDGS CORP	u	Y	26	00209H101	ATA HLDGS CORP	526	0642A	0	526	12
20050301	ATAHQ	ATA HLDGS CORP	u	Y	27	00209H101	ATA HLDGS CORP	526	0642A	0	526	13
20050302	ATAHQ	ATA HLDGS CORP	u	Y	28	00209H101	ATA HLDGS CORP	526	0642A	0	526	14
20050303	ATAHQ	ATA HLDGS CORP	u	Y	29	00209H101	ATA HLDGS CORP	526	0642A	0	526	15
20050404	ATAHQ	ATA HLDGS CORP	u	Y	50	00209H101	ATA HLDGS CORP	5326	0642A	5326	5326	1
20050405	ATAHQ	ATA HLDGS CORP	u	Y	51	00209H101	ATA HLDGS CORP	5326	0642A	0	5326	2
20050107	IMM	Immtech International, Inc	Amex	Y	1	452519101	IMMTECH INT'L INC	3800	0642A	3800	0	0
20050110	IMM	Immtech International, Inc	Amex	Y	2	452519101	IMMTECH INT'L INC	2400	0642A	-1400	0	0
20050111	IMM	Immtech International, Inc	Amex	Y	3	452519101	IMMTECH INT'L INC	4300	0642A	1900	0	0
20050112	IMM	Immtech International, Inc	Amex	Y	4	452519101	IMMTECH INT'L INC	4300	0642A	0	0	0
20050113	IMM	Immtech International, Inc	Amex	Y	5	452519101	IMMTECH INT'L INC	4300	0642A	0	0	0
20050114	IMM	Immtech International, Inc	Amex	Y	6	452519101	IMMTECH INT'L INC	4300	0642A	0	0	0
20050118	IMM	Immtech International, Inc	Amex	Y	7	452519101	IMMTECH INT'L INC	4000	0642A	-300	0	0
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	9700	0642A	9700	9700	1
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	8700	0642A	-1000	8700	2
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	6200	0642A	-2500	6200	3
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	6500	0642A	300	6500	4
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	5
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	6
20050304	IMM	Immtech International, Inc	Amex	Y	39	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	7
20050307	IMM	Immtech International, Inc	Amex	Y	40	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	8
20050308	IMM	Immtech International, Inc	Amex	Y	41	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	9
20050309	IMM	Immtech International, Inc	Amex	Y	42	452519101	IMMTECH INT'L INC	6500	0642A	0	6500	10
20050310	IMM	Immtech International, Inc	Amex	Y	43	452519101	IMMTECH INT'L INC	8400	0642A	1900	8400	11
20050311	IMM	Immtech International, Inc	Amex	Y	44	452519101	IMMTECH INT'L INC	8350	0642A	-50	8350	12
20050314	IMM	Immtech International, Inc	Amex	Y	45	452519101	IMMTECH INT'L INC	8950	0642A	600	8950	13
20050315	IMM	Immtech International, Inc	Amex	Y	46	452519101	IMMTECH INT'L INC	8650	0642A	-300	8650	14
20050316	IMM	Immtech International, Inc	Amex	Y	47	452519101	IMMTECH INT'L INC	3950	0642A	-4700	3950	15
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	2000	0642A	2000	2000	1
20050321	IMM	Immtech International, Inc	Amex	Y	50	452519101	IMMTECH INT'L INC	6500	0642A	4500	6500	2
20050322	IMM	Immtech International, Inc	Amex	Y	51	452519101	IMMTECH INT'L INC	6600	0642A	100	6600	3
20050323	IMM	Immtech International, Inc	Amex	Y	52	452519101	IMMTECH INT'L INC	36100	0642A	29500	36100	4
20050324	IMM	Immtech International, Inc	Amex	Y	53	452519101	IMMTECH INT'L INC	36100	0642A	0	36100	5
20050328	IMM	Immtech International, Inc	Amex	Y	54	452519101	IMMTECH INT'L INC	36100	0642A	0	36100	6
20050329	IMM	Immtech International, Inc	Amex	Y	55	452519101	IMMTECH INT'L INC	34100	0642A	-2000	34100	7
20050330	IMM	Immtech International, Inc	Amex	Y	56	452519101	IMMTECH INT'L INC	32100	0642A	-2000	32100	8
20050331	IMM	Immtech International, Inc	Amex	Y	57	452519101	IMMTECH INT'L INC	31700	0642A	-400	31700	9
20050401	IMM	Immtech International, Inc	Amex	Y	58	452519101	IMMTECH INT'L INC	29700	0642A	-2000	29700	10
20050404	IMM	Immtech International, Inc	Amex	Y	59	452519101	IMMTECH INT'L INC	28300	0642A	-1400	28300	11
20050405	IMM	Immtech International, Inc	Amex	Y	60	452519101	IMMTECH INT'L INC	26200	0642A	-2100	26200	12
20050311	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	4	911905503	US AIRWAYS GROUP INC CL A NEW	12937	0642A	12937	12937	1
20050314	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	5	911905503	US AIRWAYS GROUP INC CL A NEW	12937	0642A	0	12937	2
20050315	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	6	911905503	US AIRWAYS GROUP INC CL A NEW	23537	0642A	10600	23537	3
20050316	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	7	911905503	US AIRWAYS GROUP INC CL A NEW	28837	0642A	5300	28837	4
20050317	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	8	911905503	US AIRWAYS GROUP INC CL A NEW	24337	0642A	-4500	24337	5
20050318	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	9	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	8200	32537	6
20050321	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	10	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	7
20050322	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	11	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	8
20050323	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	12	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	9
20050324	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	13	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	10
20050328	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	14	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	11
20050329	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	15	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	12
20050330	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	16	911905503	US AIRWAYS GROUP INC CL A NEW	32537	0642A	0	32537	13
20050331	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y	17	911905503	US AIRWAYS GROUP INC CL A NEW	24100	0642A	-8437	24100	14

20050401	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y
20050404	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y
20050405	UAIRQ	US AIRWAYS GROUP INC CL A NEW	U	Y
20050214	XFNE	XFONE INC	U	Y
20050217	XFNE	XFONE INC	U	Y
20050218	XFNE	XFONE INC	U	Y
20050222	XFNE	XFONE INC	U	Y
20050223	XFNE	XFONE INC	U	Y
20050224	XFNE	XFONE INC	U	Y
20050225	XFNE	XFONE INC	U	Y
20050228	XFNE	XFONE INC	U	Y
20050301	XFNE	XFONE INC	U	Y
20050302	XFNE	XFONE INC	U	Y
20050303	XFNE	XFONE INC	U	Y
20050304	XFNE	XFONE INC	U	Y
20050307	XFNE	XFONE INC	U	Y
20050308	XFNE	XFONE INC	U	Y
20050309	XFNE	XFONE INC	U	Y
20050310	XFNE	XFONE INC	U	Y
20050311	XFNE	XFONE INC	U	Y
20050309	ZAPZ	ZAP	U	Y
20050310	ZAPZ	ZAP	U	Y
20050311	ZAPZ	ZAP	U	Y
20050314	ZAPZ	ZAP	U	Y
20050315	ZAPZ	ZAP	U	Y
20050316	ZAPZ	ZAP	U	Y
20050317	ZAPZ	ZAP	U	Y
20050318	ZAPZ	ZAP	U	Y
20050321	ZAPZ	ZAP	U	Y
20050322	ZAPZ	ZAP	U	Y
20050323	ZAPZ	ZAP	U	Y
20050324	ZAPZ	ZAP	U	Y
20050328	ZAPZ	ZAP	U	Y
20050329	ZAPZ	ZAP	U	Y
20050111	ALD	Allied Capital Corporation	NYSE	Y
20050112	ALD	Allied Capital Corporation	NYSE	Y
20050113	ALD	Allied Capital Corporation	NYSE	Y
20050114	ALD	Allied Capital Corporation	NYSE	Y
20050119	ALD	Allied Capital Corporation	NYSE	Y
20050120	ALD	Allied Capital Corporation	NYSE	Y
20050126	ALD	Allied Capital Corporation	NYSE	Y
20050127	ALD	Allied Capital Corporation	NYSE	Y
20050128	ALD	Allied Capital Corporation	NYSE	Y
20050131	ALD	Allied Capital Corporation	NYSE	Y
20050201	ALD	Allied Capital Corporation	NYSE	Y
20050202	ALD	Allied Capital Corporation	NYSE	Y
20050203	ALD	Allied Capital Corporation	NYSE	Y
20050204	ALD	Allied Capital Corporation	NYSE	Y
20050207	ALD	Allied Capital Corporation	NYSE	Y
20050208	ALD	Allied Capital Corporation	NYSE	Y
20050209	ALD	Allied Capital Corporation	NYSE	Y
20050210	ALD	Allied Capital Corporation	NYSE	Y
20050211	ALD	Allied Capital Corporation	NYSE	Y
20050214	ALD	Allied Capital Corporation	NYSE	Y
20050215	ALD	Allied Capital Corporation	NYSE	Y
20050216	ALD	Allied Capital Corporation	NYSE	Y
20050217	ALD	Allied Capital Corporation	NYSE	Y
20050218	ALD	Allied Capital Corporation	NYSE	Y
20050224	ALD	Allied Capital Corporation	NYSE	Y
20050225	ALD	Allied Capital Corporation	NYSE	Y
20050228	ALD	Allied Capital Corporation	NYSE	Y
20050301	ALD	Allied Capital Corporation	NYSE	Y
20050302	ALD	Allied Capital Corporation	NYSE	Y
20050303	ALD	Allied Capital Corporation	NYSE	Y
20050304	ALD	Allied Capital Corporation	NYSE	Y
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050202	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050225	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050228	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y
20050224	SFP	Salton, Inc.	NYSE	Y
20050225	SFP	Salton, Inc.	NYSE	Y
20050228	SFP	Salton, Inc.	NYSE	Y
20050301	SFP	Salton, Inc.	NYSE	Y
20050302	SFP	Salton, Inc.	NYSE	Y
20050303	SFP	Salton, Inc.	NYSE	Y
20050304	SFP	Salton, Inc.	NYSE	Y
20050307	SFP	Salton, Inc.	NYSE	Y
20050308	SFP	Salton, Inc.	NYSE	Y
20050309	SFP	Salton, Inc.	NYSE	Y

18	911905503	US AIRWAYS GROUP INC CL A NEW	24100	0642A	0	24100	15		
19	911905503	US AIRWAYS GROUP INC CL A NEW	13500	0642A	-10600	13500	16		
20	911905503	US AIRWAYS GROUP INC CL A NEW	13500	0642A	0	13500	17		
17	98414Y109	XFONE INC	2000	0642A	2000	2000	1		
20	98414Y109	XFONE INC	4000	0642A	4000	4000	1		
21	98414Y109	XFONE INC	4000	0642A	0	4000	2		
22	98414Y109	XFONE INC	4000	0642A	0	4000	3		
23	98414Y109	XFONE INC	6000	0642A	2000	6000	4		
24	98414Y109	XFONE INC	6000	0642A	0	6000	5		
25	98414Y109	XFONE INC	9000	0642A	3000	9000	6		
26	98414Y109	XFONE INC	9000	0642A	0	9000	7		
27	98414Y109	XFONE INC	9000	0642A	0	9000	8		
28	98414Y109	XFONE INC	9000	0642A	0	9000	9		
29	98414Y109	XFONE INC	9000	0642A	0	9000	10		
30	98414Y109	XFONE INC	9000	0642A	0	9000	11		
31	98414Y109	XFONE INC	9000	0642A	0	9000	12		
32	98414Y109	XFONE INC	9000	0642A	0	9000	13		
33	98414Y109	XFONE INC	9000	0642A	0	9000	14		
34	98414Y109	XFONE INC	8275	0642A	-725	8275	15		
35	98414Y109	XFONE INC	4275	0642A	-4000	4275	16		
33	98912M201	ZAP	27500	0642A	27500	27500	1		
34	98912M201	ZAP	97500	0642A	70000	97500	2		
35	98912M201	ZAP	127500	0642A	30000	127500	3		
36	98912M201	ZAP	187500	0642A	60000	187500	4		
37	98912M201	ZAP	231500	0642A	44000	231500	5		
38	98912M201	ZAP	246500	0642A	15000	246500	6		
39	98912M201	ZAP	256500	0642A	10000	256500	7		
40	98912M201	ZAP	266500	0642A	10000	266500	8		
41	98912M201	ZAP	276000	0642A	9500	276000	9		
42	98912M201	ZAP	286000	0642A	10000	286000	10		
43	98912M201	ZAP	186000	0642A	-100000	186000	11		
44	98912M201	ZAP	186000	0642A	0	186000	12		
45	98912M201	ZAP	115200	0642A	-70800	115200	13		
46	98912M201	ZAP	105200	0642A	-10000	105200	14		
3	01903Q108	ALLIED CAPITAL CORP	100	0647A	100	0	0		
4	01903Q108	ALLIED CAPITAL CORP	400	0647A	300	300	1		
5	01903Q108	ALLIED CAPITAL CORP	300	0647A	-100	200	2		
6	01903Q108	ALLIED CAPITAL CORP	600	0647A	300	500	3		
8	01903Q108	ALLIED CAPITAL CORP	100	0647A	100	100	1		
9	01903Q108	ALLIED CAPITAL CORP	100	0647A	0	100	2		
13	01903Q108	ALLIED CAPITAL CORP	87800	0647A	87800	87800	1		
14	01903Q108	ALLIED CAPITAL CORP	86500	0647A	-1300	86500	2		
15	01903Q108	ALLIED CAPITAL CORP	86400	0647A	-100	86400	3		
16	01903Q108	ALLIED CAPITAL CORP	85500	0647A	-900	85500	4		
17	01903Q108	ALLIED CAPITAL CORP	86500	0647A	1000	86500	5		
18	01903Q108	ALLIED CAPITAL CORP	86300	0647A	-200	86300	6		
19	01903Q108	ALLIED CAPITAL CORP	85600	0647A	-700	85600	7		
20	01903Q108	ALLIED CAPITAL CORP	86200	0647A	600	86200	8		
21	01903Q108	ALLIED CAPITAL CORP	36500	0647A	-49700	36500	9		
22	01903Q108	ALLIED CAPITAL CORP	36500	0647A	0	36500	10		
23	01903Q108	ALLIED CAPITAL CORP	36100	0647A	-400	36100	11		
24	01903Q108	ALLIED CAPITAL CORP	36500	0647A	400	36500	12		
25	01903Q108	ALLIED CAPITAL CORP	36300	0647A	-200	36300	13		
26	01903Q108	ALLIED CAPITAL CORP	36500	0647A	200	36500	14		
27	01903Q108	ALLIED CAPITAL CORP	36500	0647A	0	36500	15		
28	01903Q108	ALLIED CAPITAL CORP	27500	0647A	-9000	27500	16		
29	01903Q108	ALLIED CAPITAL CORP	14200	0647A	-13300	14200	17		
30	01903Q108	ALLIED CAPITAL CORP	14200	0647A	0	14200	18		
33	01903Q108	ALLIED CAPITAL CORP	400000	0647A	400000	400000	1		
34	01903Q108	ALLIED CAPITAL CORP	400000	0647A	0	400000	2		
35	01903Q108	ALLIED CAPITAL CORP	400000	0647A	0	400000	3		
36	01903Q108	ALLIED CAPITAL CORP	150000	0647A	-250000	150000	4		
37	01903Q108	ALLIED CAPITAL CORP	150000	0647A	0	150000	5		
38	01903Q108	ALLIED CAPITAL CORP	150000	0647A	0	150000	6		
39	01903Q108	ALLIED CAPITAL CORP	150000	0647A	0	150000	7		
30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	8870	0647A	8870	8870	1		
31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	8700	0647A	-170	8700	2		
32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161300	0647A	152600	161300	3		
33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	-53400	107900	4		
34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	5		
35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	6		
36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	7		
37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	8		
38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107900	0647A	0	107900	9		
39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	87600	0647A	-20300	87600	10		
40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	77000	0647A	-10600	77000	11		
41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	48400	0647A	-28600	48400	12		
42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	20300	0647A	-28100	20300	13		
43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	20300	0647A	0	20300	14		
44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	20300	0647A	0	20300	15		
45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	17300	0647A	-3000	17300	16		
46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	13100	0647A	-4200	13100	17		
52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	110100	110100	1		
53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	2		
54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	3		
55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	4		
56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	5		
57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	6		
58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	7		
59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	8		
60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110100	0647A	0	110100	9		
29	573083102	MARTHA STEWART LIV OMNIMED INC	4847	0647A	4847	4847	1		
30	573083102	MARTHA STEWART LIV OMNIMED INC	15500	0647A	10653	15500	2		
31	573083102	MARTHA STEWART LIV OMNIMED INC	42600	0647A	27100	42600	3		
32	573083102	MARTHA STEWART LIV OMNIMED INC	54800	0647A	12200	54800	4		
33	573083102	MARTHA STEWART LIV OMNIMED INC	242500	0647A	187700	242500	5		
34	573083102	MARTHA STEWART LIV OMNIMED INC	242500	0647A	0	242500	6		
35	573083102	MARTHA STEWART LIV OMNIMED INC	245900	0647A	3400	245900	7		
36	573083102	MARTHA STEWART LIV OMNIMED INC	248400	0647A	2500	248400	8		
37	573083102	MARTHA STEWART LIV OMNIMED INC	253400	0647A	5000	253400	9		
38	573083102	MARTHA STEWART LIV OMNIMED INC	245200	0647A	-8200	245200	10		
39	573083102	MARTHA STEWART LIV OMNIMED INC	201000	0647A	-44200	201000	11		
40	573083102	MARTHA STEWART LIV OMNIMED INC	201100	0647A	100	201100	12		
41	573083102	MARTHA STEWART LIV OMNIMED INC	182600	0647A	-18500	182600	13		
42	573083102	MARTHA STEWART LIV OMNIMED INC	56500	0647A	-126100	56500	14		
45	573083102	MARTHA STEWART LIV OMNIMED INC	500	0647A	500	500	1		
13	35710409	ANNALY MORTGAGE MANAGEMENT	482700	0647A	482700	482700	1		
14	35710409	ANNALY MORTGAGE MANAGEMENT	482700	0647A	0	482700	2		
15	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	-900	481800	3		
16	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	0	481800	4		
17	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	0	481800	5		
18	35710409	ANNALY MORTGAGE MANAGEMENT	479300	0647A	-2500	479300	6		
19	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	2500	481800	7		
20	35710409	ANNALY MORTGAGE MANAGEMENT	481800	0647A	0	481800	8		
21	35710409	ANNALY MORTGAGE MANAGEMENT	448900	0647A	-32900	448900	9		
22	35710409	ANNALY MORTGAGE MANAGEMENT	448900	0647A	0	448900	10		
23	35710409	ANNALY MORTGAGE MANAGEMENT	448900	0647A	0	448900	11		
24	35710409	ANNALY MORTGAGE MANAGEMENT	375000	0647A	-73900	375000	12		
25	35710409	ANNALY MORTGAGE MANAGEMENT	81000	0647A	-294000	81000	13		
26	35710409	ANNALY MORTGAGE MANAGEMENT	71000	0647A	-10000	71000	14		
27	35710409	ANNALY MORTGAGE MANAGEMENT	71000	0647A	0	71000	15		
33	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	300000	300000	1		
34	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	2		
35	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	3		
36	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	4		
37	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	5		
38	35710409	ANNALY MORTGAGE MANAGEMENT	293100	0647A	-6900	293100	6		
39	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	6900	300000	7		
40	35710409	ANNALY MORTGAGE MANAGEMENT	300000	0647A	0	300000	8		
41	35710409	ANNALY MORTGAGE MANAGEMENT	297300	0647A	-2700	297300	9		
42	35710409	ANNALY MORTGAGE MANAGEMENT	144381	0647A	-152919	144381	10		
33	795757103	SALTON INC	354600	0647A	354600	354600	1		
34	795757103	SALTON INC	354600	0647A	0	354600	2		
35	795757103	SALTON INC	354600	0647A	0	354600	3		
36	795757103	SALTON INC	310200	0647A	-44400	310200	4		
37	795757103	SALTON INC	292500	0647A	-17700	292500	5		
38	795757103	SALTON INC	275400	0647A	-17100	275400	6		
39	795757103	SALTON INC	271700	0647A	-3700	271700	7		
40	795757103	SALTON INC	155900	0647A	-115800	155900	8		
41	795757103	SALTON INC	126400	0647A	-29500	126400	9		
42	795757103	SALTON INC	126100	0647A	-300	126100	10		

20050310	SFP	Salton, Inc.	NYSE	Y	43	795757103	SALTON INC	101200	0647A	-24900	101200	11		
20050311	SFP	Salton, Inc.	NYSE	Y	44	795757103	SALTON INC	67700	0647A	-33500	67700	12		
20050314	SFP	Salton, Inc.	NYSE	Y	45	795757103	SALTON INC	50600	0647A	-17100	50600	13		
20050315	SFP	Salton, Inc.	NYSE	Y	46	795757103	SALTON INC	35600	0647A	-15000	35600	14		
20050112	TASR	TASER INTERNATIONAL INC	Q	Y	4	87651B104	TASER INTERNATIONAL INC	232500	0647A	232500	232500	1		
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	624600	0647A	624600	624600	1		
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	624600	0647A	0	624600	2		
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	454300	0647A	-170300	454300	3		
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	451400	0647A	-2900	451400	4		
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	453000	0647A	1600	453000	5		
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	450300	0647A	-2700	450300	6		
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	453500	0647A	3200	453500	7		
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	454300	0647A	800	454300	8		
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	400400	0647A	-53900	400400	9		
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	404300	0647A	3900	404300	10		
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	404300	0647A	0	404300	11		
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	374900	0647A	-29400	374900	12		
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	284500	0647A	-90400	284500	13		
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	284500	0647A	0	284500	14		
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	134500	0647A	-150000	134500	15		
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	422300	0647A	422300	422300	1		
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	422300	0647A	0	422300	2		
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	392800	0647A	-29500	392800	3		
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	367300	0647A	-25500	367300	4		
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	353500	0647A	-13800	353500	5		
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	354500	0647A	1000	354500	6		
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	356300	0647A	1800	356300	7		
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	356800	0647A	500	356800	8		
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	353600	0647A	-3200	353600	9		
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	226874	0647A	-126726	226874	10		
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	203574	0647A	-23300	203574	11		
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	153574	0647A	-50000	153574	12		
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	111974	0647A	-41600	111974	13		
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	111974	0647A	0	111974	14		
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	199974	0647A	199974	199974	1		
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	199674	0647A	-300	199674	2		
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	199974	0647A	300	199974	3		
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	194374	0647A	-5600	194374	4		
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	199974	0647A	5600	199974	5		
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	199974	0647A	0	199974	6		
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	199974	0647A	0	199974	7		
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	191774	0647A	-8200	191774	8		
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	192474	0647A	700	192474	9		
20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	23601	0671A	23601	0	0		
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	19901	0671A	-3700	0	0		
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	19901	0671A	0	0	0		
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	18801	0671A	-1100	0	0		
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	18301	0671A	-500	0	0		
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	17401	0671A	-900	0	0		
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	17148	0671A	-253	0	0		
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	17148	0671A	0	0	0		
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	17148	0671A	0	0	0		
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	17548	0671A	400	400	1		
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	17548	0671A	0	400	2		
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	17548	0671A	0	400	3		
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	6202	0671A	-11346	0	0		
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	4602	0671A	-1600	0	0		
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	4501	0671A	-101	0	0		
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	4501	0671A	0	0	0		
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	4501	0671A	0	0	0		
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	4501	0671A	0	0	0		
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	4501	0671A	0	0	0		
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	3601	0671A	-900	0	0		
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	3601	0671A	0	0	0		
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	3601	0671A	0	0	0		
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	1301	0671A	-2300	0	0		
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	2501	0671A	2501	2501	1		
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	2901	0671A	400	2901	2		
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	2601	0671A	-300	2601	3		
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	4501	0671A	1900	4501	4		
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	3234	0671A	-1267	3234	5		
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	3234	0671A	0	3234	6		
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	3234	0671A	0	3234	7		
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	3334	0671A	100	3334	8		
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	4334	0671A	1000	4334	9		
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	4334	0671A	0	4334	10		
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	3134	0671A	-1200	3134	11		
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	3116	0671A	-18	3116	12		
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	2816	0671A	-300	2816	13		
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	2716	0671A	-100	2716	14		
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	3784	0671A	1068	3784	15		
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	3262	0671A	-522	3262	16		
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	5601	0671A	2339	5601	17		
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	6101	0671A	500	6101	18		
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	5232	0671A	-869	5232	19		
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	4961	0671A	-271	4961	20		
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	7027	0671A	2066	7027	21		
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	7039	0671A	12	7039	22		
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	8977	0671A	1938	8977	23		
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	1124	0671A	-7853	1124	24		
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	1168	0671A	44	1168	25		
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	3144	0671A	1976	3144	26		
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	3200	0671A	56	3200	27		
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	3063	0671A	-137	3063	28		
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	3063	0671A	0	3063	29		
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	3063	0671A	0	3063	30		
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	4584	0671A	1521	4584	31		
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	4608	0671A	24	4608	32		
20050107	AGEN	ANTIGENICS INC. (DEL)	Q	Y	1	37032109	ANTIGENICS INC. (DEL)	78926	0671A	78926	0	0		
20050110	AGEN	ANTIGENICS INC. (DEL)	Q	Y	2	37032109	ANTIGENICS INC. (DEL)	139326	0671A	60400	0	0		
20050111	AGEN	ANTIGENICS INC. (DEL)	Q	Y	3	37032109	ANTIGENICS INC. (DEL)	298219	0671A	158893	0	0		
20050112	AGEN	ANTIGENICS INC. (DEL)	Q	Y	4	37032109	ANTIGENICS INC. (DEL)	315582	0671A	17363	17363	1		
20050113	AGEN	ANTIGENICS INC. (DEL)	Q	Y	5	37032109	ANTIGENICS INC. (DEL)	311330	0671A	-4252	13111	2		
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	312927	0671A	1597	14708	3		
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	334328	0671A	21401	36109	4		
20050119	AGEN	ANTIGENICS INC. (DEL)	Q	Y	8	37032109	ANTIGENICS INC. (DEL)	346622	0671A	12294	48403	5		
20050120	AGEN	ANTIGENICS INC. (DEL)	Q	Y	9	37032109	ANTIGENICS INC. (DEL)	351949	0671A	5327	53730	6		
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	346870	0671A	-5079	48651	7		
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	320759	0671A	-26111	22540	8		
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	363599	0671A	42840	65380	9		
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	348950	0671A	-16649	48731	10		
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	303374	0671A	-43576	5155	11		
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	302621	0671A	-753	4402	12		
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	308721	0671A	6100	10502	13		
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	325015	0671A	16294	26796	14		
20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	326288	0671A	1273	28069	15		
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	321646	0671A	-4642	23427	16		
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	309946	0671A	-11700	11727	17		
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	340255	0671A	30309	42036	18		
20050208	AGEN	ANTIGENICS INC. (DEL)	Q	Y	22	37032109	ANTIGENICS INC. (DEL)	362248	0671A	21993	64029	19		
20050209	AGEN	ANTIGENICS INC. (DEL)	Q	Y	23	37032109	ANTIGENICS INC. (DEL)	360848	0671A	-1400	62629	20		
20050210	AGEN	ANTIGENICS INC. (DEL)	Q	Y	24	37032109	ANTIGENICS INC. (DEL)	354267	0671A	-6581	56048	21		
20050211	AGEN	ANTIGENICS INC. (DEL)	Q	Y	25	37032109	ANTIGENICS INC. (DEL)	375071	0671A	20804	76852	22		
20050214	AGEN	ANTIGENICS INC. (DEL)	Q	Y	26	37032109	ANTIGENICS INC. (DEL)	392443	0671A	17372	94224	23		
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	384245	0671A	-8198	86026	24		
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	372707	0671A	-11538	74488	25		
20050217	AGEN	ANTIGENICS INC. (DEL)	Q	Y	29	37032109	ANTIGENICS INC. (DEL)	373764	0671A	1057	75545	26		
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	319862	0671A	-53902	21643	27		
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	306762	0671A	-13100	8543	28		
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	314062	0671A	7300	15843	29		
20050224	AGEN	ANTIGENICS INC. (DEL)	Q	Y	33	37032109	ANTIGENICS INC. (DEL)	162380	0671A	-151682	0	0		
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	149686	0671A	-12694	0	0		
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	145286	0671A	-4400	0	0		
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	131274	0671A	-14012	0	0		
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	134047	0671A	2773	2773	1		
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	75102	0671A	-58945	0	0		
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	96102	0671A	21000	21000	1		
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	136138	0671A	40036	61036	2		
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	144763	0671A	8625	69661	3		
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	124914	0671A	-19849	49812	4		
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	168784	0671A	43870	93682	5		

20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	221300	0671A	52516	146198	6
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	206510	0671A	-14790	131408	7
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	194318	0671A	-12192	119216	8
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	178340	0671A	-15978	103238	9
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	196671	0671A	18331	121569	10
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	200782	0671A	4111	125680	11
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	202227	0671A	1445	127125	12
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	187394	0671A	-14833	112292	13
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	38112	0671A	-149282	0	0
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	109274	0671A	71162	71162	1
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	112647	0671A	3373	74535	2
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	138376	0671A	25729	100264	3
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	139626	0671A	1250	101514	4
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	110376	0671A	-29250	72264	5
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	86523	0671A	-23853	48411	6
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	66443	0671A	-20080	28331	7
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	57974	0671A	-8469	19862	8
20050107	ALD	Allied Capital Corporation	NYSE	Y	1	01903Q108	ALLIED CAPITAL CORP	547401	0671A	547401	0	0
20050110	ALD	Allied Capital Corporation	NYSE	Y	2	01903Q108	ALLIED CAPITAL CORP	545801	0671A	-1600	0	0
20050111	ALD	Allied Capital Corporation	NYSE	Y	3	01903Q108	ALLIED CAPITAL CORP	549801	0671A	4000	0	0
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP	549801	0671A	0	0	0
20050113	ALD	Allied Capital Corporation	NYSE	Y	5	01903Q108	ALLIED CAPITAL CORP	549801	0671A	0	0	0
20050114	ALD	Allied Capital Corporation	NYSE	Y	6	01903Q108	ALLIED CAPITAL CORP	549801	0671A	0	0	0
20050118	ALD	Allied Capital Corporation	NYSE	Y	7	01903Q108	ALLIED CAPITAL CORP	549801	0671A	0	0	0
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP	553801	0671A	4000	4000	1
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP	555801	0671A	2000	6000	2
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP	561801	0671A	6000	12000	3
20050124	ALD	Allied Capital Corporation	NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP	564301	0671A	2500	14500	4
20050125	ALD	Allied Capital Corporation	NYSE	Y	12	01903Q108	ALLIED CAPITAL CORP	561171	0671A	-3130	11370	5
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP	364171	0671A	-197000	0	0
20050127	ALD	Allied Capital Corporation	NYSE	Y	14	01903Q108	ALLIED CAPITAL CORP	364171	0671A	0	0	0
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP	364361	0671A	190	190	1
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	2
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	3
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	4
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	5
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	6
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP	364361	0671A	0	190	7
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP	364561	0671A	200	390	8
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP	366661	0671A	2100	2490	9
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP	369661	0671A	3000	5490	10
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP	369661	0671A	0	5490	11
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	373661	0671A	4000	9490	12
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	376161	0671A	2500	11990	13
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	383661	0671A	7500	19490	14
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	383661	0671A	0	19490	15
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	383661	0671A	0	19490	16
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	395361	0671A	11700	31190	17
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	395361	0671A	0	31190	18
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	64861	0671A	-330500	0	0
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	64861	0671A	0	0	0
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	64861	0671A	0	0	0
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	68861	0671A	4000	4000	1
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	70861	0671A	2000	6000	2
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	70861	0671A	0	6000	3
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	68216	0671A	-2645	3355	4
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	91116	0671A	22900	26255	5
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	88014	0671A	-3102	23153	6
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	93014	0671A	5000	28153	7
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	84390	0671A	-8624	19529	8
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	86390	0671A	2000	21529	9
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	87390	0671A	1000	22529	10
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	93790	0671A	6400	28929	11
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	93790	0671A	0	28929	12
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	70790	0671A	-23000	5929	13
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	67590	0671A	-3200	2729	14
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	64290	0671A	-3300	0	0
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	65890	0671A	1600	1600	1
20050323	ALD	Allied Capital Corporation	NYSE	Y	52	01903Q108	ALLIED CAPITAL CORP	53290	0671A	-12600	0	0
20050324	ALD	Allied Capital Corporation	NYSE	Y	53	01903Q108	ALLIED CAPITAL CORP	37410	0671A	-15880	0	0
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP	38410	0671A	1000	1000	1
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP	38410	0671A	0	1000	2
20050330	ALD	Allied Capital Corporation	NYSE	Y	56	01903Q108	ALLIED CAPITAL CORP	44500	0671A	6090	7090	3
20050331	ALD	Allied Capital Corporation	NYSE	Y	57	01903Q108	ALLIED CAPITAL CORP	36500	0671A	-8000	0	0
20050401	ALD	Allied Capital Corporation	NYSE	Y	58	01903Q108	ALLIED CAPITAL CORP	11800	0671A	-24700	0	0
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP	8400	0671A	-3400	0	0
20050405	ALD	Allied Capital Corporation	NYSE	Y	60	01903Q108	ALLIED CAPITAL CORP	29900	0671A	21500	21500	1
20050107	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	1	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	19400	0	0
20050110	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	2	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050111	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	3	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050112	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	4	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050113	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	5	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050114	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	6	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050118	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	7	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050119	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	8	32683401	ANALYTICAL SURVEYS INC-NEW	19400	0671A	0	0	0
20050120	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	9	32683401	ANALYTICAL SURVEYS INC-NEW	1435	0671A	-17965	0	0
20050121	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	10	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	28000	28000	1
20050124	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	11	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	2
20050125	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	12	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	3
20050126	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	13	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	4
20050127	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	14	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	5
20050128	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	15	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	6
20050131	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	16	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	7
20050201	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	17	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	8
20050202	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	18	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	9
20050203	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	19	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	10
20050204	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	20	32683401	ANALYTICAL SURVEYS INC-NEW	29435	0671A	0	28000	11
20050207	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	21	32683401	ANALYTICAL SURVEYS INC-NEW	29935	0671A	500	28500	12
20050208	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	22	32683401	ANALYTICAL SURVEYS INC-NEW	23935	0671A	-6000	22500	13
20050209	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	23	32683401	ANALYTICAL SURVEYS INC-NEW	13035	0671A	-10900	11600	14
20050107	CALM	CAL-MAINE FOODS INC	Q	Y	1	128030202	CAL-MAINE FOODS INC	1221	0671A	1221	0	0
20050126	CALM	CAL-MAINE FOODS INC	Q	Y	13	128030202	CAL-MAINE FOODS INC	23826	0671A	23826	23826	1
20050127	CALM	CAL-MAINE FOODS INC	Q	Y	14	128030202	CAL-MAINE FOODS INC	22926	0671A	-900	22926	2
20050128	CALM	CAL-MAINE FOODS INC	Q	Y	15	128030202	CAL-MAINE FOODS INC	23026	0671A	100	23026	3
20050131	CALM	CAL-MAINE FOODS INC	Q	Y	16	128030202	CAL-MAINE FOODS INC	23026	0671A	0	23026	4
20050201	CALM	CAL-MAINE FOODS INC	Q	Y	17	128030202	CAL-MAINE FOODS INC	24626	0671A	1600	24626	5
20050202	CALM	CAL-MAINE FOODS INC	Q	Y	18	128030202	CAL-MAINE FOODS INC	26826	0671A	2200	26826	6
20050203	CALM	CAL-MAINE FOODS INC	Q	Y	19	128030202	CAL-MAINE FOODS INC	24357	0671A	-2469	24357	7
20050204	CALM	CAL-MAINE FOODS INC	Q	Y	20	128030202	CAL-MAINE FOODS INC	24957	0671A	600	24957	8
20050207	CALM	CAL-MAINE FOODS INC	Q	Y	21	128030202	CAL-MAINE FOODS INC	23957	0671A	-1000	23957	9
20050208	CALM	CAL-MAINE FOODS INC	Q	Y	22	128030202	CAL-MAINE FOODS INC	20822	0671A	-3135	20822	10
20050209	CALM	CAL-MAINE FOODS INC	Q	Y	23	128030202	CAL-MAINE FOODS INC	19622	0671A	-1200	19622	11
20050210	CALM	CAL-MAINE FOODS INC	Q	Y	24	128030202	CAL-MAINE FOODS INC	17622	0671A	-2000	17622	12
20050211	CALM	CAL-MAINE FOODS INC	Q	Y	25	128030202	CAL-MAINE FOODS INC	16000	0671A	-1622	16000	13
20050214	CALM	CAL-MAINE FOODS INC	Q	Y	26	128030202	CAL-MAINE FOODS INC	16000	0671A	0	16000	14
20050215	CALM	CAL-MAINE FOODS INC	Q	Y	27	128030202	CAL-MAINE FOODS INC	16000	0671A	0	16000	15
20050216	CALM	CAL-MAINE FOODS INC	Q	Y	28	128030202	CAL-MAINE FOODS INC	14000	0671A	-2000	14000	16
20050217	CALM	CAL-MAINE FOODS INC	Q	Y	29	128030202	CAL-MAINE FOODS INC	14000	0671A	0	14000	17
20050218	CALM	CAL-MAINE FOODS INC	Q	Y	30	128030202	CAL-MAINE FOODS INC	14239	0671A	239	14239	18
20050222	CALM	CAL-MAINE FOODS INC	Q	Y	31	128030202	CAL-MAINE FOODS INC	14239	0671A	0	14239	19
20050223	CALM	CAL-MAINE FOODS INC	Q	Y	32	128030202	CAL-MAINE FOODS INC	14239	0671A	0	14239	20
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	1114882	0671A	1114882	0	0
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	1100482	0671A	-14400	0	0
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	1096082	0671A	-4400	0	0
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	1108970	0671A	12888	12888	1
20050113	DAL	Delta Air Lines, Inc.	NYSE	Y	5	247361108	DELTA AIR LINES INC DEL	1114270	0671A	5300	18188	2
20050114	DAL	Delta Air Lines, Inc.	NYSE	Y	6	247361108	DELTA AIR LINES INC DEL	1100570	0671A	-13700	4488	3
20050118	DAL	Delta Air Lines, Inc.	NYSE	Y	7	247361108	DELTA AIR LINES INC DEL	1094706	0671A	-5864	0	0
20050119	DAL	Delta Air Lines, Inc.	NYSE	Y	8	247361108	DELTA AIR LINES INC DEL	1085281	0671A	-9425	0	0
20050120	DAL	Delta Air Lines, Inc.	NYSE	Y	9	247361108	DELTA AIR LINES INC DEL	1101021	0671A	15740	15740	1
20050121	DAL	Delta Air Lines, Inc.	NYSE	Y	10	247361108	DELTA AIR LINES INC DEL	1112914	0671A	11893	27633	2
20050124	DAL	Delta Air Lines, Inc.	NYSE	Y	11	247361108	DELTA AIR LINES INC DEL	1109000	0671A	-3914	23719	3
20050125	DAL	Delta Air Lines, Inc.	NYSE	Y	12	247361108	DELTA AIR LINES INC DEL	845068	0671A	-263932	0	0
20050126	DAL	Delta Air Lines, Inc.	NYSE	Y	13	247361108	DELTA AIR LINES INC DEL	492142	0671A	-352926	0	0
20050127	DAL	Delta Air Lines, Inc.	NYSE	Y	14	247361108	DELTA AIR LINES INC DEL	389542	0671A	-102600	0	0
20050128	DAL	Delta Air Lines, Inc.	NYSE	Y	15	247361108	DELTA AIR LINES INC DEL	434276	0671A	44734	44734	1
20050131	DAL	Delta Air Lines, Inc.	NYSE	Y	16	247361108	DELTA AIR LINES INC DEL	444470	0671A	10194	54928	2
20050201	DAL	Delta Air Lines, Inc.	NYSE	Y	17	247361108	DELTA AIR LINES INC DEL	448139	0671A	3669	58597	3
20050202	DAL	Delta Air Lines, Inc.	NYSE	Y	18	247361108	DELTA AIR LINES INC DEL	478562	0671A	30423	89020	4
20050203	DAL	Delta Air Lines, Inc.	NYSE	Y	19	247361108	DELTA AIR LINES INC DEL	503207	0671A	24645	113665	5
20050204	DAL	Delta Air Lines, Inc.	NYSE	Y	20	247361108	DELTA AIR LINES INC DEL	511899	0671A	8692	122357	6

20050207	DAL	Delta Air Lines, Inc.	NYSE	Y	21	247361108	DELTA AIR LINES INC DEL	534144	0671A	22245	144602	7
20050208	DAL	Delta Air Lines, Inc.	NYSE	Y	22	247361108	DELTA AIR LINES INC DEL	564433	0671A	30289	174891	8
20050209	DAL	Delta Air Lines, Inc.	NYSE	Y	23	247361108	DELTA AIR LINES INC DEL	576694	0671A	12261	187152	9
20050210	DAL	Delta Air Lines, Inc.	NYSE	Y	24	247361108	DELTA AIR LINES INC DEL	585258	0671A	8564	195716	10
20050211	DAL	Delta Air Lines, Inc.	NYSE	Y	25	247361108	DELTA AIR LINES INC DEL	594694	0671A	9436	205152	11
20050214	DAL	Delta Air Lines, Inc.	NYSE	Y	26	247361108	DELTA AIR LINES INC DEL	591226	0671A	-3468	201684	12
20050215	DAL	Delta Air Lines, Inc.	NYSE	Y	27	247361108	DELTA AIR LINES INC DEL	577131	0671A	-14095	187589	13
20050216	DAL	Delta Air Lines, Inc.	NYSE	Y	28	247361108	DELTA AIR LINES INC DEL	581031	0671A	3900	191489	14
20050217	DAL	Delta Air Lines, Inc.	NYSE	Y	29	247361108	DELTA AIR LINES INC DEL	581693	0671A	662	192151	15
20050218	DAL	Delta Air Lines, Inc.	NYSE	Y	30	247361108	DELTA AIR LINES INC DEL	587942	0671A	6249	198400	16
20050222	DAL	Delta Air Lines, Inc.	NYSE	Y	31	247361108	DELTA AIR LINES INC DEL	589541	0671A	1599	199999	17
20050223	DAL	Delta Air Lines, Inc.	NYSE	Y	32	247361108	DELTA AIR LINES INC DEL	587041	0671A	-2500	197499	18
20050224	DAL	Delta Air Lines, Inc.	NYSE	Y	33	247361108	DELTA AIR LINES INC DEL	618599	0671A	31558	229057	19
20050225	DAL	Delta Air Lines, Inc.	NYSE	Y	34	247361108	DELTA AIR LINES INC DEL	615299	0671A	-3300	225757	20
20050228	DAL	Delta Air Lines, Inc.	NYSE	Y	35	247361108	DELTA AIR LINES INC DEL	610699	0671A	-4600	221157	21
20050301	DAL	Delta Air Lines, Inc.	NYSE	Y	36	247361108	DELTA AIR LINES INC DEL	610702	0671A	3	221160	22
20050302	DAL	Delta Air Lines, Inc.	NYSE	Y	37	247361108	DELTA AIR LINES INC DEL	609983	0671A	-719	220441	23
20050303	DAL	Delta Air Lines, Inc.	NYSE	Y	38	247361108	DELTA AIR LINES INC DEL	604487	0671A	-5496	214945	24
20050304	DAL	Delta Air Lines, Inc.	NYSE	Y	39	247361108	DELTA AIR LINES INC DEL	603507	0671A	-980	213965	25
20050307	DAL	Delta Air Lines, Inc.	NYSE	Y	40	247361108	DELTA AIR LINES INC DEL	601929	0671A	-1578	212387	26
20050308	DAL	Delta Air Lines, Inc.	NYSE	Y	41	247361108	DELTA AIR LINES INC DEL	601241	0671A	-688	211699	27
20050309	DAL	Delta Air Lines, Inc.	NYSE	Y	42	247361108	DELTA AIR LINES INC DEL	604872	0671A	3631	215330	28
20050310	DAL	Delta Air Lines, Inc.	NYSE	Y	43	247361108	DELTA AIR LINES INC DEL	600873	0671A	-3999	211331	29
20050311	DAL	Delta Air Lines, Inc.	NYSE	Y	44	247361108	DELTA AIR LINES INC DEL	580867	0671A	-20006	191325	30
20050314	DAL	Delta Air Lines, Inc.	NYSE	Y	45	247361108	DELTA AIR LINES INC DEL	578447	0671A	-2420	188905	31
20050315	DAL	Delta Air Lines, Inc.	NYSE	Y	46	247361108	DELTA AIR LINES INC DEL	532277	0671A	-46170	142735	32
20050316	DAL	Delta Air Lines, Inc.	NYSE	Y	47	247361108	DELTA AIR LINES INC DEL	519911	0671A	-12366	130369	33
20050317	DAL	Delta Air Lines, Inc.	NYSE	Y	48	247361108	DELTA AIR LINES INC DEL	536203	0671A	16292	146661	34
20050318	DAL	Delta Air Lines, Inc.	NYSE	Y	49	247361108	DELTA AIR LINES INC DEL	537366	0671A	1163	147824	35
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	532332	0671A	-5034	142790	36
20050322	DAL	Delta Air Lines, Inc.	NYSE	Y	51	247361108	DELTA AIR LINES INC DEL	528635	0671A	-3697	139093	37
20050323	DAL	Delta Air Lines, Inc.	NYSE	Y	52	247361108	DELTA AIR LINES INC DEL	581926	0671A	53291	192384	38
20050324	DAL	Delta Air Lines, Inc.	NYSE	Y	53	247361108	DELTA AIR LINES INC DEL	583926	0671A	2000	194384	39
20050328	DAL	Delta Air Lines, Inc.	NYSE	Y	54	247361108	DELTA AIR LINES INC DEL	585426	0671A	1500	195884	40
20050329	DAL	Delta Air Lines, Inc.	NYSE	Y	55	247361108	DELTA AIR LINES INC DEL	585426	0671A	0	195884	41
20050330	DAL	Delta Air Lines, Inc.	NYSE	Y	56	247361108	DELTA AIR LINES INC DEL	585577	0671A	151	196035	42
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	585588	0671A	11	196046	43
20050401	DAL	Delta Air Lines, Inc.	NYSE	Y	58	247361108	DELTA AIR LINES INC DEL	584592	0671A	-996	195050	44
20050404	DAL	Delta Air Lines, Inc.	NYSE	Y	59	247361108	DELTA AIR LINES INC DEL	584621	0671A	29	195079	45
20050405	DAL	Delta Air Lines, Inc.	NYSE	Y	60	247361108	DELTA AIR LINES INC DEL	589667	0671A	5046	200125	46
20050107	GIVN	GIVEN IMAGING LTD	Q	Y	1	M52020100	GIVEN IMAGING LTD	239909	0671A	239909	0	0
20050110	GIVN	GIVEN IMAGING LTD	Q	Y	2	M52020100	GIVEN IMAGING LTD	239909	0671A	0	0	0
20050111	GIVN	GIVEN IMAGING LTD	Q	Y	3	M52020100	GIVEN IMAGING LTD	240000	0671A	91	0	0
20050112	GIVN	GIVEN IMAGING LTD	Q	Y	4	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050113	GIVN	GIVEN IMAGING LTD	Q	Y	5	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050114	GIVN	GIVEN IMAGING LTD	Q	Y	6	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050118	GIVN	GIVEN IMAGING LTD	Q	Y	7	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050119	GIVN	GIVEN IMAGING LTD	Q	Y	8	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050120	GIVN	GIVEN IMAGING LTD	Q	Y	9	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050121	GIVN	GIVEN IMAGING LTD	Q	Y	10	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050124	GIVN	GIVEN IMAGING LTD	Q	Y	11	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050125	GIVN	GIVEN IMAGING LTD	Q	Y	12	M52020100	GIVEN IMAGING LTD	240000	0671A	0	0	0
20050126	GIVN	GIVEN IMAGING LTD	Q	Y	13	M52020100	GIVEN IMAGING LTD	240200	0671A	200	200	1
20050127	GIVN	GIVEN IMAGING LTD	Q	Y	14	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	2
20050128	GIVN	GIVEN IMAGING LTD	Q	Y	15	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	3
20050131	GIVN	GIVEN IMAGING LTD	Q	Y	16	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	4
20050201	GIVN	GIVEN IMAGING LTD	Q	Y	17	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	5
20050202	GIVN	GIVEN IMAGING LTD	Q	Y	18	M52020100	GIVEN IMAGING LTD	240200	0671A	0	200	6
20050203	GIVN	GIVEN IMAGING LTD	Q	Y	19	M52020100	GIVEN IMAGING LTD	140200	0671A	-100000	0	0
20050204	GIVN	GIVEN IMAGING LTD	Q	Y	20	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050207	GIVN	GIVEN IMAGING LTD	Q	Y	21	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050208	GIVN	GIVEN IMAGING LTD	Q	Y	22	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050209	GIVN	GIVEN IMAGING LTD	Q	Y	23	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050210	GIVN	GIVEN IMAGING LTD	Q	Y	24	M52020100	GIVEN IMAGING LTD	140200	0671A	0	0	0
20050211	GIVN	GIVEN IMAGING LTD	Q	Y	25	M52020100	GIVEN IMAGING LTD	140000	0671A	-200	0	0
20050214	GIVN	GIVEN IMAGING LTD	Q	Y	26	M52020100	GIVEN IMAGING LTD	137300	0671A	-2700	0	0
20050215	GIVN	GIVEN IMAGING LTD	Q	Y	27	M52020100	GIVEN IMAGING LTD	137300	0671A	0	0	0
20050216	GIVN	GIVEN IMAGING LTD	Q	Y	28	M52020100	GIVEN IMAGING LTD	137300	0671A	0	0	0
20050217	GIVN	GIVEN IMAGING LTD	Q	Y	29	M52020100	GIVEN IMAGING LTD	136800	0671A	-500	0	0
20050218	GIVN	GIVEN IMAGING LTD	Q	Y	30	M52020100	GIVEN IMAGING LTD	136800	0671A	0	0	0
20050222	GIVN	GIVEN IMAGING LTD	Q	Y	31	M52020100	GIVEN IMAGING LTD	136800	0671A	0	0	0
20050223	GIVN	GIVEN IMAGING LTD	Q	Y	32	M52020100	GIVEN IMAGING LTD	136800	0671A	0	0	0
20050224	GIVN	GIVEN IMAGING LTD	Q	Y	33	M52020100	GIVEN IMAGING LTD	39600	0671A	-97200	0	0
20050225	GIVN	GIVEN IMAGING LTD	Q	Y	34	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050228	GIVN	GIVEN IMAGING LTD	Q	Y	35	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050301	GIVN	GIVEN IMAGING LTD	Q	Y	36	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050302	GIVN	GIVEN IMAGING LTD	Q	Y	37	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050303	GIVN	GIVEN IMAGING LTD	Q	Y	38	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050304	GIVN	GIVEN IMAGING LTD	Q	Y	39	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050307	GIVN	GIVEN IMAGING LTD	Q	Y	40	M52020100	GIVEN IMAGING LTD	39600	0671A	0	0	0
20050308	GIVN	GIVEN IMAGING LTD	Q	Y	41	M52020100	GIVEN IMAGING LTD	39700	0671A	100	100	1
20050309	GIVN	GIVEN IMAGING LTD	Q	Y	42	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	2
20050310	GIVN	GIVEN IMAGING LTD	Q	Y	43	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	3
20050311	GIVN	GIVEN IMAGING LTD	Q	Y	44	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	4
20050314	GIVN	GIVEN IMAGING LTD	Q	Y	45	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	5
20050315	GIVN	GIVEN IMAGING LTD	Q	Y	46	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	6
20050316	GIVN	GIVEN IMAGING LTD	Q	Y	47	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	7
20050317	GIVN	GIVEN IMAGING LTD	Q	Y	48	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	8
20050318	GIVN	GIVEN IMAGING LTD	Q	Y	49	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	9
20050321	GIVN	GIVEN IMAGING LTD	Q	Y	50	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	10
20050322	GIVN	GIVEN IMAGING LTD	Q	Y	51	M52020100	GIVEN IMAGING LTD	39700	0671A	0	100	11
20050323	GIVN	GIVEN IMAGING LTD	Q	Y	52	M52020100	GIVEN IMAGING LTD	40000	0671A	300	400	12
20050324	GIVN	GIVEN IMAGING LTD	Q	Y	53	M52020100	GIVEN IMAGING LTD	40000	0671A	0	400	13
20050328	GIVN	GIVEN IMAGING LTD	Q	Y	54	M52020100	GIVEN IMAGING LTD	40000	0671A	0	400	14
20050329	GIVN	GIVEN IMAGING LTD	Q	Y	55	M52020100	GIVEN IMAGING LTD	40000	0671A	0	400	15
20050330	GIVN	GIVEN IMAGING LTD	Q	Y	56	M52020100	GIVEN IMAGING LTD	40000	0671A	0	400	16
20050331	GIVN	GIVEN IMAGING LTD	Q	Y	57	M52020100	GIVEN IMAGING LTD	39000	0671A	-1000	0	0
20050401	GIVN	GIVEN IMAGING LTD	Q	Y	58	M52020100	GIVEN IMAGING LTD	39800	0671A	800	800	1
20050404	GIVN	GIVEN IMAGING LTD	Q	Y	59	M52020100	GIVEN IMAGING LTD	39800	0671A	0	800	2
20050405	GIVN	GIVEN IMAGING LTD	Q	Y	60	M52020100	GIVEN IMAGING LTD	39800	0671A	0	800	3
20050111	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	3	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24100	0671A	24100	0	0
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	25658	0671A	1558	1558	1
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	60071	0671A	34413	35971	2
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	46271	0671A	-13800	22171	3
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	49771	0671A	3500	25671	4
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	74325	0671A	24554	50225	5
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	80325	0671A	6000	56225	6
20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	88725	0671A	8400	64625	7
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	84125	0671A	-4600	60025	8
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	87725	0671A	3600	63625	9
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	88052	0671A	327	63952	10
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	91052	0671A	3000	66952	11
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	99952	0671A	8900	75852	12
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	103652	0671A	3700	79552	13
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	117352	0671A	13700	93252	14
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	118152	0671A	800	94052	15
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	122852	0671A	4700	98752	16
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	123552	0671A	700	99452	17
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	136848	0671A	13296	112748	18
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	141918	0671A	5070	117818	19
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	142318	0671A	400	118218	20
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146318	0671A	4000	122218	21
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146618	0671A	300	122518	22
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146175	0671A	-443	122075	23
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	146175	0671A	0	122075	24
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	134775	0671A	-11400	110675	25
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	139154	0671A	4379	115054	26
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	143654	0671A	4500	119554	27
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	158054	0671A	14400	133954	28
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	145254	0671A	-12800	121154	29
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	118354	0671A	-26900	94254	30
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	116054	0671A	-2300	91954	31
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	111554	0671A	-4500	87454	32
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	112554	0671A	1000	88454	33
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	114554	0671A	2000	90454	34
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	110971	0671A	-3583	86871	35
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	111171	0671A	200	87071	36
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	111771	0671A	600	87671	37
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	114791	0671A	3020	90691	38
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	114791	0671A	0	90691	39
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	114791	0671A	0	90691	40

20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	113991	0671A	-800	89891	41
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	113991	0671A	0	89891	42
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	109291	0671A	-4700	85191	43
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	108291	0671A	-1000	84191	44
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	103491	0671A	-4800	79391	45
20050318	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	49	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107491	0671A	4000	83391	46
20050321	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	50	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	107491	0671A	0	83391	47
20050322	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	51	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	103491	0671A	-4000	79391	48
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	17037	0671A	-86454	0	0
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	18537	0671A	1500	1500	1
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	19937	0671A	1400	2900	2
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	18537	0671A	-1400	1500	3
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	19537	0671A	1000	2500	4
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24937	0671A	5400	7900	5
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	24137	0671A	-800	7100	6
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	30837	0671A	6700	13800	7
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31437	0671A	600	14400	8
20050107	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	1	456788108	INFOSYS TECHNOLOGIES LTD ADS	5685	0671A	5685	0	0
20050110	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	2	456788108	INFOSYS TECHNOLOGIES LTD ADS	9765	0671A	4080	0	0
20050111	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	3	456788108	INFOSYS TECHNOLOGIES LTD ADS	10365	0671A	600	0	0
20050112	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	4	456788108	INFOSYS TECHNOLOGIES LTD ADS	10365	0671A	0	0	0
20050113	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	5	456788108	INFOSYS TECHNOLOGIES LTD ADS	10365	0671A	0	0	0
20050114	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	6	456788108	INFOSYS TECHNOLOGIES LTD ADS	8765	0671A	-1600	0	0
20050118	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	7	456788108	INFOSYS TECHNOLOGIES LTD ADS	8765	0671A	0	0	0
20050119	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	8	456788108	INFOSYS TECHNOLOGIES LTD ADS	8765	0671A	0	0	0
20050120	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	9	456788108	INFOSYS TECHNOLOGIES LTD ADS	8565	0671A	-200	0	0
20050121	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	10	456788108	INFOSYS TECHNOLOGIES LTD ADS	5465	0671A	-3100	0	0
20050124	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	11	456788108	INFOSYS TECHNOLOGIES LTD ADS	5965	0671A	500	500	1
20050125	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	12	456788108	INFOSYS TECHNOLOGIES LTD ADS	5665	0671A	-300	200	2
20050126	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	13	456788108	INFOSYS TECHNOLOGIES LTD ADS	25765	0671A	20100	20300	3
20050127	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	14	456788108	INFOSYS TECHNOLOGIES LTD ADS	22765	0671A	-3000	17300	4
20050128	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	15	456788108	INFOSYS TECHNOLOGIES LTD ADS	27055	0671A	4290	21590	5
20050131	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	16	456788108	INFOSYS TECHNOLOGIES LTD ADS	28185	0671A	1130	22720	6
20050201	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	17	456788108	INFOSYS TECHNOLOGIES LTD ADS	23885	0671A	-4300	18420	7
20050202	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	18	456788108	INFOSYS TECHNOLOGIES LTD ADS	24285	0671A	400	18820	8
20050203	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	19	456788108	INFOSYS TECHNOLOGIES LTD ADS	25085	0671A	800	19620	9
20050204	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	20	456788108	INFOSYS TECHNOLOGIES LTD ADS	26385	0671A	1300	20920	10
20050207	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	21	456788108	INFOSYS TECHNOLOGIES LTD ADS	24285	0671A	-2100	18820	11
20050208	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	22	456788108	INFOSYS TECHNOLOGIES LTD ADS	24535	0671A	250	19070	12
20050209	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	23	456788108	INFOSYS TECHNOLOGIES LTD ADS	28935	0671A	4400	23470	13
20050210	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	24	456788108	INFOSYS TECHNOLOGIES LTD ADS	26310	0671A	-2625	20845	14
20050211	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	25	456788108	INFOSYS TECHNOLOGIES LTD ADS	14310	0671A	-12000	8845	15
20050214	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	26	456788108	INFOSYS TECHNOLOGIES LTD ADS	13210	0671A	-1100	7745	16
20050215	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	27	456788108	INFOSYS TECHNOLOGIES LTD ADS	15310	0671A	2100	9845	17
20050216	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	28	456788108	INFOSYS TECHNOLOGIES LTD ADS	13310	0671A	-2000	7845	18
20050217	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	29	456788108	INFOSYS TECHNOLOGIES LTD ADS	12710	0671A	-600	7245	19
20050218	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	30	456788108	INFOSYS TECHNOLOGIES LTD ADS	10649	0671A	-2061	5184	20
20050222	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	31	456788108	INFOSYS TECHNOLOGIES LTD ADS	10649	0671A	0	5184	21
20050223	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	32	456788108	INFOSYS TECHNOLOGIES LTD ADS	19764	0671A	9115	14299	22
20050304	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	39	456788108	INFOSYS TECHNOLOGIES LTD ADS	5840	0671A	5840	5840	1
20050307	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	40	456788108	INFOSYS TECHNOLOGIES LTD ADS	6840	0671A	1000	6840	2
20050308	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	41	456788108	INFOSYS TECHNOLOGIES LTD ADS	6840	0671A	0	6840	3
20050309	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	42	456788108	INFOSYS TECHNOLOGIES LTD ADS	6240	0671A	-600	6240	4
20050310	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	43	456788108	INFOSYS TECHNOLOGIES LTD ADS	6240	0671A	0	6240	5
20050311	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	44	456788108	INFOSYS TECHNOLOGIES LTD ADS	7040	0671A	800	7040	6
20050126	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	13	501014104	KRISPY KREME DOUGHNUTS INC	33618	0671A	33618	33618	1
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	33618	0671A	0	33618	2
20050128	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	15	501014104	KRISPY KREME DOUGHNUTS INC	33618	0671A	0	33618	3
20050131	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	16	501014104	KRISPY KREME DOUGHNUTS INC	73618	0671A	40000	73618	4
20050201	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	17	501014104	KRISPY KREME DOUGHNUTS INC	73618	0671A	0	73618	5
20050202	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	18	501014104	KRISPY KREME DOUGHNUTS INC	73618	0671A	0	73618	6
20050203	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	19	501014104	KRISPY KREME DOUGHNUTS INC	73618	0671A	0	73618	7
20050204	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	20	501014104	KRISPY KREME DOUGHNUTS INC	75518	0671A	1900	75518	8
20050207	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	21	501014104	KRISPY KREME DOUGHNUTS INC	73518	0671A	-2000	73518	9
20050208	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	22	501014104	KRISPY KREME DOUGHNUTS INC	73518	0671A	0	73518	10
20050209	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	23	501014104	KRISPY KREME DOUGHNUTS INC	73398	0671A	-120	73398	11
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	76798	0671A	3400	76798	12
20050211	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	25	501014104	KRISPY KREME DOUGHNUTS INC	75198	0671A	-1600	75198	13
20050214	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	26	501014104	KRISPY KREME DOUGHNUTS INC	77098	0671A	1900	77098	14
20050215	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	27	501014104	KRISPY KREME DOUGHNUTS INC	75998	0671A	-1100	75998	15
20050216	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	28	501014104	KRISPY KREME DOUGHNUTS INC	76998	0671A	1000	76998	16
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	72498	0671A	-4500	72498	17
20050218	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	30	501014104	KRISPY KREME DOUGHNUTS INC	72998	0671A	500	72998	18
20050222	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	31	501014104	KRISPY KREME DOUGHNUTS INC	70298	0671A	-2700	70298	19
20050223	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	32	501014104	KRISPY KREME DOUGHNUTS INC	69298	0671A	-1000	69298	20
20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	10998	0671A	-58300	10998	21
20050225	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	34	501014104	KRISPY KREME DOUGHNUTS INC	8498	0671A	-2500	8498	22
20050228	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	35	501014104	KRISPY KREME DOUGHNUTS INC	8798	0671A	300	8798	23
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	10198	0671A	1400	10198	24
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	6198	0671A	-4000	6198	25
20050303	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	38	501014104	KRISPY KREME DOUGHNUTS INC	7798	0671A	1600	7798	26
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	5998	0671A	-1800	5998	27
20050307	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	40	501014104	KRISPY KREME DOUGHNUTS INC	8598	0671A	2600	8598	28
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	16498	0671A	7900	16498	29
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	13700	0671A	-2798	13700	30
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	13700	0671A	0	13700	31
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	18500	0671A	4800	18500	32
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	18400	0671A	-100	18400	33
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	20200	0671A	1800	20200	34
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	20200	0671A	0	20200	35
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	43000	0671A	22800	43000	36
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	44800	0671A	1800	44800	37
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	49700	0671A	4900	49700	38
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	49700	0671A	0	49700	39
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	49700	0671A	0	49700	40
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	52000	0671A	2300	52000	41
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	51800	0671A	-200	51800	42
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	57200	0671A	5400	57200	43
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	57200	0671A	0	57200	44
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	56300	0671A	-900	56300	45
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	58800	0671A	2500	58800	46
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	18800	0671A	-40000	18800	47
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	11500	0671A	-7300	11500	48
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	5350	0671A	5350	0	0
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	10006	0671A	4656	0	0
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	8490	0671A	8490	8490	1
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	68815	0671A	60325	68815	2
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	67935	0671A	-880	67935	3
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	59035	0671A	-8900	59035	4
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	62432	0671A	3397	62432	5
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	74632	0671A	12200	74632	6
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	64222	0671A	-10410	64222	7
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	25235	0671A	25235	25235	1
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	182091	0671A	156856	182091	2
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	116291	0671A	-65800	116291	3
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	116191	0671A	-100	116191	4
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	93491	0671A	-22700	93491	5
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	113278	0671A	19787	113278	6
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	124368	0671A	11090	124368	7
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	124068	0671A	-300	124068	8
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	98962	0671A	-25106	98962	9
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	116362	0671A	17400	116362	10
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	108733	0671A	-7629	108733	11
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	241533	0671A	132800	241533	12
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	261633	0671A	20100	261633	13
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	246553	0671A	-15080	246553	14
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	122278	0671A	-124275	122278	15
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	183978	0671A	61700	183978	16
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	152278	0671A	-31700	152278	17
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	167478	0671A	15200	167478	18
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	162078	0671A	-5400	162078	19
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	180078	0671A	18000	180078	20
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	235324	0671A	55246	235324	21
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	320944	0671A	85620	320944	22
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	311554	0671A	-9390	311554	23
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	342354	0671A	30800	342354	24
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	169254	0671A	-173100	169254	25
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	170704	0671A	1450	170704	26
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	208844	0671A	38140	208844	27
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	199744	0671A	-9100	199744	28
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	228159	0671A	28415	228159	29

20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	395834	0671A	167675	395834	30
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	308211	0671A	-87623	308211	31
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	243611	0671A	-64600	243611	32
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	299134	0671A	55523	299134	33
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	292234	0671A	-6900	292234	34
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	296134	0671A	3900	296134	35
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	274334	0671A	-21800	274334	36
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	258234	0671A	-16100	258234	37
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	240534	0671A	-17700	240534	38
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	224434	0671A	-16100	224434	39
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	170818	0671A	-53616	170818	40
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	176918	0671A	6100	176918	41
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	175918	0671A	-1000	175918	42
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	181995	0671A	6077	181995	43
20050329	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	55	573083102	MARTHA STEWART LIV OMNIMED INC	166395	0671A	-15600	166395	44
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	167995	0671A	1600	167995	45
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	130645	0671A	-37350	130645	46
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	136245	0671A	5600	136245	47
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	139945	0671A	3700	139945	48
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	162545	0671A	22600	162545	49
20050228	MVOG	MAVERICK OIL AND GAS INC	U	Y	9	57774W103	MAVERICK OIL AND GAS INC	6000	0671A	6000	6000	1
20050301	MVOG	MAVERICK OIL AND GAS INC	U	Y	10	57774W103	MAVERICK OIL AND GAS INC	10000	0671A	4000	10000	2
20050302	MVOG	MAVERICK OIL AND GAS INC	U	Y	11	57774W103	MAVERICK OIL AND GAS INC	16000	0671A	6000	16000	3
20050303	MVOG	MAVERICK OIL AND GAS INC	U	Y	12	57774W103	MAVERICK OIL AND GAS INC	21000	0671A	5000	21000	4
20050304	MVOG	MAVERICK OIL AND GAS INC	U	Y	13	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	4000	25000	5
20050307	MVOG	MAVERICK OIL AND GAS INC	U	Y	14	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	6
20050308	MVOG	MAVERICK OIL AND GAS INC	U	Y	15	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	7
20050309	MVOG	MAVERICK OIL AND GAS INC	U	Y	16	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	8
20050310	MVOG	MAVERICK OIL AND GAS INC	U	Y	17	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	9
20050311	MVOG	MAVERICK OIL AND GAS INC	U	Y	18	57774W103	MAVERICK OIL AND GAS INC	25000	0671A	0	25000	10
20050314	MVOG	MAVERICK OIL AND GAS INC	U	Y	19	57774W103	MAVERICK OIL AND GAS INC	10000	0671A	-15000	10000	11
20050315	MVOG	MAVERICK OIL AND GAS INC	U	Y	20	57774W103	MAVERICK OIL AND GAS INC	10000	0671A	0	10000	12
20050316	MVOG	MAVERICK OIL AND GAS INC	U	Y	21	57774W103	MAVERICK OIL AND GAS INC	8500	0671A	-1500	8500	13
20050317	MVOG	MAVERICK OIL AND GAS INC	U	Y	22	57774W103	MAVERICK OIL AND GAS INC	8500	0671A	0	8500	14
20050318	MVOG	MAVERICK OIL AND GAS INC	U	Y	23	57774W103	MAVERICK OIL AND GAS INC	8500	0671A	0	8500	15
20050113	NFI	NovaStar Financial, Inc.	NYSE	Y	5	669947400	NOVASTAR FINANCIAL INC	9258	0671A	9258	9258	1
20050118	NFI	NovaStar Financial, Inc.	NYSE	Y	7	669947400	NOVASTAR FINANCIAL INC	5852	0671A	5852	5852	1
20050119	NFI	NovaStar Financial, Inc.	NYSE	Y	8	669947400	NOVASTAR FINANCIAL INC	3816	0671A	-2036	3816	2
20050125	NFI	NovaStar Financial, Inc.	NYSE	Y	12	669947400	NOVASTAR FINANCIAL INC	5158	0671A	5158	5158	1
20050126	NFI	NovaStar Financial, Inc.	NYSE	Y	13	669947400	NOVASTAR FINANCIAL INC	110717	0671A	105559	110717	2
20050127	NFI	NovaStar Financial, Inc.	NYSE	Y	14	669947400	NOVASTAR FINANCIAL INC	106568	0671A	-4149	106568	3
20050128	NFI	NovaStar Financial, Inc.	NYSE	Y	15	669947400	NOVASTAR FINANCIAL INC	80665	0671A	-25903	80665	4
20050131	NFI	NovaStar Financial, Inc.	NYSE	Y	16	669947400	NOVASTAR FINANCIAL INC	101810	0671A	21145	101810	5
20050201	NFI	NovaStar Financial, Inc.	NYSE	Y	17	669947400	NOVASTAR FINANCIAL INC	110591	0671A	8781	110591	6
20050202	NFI	NovaStar Financial, Inc.	NYSE	Y	18	669947400	NOVASTAR FINANCIAL INC	102239	0671A	-8352	102239	7
20050203	NFI	NovaStar Financial, Inc.	NYSE	Y	19	669947400	NOVASTAR FINANCIAL INC	111470	0671A	9231	111470	8
20050204	NFI	NovaStar Financial, Inc.	NYSE	Y	20	669947400	NOVASTAR FINANCIAL INC	114425	0671A	2955	114425	9
20050207	NFI	NovaStar Financial, Inc.	NYSE	Y	21	669947400	NOVASTAR FINANCIAL INC	121836	0671A	7411	121836	10
20050208	NFI	NovaStar Financial, Inc.	NYSE	Y	22	669947400	NOVASTAR FINANCIAL INC	126706	0671A	4870	126706	11
20050209	NFI	NovaStar Financial, Inc.	NYSE	Y	23	669947400	NOVASTAR FINANCIAL INC	116070	0671A	-10636	116070	12
20050210	NFI	NovaStar Financial, Inc.	NYSE	Y	24	669947400	NOVASTAR FINANCIAL INC	126153	0671A	10083	126153	13
20050211	NFI	NovaStar Financial, Inc.	NYSE	Y	25	669947400	NOVASTAR FINANCIAL INC	138987	0671A	12834	138987	14
20050214	NFI	NovaStar Financial, Inc.	NYSE	Y	26	669947400	NOVASTAR FINANCIAL INC	113350	0671A	-25637	113350	15
20050215	NFI	NovaStar Financial, Inc.	NYSE	Y	27	669947400	NOVASTAR FINANCIAL INC	126496	0671A	13146	126496	16
20050216	NFI	NovaStar Financial, Inc.	NYSE	Y	28	669947400	NOVASTAR FINANCIAL INC	74296	0671A	-52200	74296	17
20050217	NFI	NovaStar Financial, Inc.	NYSE	Y	29	669947400	NOVASTAR FINANCIAL INC	130856	0671A	56560	130856	18
20050218	NFI	NovaStar Financial, Inc.	NYSE	Y	30	669947400	NOVASTAR FINANCIAL INC	114795	0671A	-16061	114795	19
20050222	NFI	NovaStar Financial, Inc.	NYSE	Y	31	669947400	NOVASTAR FINANCIAL INC	114209	0671A	-586	114209	20
20050223	NFI	NovaStar Financial, Inc.	NYSE	Y	32	669947400	NOVASTAR FINANCIAL INC	80645	0671A	-33564	80645	21
20050224	NFI	NovaStar Financial, Inc.	NYSE	Y	33	669947400	NOVASTAR FINANCIAL INC	206083	0671A	125438	206083	22
20050225	NFI	NovaStar Financial, Inc.	NYSE	Y	34	669947400	NOVASTAR FINANCIAL INC	192575	0671A	-13508	192575	23
20050228	NFI	NovaStar Financial, Inc.	NYSE	Y	35	669947400	NOVASTAR FINANCIAL INC	190602	0671A	-1973	190602	24
20050301	NFI	NovaStar Financial, Inc.	NYSE	Y	36	669947400	NOVASTAR FINANCIAL INC	190924	0671A	322	190924	25
20050302	NFI	NovaStar Financial, Inc.	NYSE	Y	37	669947400	NOVASTAR FINANCIAL INC	199390	0671A	8466	199390	26
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	214138	0671A	14748	214138	27
20050304	NFI	NovaStar Financial, Inc.	NYSE	Y	39	669947400	NOVASTAR FINANCIAL INC	217176	0671A	3038	217176	28
20050307	NFI	NovaStar Financial, Inc.	NYSE	Y	40	669947400	NOVASTAR FINANCIAL INC	225512	0671A	8336	225512	29
20050308	NFI	NovaStar Financial, Inc.	NYSE	Y	41	669947400	NOVASTAR FINANCIAL INC	225810	0671A	298	225810	30
20050309	NFI	NovaStar Financial, Inc.	NYSE	Y	42	669947400	NOVASTAR FINANCIAL INC	225889	0671A	79	225889	31
20050310	NFI	NovaStar Financial, Inc.	NYSE	Y	43	669947400	NOVASTAR FINANCIAL INC	227302	0671A	1413	227302	32
20050311	NFI	NovaStar Financial, Inc.	NYSE	Y	44	669947400	NOVASTAR FINANCIAL INC	272230	0671A	44928	272230	33
20050314	NFI	NovaStar Financial, Inc.	NYSE	Y	45	669947400	NOVASTAR FINANCIAL INC	245314	0671A	-26916	245314	34
20050315	NFI	NovaStar Financial, Inc.	NYSE	Y	46	669947400	NOVASTAR FINANCIAL INC	240651	0671A	-4663	240651	35
20050316	NFI	NovaStar Financial, Inc.	NYSE	Y	47	669947400	NOVASTAR FINANCIAL INC	229148	0671A	-11503	229148	36
20050317	NFI	NovaStar Financial, Inc.	NYSE	Y	48	669947400	NOVASTAR FINANCIAL INC	214400	0671A	-14748	214400	37
20050318	NFI	NovaStar Financial, Inc.	NYSE	Y	49	669947400	NOVASTAR FINANCIAL INC	214196	0671A	-204	214196	38
20050321	NFI	NovaStar Financial, Inc.	NYSE	Y	50	669947400	NOVASTAR FINANCIAL INC	196011	0671A	-18185	196011	39
20050322	NFI	NovaStar Financial, Inc.	NYSE	Y	51	669947400	NOVASTAR FINANCIAL INC	207350	0671A	11339	207350	40
20050324	NFI	NovaStar Financial, Inc.	NYSE	Y	53	669947400	NOVASTAR FINANCIAL INC	22504	0671A	22504	22504	1
20050328	NFI	NovaStar Financial, Inc.	NYSE	Y	54	669947400	NOVASTAR FINANCIAL INC	27824	0671A	5320	27824	2
20050329	NFI	NovaStar Financial, Inc.	NYSE	Y	55	669947400	NOVASTAR FINANCIAL INC	39142	0671A	11318	39142	3
20050330	NFI	NovaStar Financial, Inc.	NYSE	Y	56	669947400	NOVASTAR FINANCIAL INC	54769	0671A	15627	54769	4
20050331	NFI	NovaStar Financial, Inc.	NYSE	Y	57	669947400	NOVASTAR FINANCIAL INC	59969	0671A	5200	59969	5
20050401	NFI	NovaStar Financial, Inc.	NYSE	Y	58	669947400	NOVASTAR FINANCIAL INC	63269	0671A	3300	63269	6
20050404	NFI	NovaStar Financial, Inc.	NYSE	Y	59	669947400	NOVASTAR FINANCIAL INC	66569	0671A	3300	66569	7
20050405	NFI	NovaStar Financial, Inc.	NYSE	Y	60	669947400	NOVASTAR FINANCIAL INC	73419	0671A	6850	73419	8
20050107	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	1	666135108	NORTHFIELD LABORATORIES INC	34663	0671A	34663	0	0
20050110	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	2	666135108	NORTHFIELD LABORATORIES INC	39463	0671A	4800	0	0
20050111	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	3	666135108	NORTHFIELD LABORATORIES INC	39251	0671A	-212	0	0
20050112	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	4	666135108	NORTHFIELD LABORATORIES INC	38641	0671A	-610	0	0
20050113	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	5	666135108	NORTHFIELD LABORATORIES INC	52941	0671A	14300	14300	1
20050114	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	6	666135108	NORTHFIELD LABORATORIES INC	54241	0671A	1300	15600	2
20050118	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	7	666135108	NORTHFIELD LABORATORIES INC	60327	0671A	6086	21686	3
20050119	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	8	666135108	NORTHFIELD LABORATORIES INC	66147	0671A	5820	27506	4
20050120	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	9	666135108	NORTHFIELD LABORATORIES INC	69147	0671A	3000	30506	5
20050121	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	10	666135108	NORTHFIELD LABORATORIES INC	67447	0671A	-1700	28806	6
20050124	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	11	666135108	NORTHFIELD LABORATORIES INC	69947	0671A	2500	31306	7
20050125	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	12	666135108	NORTHFIELD LABORATORIES INC	72977	0671A	3030	34336	8
20050126	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	13	666135108	NORTHFIELD LABORATORIES INC	58236	0671A	-14741	19595	9
20050127	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	14	666135108	NORTHFIELD LABORATORIES INC	58136	0671A	-100	19495	10
20050128	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	15	666135108	NORTHFIELD LABORATORIES INC	59941	0671A	1805	21300	11
20050131	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	16	666135108	NORTHFIELD LABORATORIES INC	59841	0671A	-100	21200	12
20050201	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	17	666135108	NORTHFIELD LABORATORIES INC	59741	0671A	-100	21100	13
20050202	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	18	666135108	NORTHFIELD LABORATORIES INC	66141	0671A	6400	27500	14
20050203	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	19	666135108	NORTHFIELD LABORATORIES INC	73241	0671A	7100	34600	15
20050204	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	20	666135108	NORTHFIELD LABORATORIES INC	69541	0671A	-3700	30900	16
20050207	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	21	666135108	NORTHFIELD LABORATORIES INC	68383	0671A	-1158	29742	17
20050208	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	22	666135108	NORTHFIELD LABORATORIES INC	66958	0671A	-1425	28317	18
20050209	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	23	666135108	NORTHFIELD LABORATORIES INC	63408	0671A	-3550	24767	19
20050210	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	24	666135108	NORTHFIELD LABORATORIES INC	62408	0671A	-1000	23767	20
20050211	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	25	666135108	NORTHFIELD LABORATORIES INC	64608	0671A	2200	25967	21
20050214	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	26	666135108	NORTHFIELD LABORATORIES INC	68408	0671A	3800	29767	22
20050215	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	27	666135108	NORTHFIELD LABORATORIES INC	69460	0671A	1052	30819	23
20050216	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	28	666135108	NORTHFIELD LABORATORIES INC	74526	0671A	5066	35885	24
20050217	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	29	666135108	NORTHFIELD LABORATORIES INC	73836	0671A	-690	35195	25
20050218	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	30	666135108	NORTHFIELD LABORATORIES INC	72436	0671A	-1400	33795	26
20050222	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	31	666135108	NORTHFIELD LABORATORIES INC	70636	0671A	-1800	31995	27
20050223	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	32	666135108	NORTHFIELD LABORATORIES INC	67532	0671A	-3104	28891	28
20050301	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	36	666135108	NORTHFIELD LABORATORIES INC	737	0671A	737	737	1
20050127	OSTK	OVERSTOCK COM INC DEL	Q	Y	1	690370101	OVERSTOCK COM INC DEL	10041	0671A	10041	0	0
20050128	OSTK	OVERSTOCK COM INC DEL	Q	Y	2	690370101	OVERSTOCK COM INC DEL	21985	0671A	11944	0	0
20050131	OSTK	OVERSTOCK COM INC DEL	Q	Y	3	690370101	OVERSTOCK COM INC DEL	30985	0671A	9000	0	0
20050201	OSTK	OVERSTOCK COM INC DEL	Q	Y	4	690370101	OVERSTOCK COM INC DEL	37365	0671A	6380	6380	1
20050202	OSTK	OVERSTOCK COM INC DEL	Q	Y	5	690370101	OVERSTOCK COM INC DEL	26283	0671A	-11082	0	0
20050203	OSTK	OVERSTOCK COM INC DEL	Q	Y	6	690370101	OVERSTOCK COM INC DEL	37333	0671A	11050	11050	1
20050204	OSTK	OVERSTOCK COM INC DEL	Q	Y	7	690370101	OVERSTOCK COM INC DEL	43305	0671A	5972	17022	2
20050207	OSTK	OVERSTOCK COM INC DEL	Q	Y	8	690370101	OVERSTOCK COM INC DEL	42905	0671A	-400	16622	3
20050208	OSTK	OVERSTOCK COM INC DEL	Q	Y	9	690370101	OVERSTOCK COM INC DEL	29772	0671A	-13133	3489	4
20050209	OSTK	OVERSTOCK COM INC DEL	Q	Y	10	690370101	OVERSTOCK COM INC DEL	37822	0671A	8050	11539	5
20050210	OSTK	OVERSTOCK COM INC DEL	Q	Y	11	690370101	OVERSTOCK COM INC DEL	51722	0671A	13900	25439	6
20050211	OSTK	OVERSTOCK COM INC DEL	Q	Y	12	690370101	OVERSTOCK COM INC DEL	51622	0671A	-100	25339	7
20050214	OSTK	OVERSTOCK COM INC DEL	Q	Y	13	690370101	OVERSTOCK COM INC DEL	44906	0671A	-6716	18623	8
20050215	OSTK	OVERSTOCK COM INC DEL	Q	Y	14	690370101	OVERSTOCK COM INC DEL	40497	0671A	-4409	14214	9
20050216	OSTK	OVERSTOCK COM INC DEL	Q	Y	15	690370101	OVERSTOCK COM INC DEL	49397	0671A	8900	23114	10
20050217	OSTK	OVERSTOCK COM INC DEL	Q	Y	16	690370101	OVERSTOCK COM INC DEL	54897	0671A	5500	28614	11
20050218	OSTK	OVERSTOCK COM INC DEL	Q	Y	17	690370101	OVERSTOCK COM INC DEL	58290	0671A	3393	32007	12
20050222	OSTK	OVERSTOCK COM INC DEL	Q	Y	18	690370101	OVERSTOCK COM INC DEL	56790	0671A	-1500	30507	13
20050223	OSTK	OVERSTOCK COM INC DEL	Q	Y	19	690370101	OVERSTOCK COM INC DEL	77394	0671A	20604	51111	14
20050225	OSTK	OVERSTOCK COM INC DEL	Q	Y	21	690370101	OVERSTOCK COM INC DEL	1154	0671A	1154	1154	1
20050228	OSTK	OVERSTOCK COM INC DEL	Q	Y	22	690370101	OVERSTOCK COM INC DEL	5254	0671A	4100	5254	2
20050301	OSTK	OVERSTOCK COM INC DEL	Q	Y	23	690370101	OVERSTOCK COM INC DEL	13354	0671A	8100	13354	3

20050302	OSTK	OVERSTOCK COM INC DEL	Q	Y	24	690370101	OVERSTOCK COM INC DEL	25705	0671A	12351	25705	4
20050303	OSTK	OVERSTOCK COM INC DEL	Q	Y	25	690370101	OVERSTOCK COM INC DEL	28005	0671A	2300	28005	5
20050304	OSTK	OVERSTOCK COM INC DEL	Q	Y	26	690370101	OVERSTOCK COM INC DEL	25205	0671A	-2800	25205	6
20050307	OSTK	OVERSTOCK COM INC DEL	Q	Y	27	690370101	OVERSTOCK COM INC DEL	31705	0671A	6500	31705	7
20050308	OSTK	OVERSTOCK COM INC DEL	Q	Y	28	690370101	OVERSTOCK COM INC DEL	44006	0671A	12301	44006	8
20050309	OSTK	OVERSTOCK COM INC DEL	Q	Y	29	690370101	OVERSTOCK COM INC DEL	48006	0671A	4000	48006	9
20050310	OSTK	OVERSTOCK COM INC DEL	Q	Y	30	690370101	OVERSTOCK COM INC DEL	52820	0671A	4814	52820	10
20050311	OSTK	OVERSTOCK COM INC DEL	Q	Y	31	690370101	OVERSTOCK COM INC DEL	58240	0671A	5420	58240	11
20050314	OSTK	OVERSTOCK COM INC DEL	Q	Y	32	690370101	OVERSTOCK COM INC DEL	37485	0671A	-20755	37485	12
20050315	OSTK	OVERSTOCK COM INC DEL	Q	Y	33	690370101	OVERSTOCK COM INC DEL	36335	0671A	-1150	36335	13
20050316	OSTK	OVERSTOCK COM INC DEL	Q	Y	34	690370101	OVERSTOCK COM INC DEL	31735	0671A	-4600	31735	14
20050317	OSTK	OVERSTOCK COM INC DEL	Q	Y	35	690370101	OVERSTOCK COM INC DEL	55563	0671A	23828	55563	15
20050318	OSTK	OVERSTOCK COM INC DEL	Q	Y	36	690370101	OVERSTOCK COM INC DEL	51963	0671A	-3600	51963	16
20050321	OSTK	OVERSTOCK COM INC DEL	Q	Y	37	690370101	OVERSTOCK COM INC DEL	53662	0671A	1699	53662	17
20050322	OSTK	OVERSTOCK COM INC DEL	Q	Y	38	690370101	OVERSTOCK COM INC DEL	19762	0671A	-33900	19762	18
20050112	PHD	Pioneer Floating Rate Trust	NYSE	Y	4	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	2400	2400	1
20050113	PHD	Pioneer Floating Rate Trust	NYSE	Y	5	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	2
20050114	PHD	Pioneer Floating Rate Trust	NYSE	Y	6	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	3
20050118	PHD	Pioneer Floating Rate Trust	NYSE	Y	7	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	4
20050119	PHD	Pioneer Floating Rate Trust	NYSE	Y	8	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	5
20050120	PHD	Pioneer Floating Rate Trust	NYSE	Y	9	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	6
20050121	PHD	Pioneer Floating Rate Trust	NYSE	Y	10	72369J102	PIONEER FLOATING RATE TRUST	2400	0671A	0	2400	7
20050124	PHD	Pioneer Floating Rate Trust	NYSE	Y	11	72369J102	PIONEER FLOATING RATE TRUST	14900	0671A	12500	14900	8
20050125	PHD	Pioneer Floating Rate Trust	NYSE	Y	12	72369J102	PIONEER FLOATING RATE TRUST	28900	0671A	14000	28900	9
20050126	PHD	Pioneer Floating Rate Trust	NYSE	Y	13	72369J102	PIONEER FLOATING RATE TRUST	28900	0671A	0	28900	10
20050127	PHD	Pioneer Floating Rate Trust	NYSE	Y	14	72369J102	PIONEER FLOATING RATE TRUST	31500	0671A	2600	31500	11
20050128	PHD	Pioneer Floating Rate Trust	NYSE	Y	15	72369J102	PIONEER FLOATING RATE TRUST	27500	0671A	-4000	27500	12
20050131	PHD	Pioneer Floating Rate Trust	NYSE	Y	16	72369J102	PIONEER FLOATING RATE TRUST	25500	0671A	-2000	25500	13
20050201	PHD	Pioneer Floating Rate Trust	NYSE	Y	17	72369J102	PIONEER FLOATING RATE TRUST	25500	0671A	0	25500	14
20050202	PHD	Pioneer Floating Rate Trust	NYSE	Y	18	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	-4000	21500	15
20050203	PHD	Pioneer Floating Rate Trust	NYSE	Y	19	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	0	21500	16
20050204	PHD	Pioneer Floating Rate Trust	NYSE	Y	20	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	0	21500	17
20050207	PHD	Pioneer Floating Rate Trust	NYSE	Y	21	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	0	21500	18
20050208	PHD	Pioneer Floating Rate Trust	NYSE	Y	22	72369J102	PIONEER FLOATING RATE TRUST	21500	0671A	0	21500	19
20050209	PHD	Pioneer Floating Rate Trust	NYSE	Y	23	72369J102	PIONEER FLOATING RATE TRUST	7500	0671A	-14000	7500	20
20050210	PHD	Pioneer Floating Rate Trust	NYSE	Y	24	72369J102	PIONEER FLOATING RATE TRUST	2500	0671A	-5000	2500	21
20050112	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	1	81941Q203	SHANDA INTERACTIVE ENTERTAINME	21015	0671A	21015	0	0
20050113	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	2	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35715	0671A	14700	0	0
20050114	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	3	81941Q203	SHANDA INTERACTIVE ENTERTAINME	20115	0671A	-15600	0	0
20050119	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	5	81941Q203	SHANDA INTERACTIVE ENTERTAINME	1886	0671A	1886	1886	1
20050126	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	10	81941Q203	SHANDA INTERACTIVE ENTERTAINME	11836	0671A	11836	11836	1
20050127	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	11	81941Q203	SHANDA INTERACTIVE ENTERTAINME	17336	0671A	5500	17336	2
20050128	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	12	81941Q203	SHANDA INTERACTIVE ENTERTAINME	18969	0671A	1633	18969	3
20050131	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	13	81941Q203	SHANDA INTERACTIVE ENTERTAINME	21369	0671A	2400	21369	4
20050201	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	14	81941Q203	SHANDA INTERACTIVE ENTERTAINME	22169	0671A	800	22169	5
20050202	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	15	81941Q203	SHANDA INTERACTIVE ENTERTAINME	16569	0671A	-5600	16569	6
20050203	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	16	81941Q203	SHANDA INTERACTIVE ENTERTAINME	23769	0671A	7200	23769	7
20050204	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	17	81941Q203	SHANDA INTERACTIVE ENTERTAINME	32569	0671A	8800	32569	8
20050207	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	18	81941Q203	SHANDA INTERACTIVE ENTERTAINME	33664	0671A	1095	33664	9
20050208	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	19	81941Q203	SHANDA INTERACTIVE ENTERTAINME	9114	0671A	-24550	9114	10
20050209	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	20	81941Q203	SHANDA INTERACTIVE ENTERTAINME	37664	0671A	28550	37664	11
20050210	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	21	81941Q203	SHANDA INTERACTIVE ENTERTAINME	30164	0671A	-7500	30164	12
20050211	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	22	81941Q203	SHANDA INTERACTIVE ENTERTAINME	36664	0671A	6500	36664	13
20050214	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	23	81941Q203	SHANDA INTERACTIVE ENTERTAINME	39864	0671A	3200	39864	14
20050215	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	24	81941Q203	SHANDA INTERACTIVE ENTERTAINME	38764	0671A	-1100	38764	15
20050216	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	25	81941Q203	SHANDA INTERACTIVE ENTERTAINME	46764	0671A	8000	46764	16
20050217	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	26	81941Q203	SHANDA INTERACTIVE ENTERTAINME	46364	0671A	-400	46364	17
20050218	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	27	81941Q203	SHANDA INTERACTIVE ENTERTAINME	45364	0671A	-1000	45364	18
20050222	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	28	81941Q203	SHANDA INTERACTIVE ENTERTAINME	40064	0671A	-5300	40064	19
20050223	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	29	81941Q203	SHANDA INTERACTIVE ENTERTAINME	42064	0671A	2000	42064	20
20050309	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	1	81941Q203	SHANDA INTERACTIVE ENTERTAINME	32564	0671A	32564	0	0
20050310	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	2	81941Q203	SHANDA INTERACTIVE ENTERTAINME	36364	0671A	3800	0	0
20050311	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	3	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	-400	0	0
20050314	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	4	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	0	0	0
20050315	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	5	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	0	0	0
20050316	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	6	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	0	0	0
20050317	SNDA	SHANDA INTERACTIVE ENTERTAINME	Q	Y	7	81941Q203	SHANDA INTERACTIVE ENTERTAINME	35964	0671A	0	0	0
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	15620	0671A	15620	15620	1
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	26012	0671A	10392	26012	2
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	47212	0671A	21200	47212	3
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	22258	0671A	-24954	22258	4
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	25258	0671A	3000	25258	5
20050126	TASR	TASER INTERNATIONAL INC	Q	Y	13	87651B104	TASER INTERNATIONAL INC	59758	0671A	34500	59758	6
20050127	TASR	TASER INTERNATIONAL INC	Q	Y	14	87651B104	TASER INTERNATIONAL INC	49655	0671A	-10103	49655	7
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	47905	0671A	-1750	47905	8
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	54605	0671A	6700	54605	9
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	49253	0671A	-5352	49253	10
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	63853	0671A	14600	63853	11
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	90030	0671A	26177	90030	12
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	91930	0671A	1900	91930	13
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	60130	0671A	-31800	60130	14
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	56630	0671A	-3500	56630	15
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	57630	0671A	1000	57630	16
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	62952	0671A	5322	62952	17
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	39716	0671A	-23236	39716	18
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	47616	0671A	7900	47616	19
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	41916	0671A	-5700	41916	20
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	10527	0671A	-31389	10527	21
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	56077	0671A	45550	56077	22
20050218	TASR	TASER INTERNATIONAL INC	Q	Y	30	87651B104	TASER INTERNATIONAL INC	61777	0671A	5700	61777	23
20050222	TASR	TASER INTERNATIONAL INC	Q	Y	31	87651B104	TASER INTERNATIONAL INC	52309	0671A	-9468	52309	24
20050223	TASR	TASER INTERNATIONAL INC	Q	Y	32	87651B104	TASER INTERNATIONAL INC	14409	0671A	-37900	14409	25
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	197929	0671A	183520	197929	26
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	194229	0671A	-3700	194229	27
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	185829	0671A	-8400	185829	28
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	189729	0671A	3900	189729	29
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	174629	0671A	-15100	174629	30
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	165379	0671A	-9250	165379	31
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	166779	0671A	1400	166779	32
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	180679	0671A	13900	180679	33
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	208879	0671A	28200	208879	34
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	213879	0671A	5000	213879	35
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	215379	0671A	1500	215379	36
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	221829	0671A	6450	221829	37
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	218329	0671A	-3500	218329	38
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	208279	0671A	-10050	208279	39
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	205379	0671A	-2900	205379	40
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	196879	0671A	-8500	196879	41
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	191879	0671A	-5000	191879	42
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	174379	0671A	-17500	174379	43
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	143179	0671A	-31200	143179	44
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	285854	0671A	142675	285854	45
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	300679	0671A	14825	300679	46
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	299054	0671A	-1625	299054	47
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	301254	0671A	2200	301254	48
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	296654	0671A	-4600	296654	49
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	289294	0671A	-7360	289294	50
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	289949	0671A	655	289949	51
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	298449	0671A	8500	298449	52
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	295449	0671A	-3000	295449	53
20050107	TAYD	TAYLOR DEVICES INC	S	Y	1	877163105	TAYLOR DEVICES INC	24355	0671A	24355	0	0
20050110	TAYD	TAYLOR DEVICES INC	S	Y	2	877163105	TAYLOR DEVICES INC	36355	0671A	12000	0	0
20050111	TAYD	TAYLOR DEVICES INC	S	Y	3	877163105	TAYLOR DEVICES INC	36355	0671A	0	0	0
20050112	TAYD	TAYLOR DEVICES INC	S	Y	4	877163105	TAYLOR DEVICES INC	36355	0671A	0	0	0
20050113	TAYD	TAYLOR DEVICES INC	S	Y	5	877163105	TAYLOR DEVICES INC	26355	0671A	-10000	0	0
20050120	TAYD	TAYLOR DEVICES INC	S	Y	9	877163105	TAYLOR DEVICES INC	10000	0671A	10000	10000	1
20050121	TAYD	TAYLOR DEVICES INC	S	Y	10	877163105	TAYLOR DEVICES INC	21400	0671A	11400	21400	2
20050124	TAYD	TAYLOR DEVICES INC	S	Y	11	877163105	TAYLOR DEVICES INC	21400	0671A	0	21400	3
20050125	TAYD	TAYLOR DEVICES INC	S	Y	12	877163105	TAYLOR DEVICES INC	21400	0671A	0	21400	4
20050126	TAYD	TAYLOR DEVICES INC	S	Y	13	877163105	TAYLOR DEVICES INC	21400	0671A	0	21400	5
20050127	TAYD	TAYLOR DEVICES INC	S	Y	14	877163105	TAYLOR DEVICES INC	21700	0671A	300	21700	6
20050128	TAYD	TAYLOR DEVICES INC	S	Y	15	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	7
20050131	TAYD	TAYLOR DEVICES INC	S	Y	16	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	8
20050201	TAYD	TAYLOR DEVICES INC	S	Y	17	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	9
20050202	TAYD	TAYLOR DEVICES INC	S	Y	18	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	10
20050203	TAYD	TAYLOR DEVICES INC	S	Y	19	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	11
20050204	TAYD	TAYLOR DEVICES INC	S	Y	20	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	12
20050207	TAYD	TAYLOR DEVICES INC	S	Y	21	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	13
20050208	TAYD	TAYLOR DEVICES INC	S	Y	22	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	14
20050209	TAYD	TAYLOR DEVICES INC	S	Y	23	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	15
20050210	TAYD	TAYLOR DEVICES INC	S	Y	24	877163105	TAYLOR DEVICES INC	21700	0671A	0	21700	16

20050211	TAYD	TAYLOR DEVICES INC	S	Y	25	877163105	TAYLOR DEVICES INC	13690	0671A	-8010	13690	17
20050404	TAYD	TAYLOR DEVICES INC	S	Y	59	877163105	TAYLOR DEVICES INC	6800	0671A	6800	6800	1
20050405	TAYD	TAYLOR DEVICES INC	S	Y	60	877163105	TAYLOR DEVICES INC	6800	0671A	0	6800	2
20050107	TZOO	TRAVELZOO INC	Q	Y	1	89421Q106	TRAVELZOO INC	2242	0671A	2242	0	0
20050110	TZOO	TRAVELZOO INC	Q	Y	2	89421Q106	TRAVELZOO INC	4798	0671A	2556	0	0
20050111	TZOO	TRAVELZOO INC	Q	Y	3	89421Q106	TRAVELZOO INC	5298	0671A	500	0	0
20050112	TZOO	TRAVELZOO INC	Q	Y	4	89421Q106	TRAVELZOO INC	500	0671A	-4798	0	0
20050113	TZOO	TRAVELZOO INC	Q	Y	5	89421Q106	TRAVELZOO INC	600	0671A	100	100	1
20050114	TZOO	TRAVELZOO INC	Q	Y	6	89421Q106	TRAVELZOO INC	100	0671A	-500	0	0
20050118	TZOO	TRAVELZOO INC	Q	Y	7	89421Q106	TRAVELZOO INC	6254	0671A	6154	6154	1
20050119	TZOO	TRAVELZOO INC	Q	Y	8	89421Q106	TRAVELZOO INC	6354	0671A	100	6254	2
20050120	TZOO	TRAVELZOO INC	Q	Y	9	89421Q106	TRAVELZOO INC	7728	0671A	1374	7628	3
20050121	TZOO	TRAVELZOO INC	Q	Y	10	89421Q106	TRAVELZOO INC	6528	0671A	-1200	6428	4
20050124	TZOO	TRAVELZOO INC	Q	Y	11	89421Q106	TRAVELZOO INC	8518	0671A	1990	8418	5
20050125	TZOO	TRAVELZOO INC	Q	Y	12	89421Q106	TRAVELZOO INC	6018	0671A	-2500	5918	6
20050126	TZOO	TRAVELZOO INC	Q	Y	13	89421Q106	TRAVELZOO INC	7518	0671A	1500	7418	7
20050127	TZOO	TRAVELZOO INC	Q	Y	14	89421Q106	TRAVELZOO INC	4767	0671A	-2751	4667	8
20050128	TZOO	TRAVELZOO INC	Q	Y	15	89421Q106	TRAVELZOO INC	5018	0671A	251	4918	9
20050131	TZOO	TRAVELZOO INC	Q	Y	16	89421Q106	TRAVELZOO INC	6018	0671A	1000	5918	10
20050201	TZOO	TRAVELZOO INC	Q	Y	17	89421Q106	TRAVELZOO INC	5018	0671A	-1000	4918	11
20050202	TZOO	TRAVELZOO INC	Q	Y	18	89421Q106	TRAVELZOO INC	5018	0671A	0	4918	12
20050203	TZOO	TRAVELZOO INC	Q	Y	19	89421Q106	TRAVELZOO INC	4918	0671A	-100	4818	13
20050204	TZOO	TRAVELZOO INC	Q	Y	20	89421Q106	TRAVELZOO INC	5018	0671A	100	4918	14
20050207	TZOO	TRAVELZOO INC	Q	Y	21	89421Q106	TRAVELZOO INC	5018	0671A	0	4918	15
20050208	TZOO	TRAVELZOO INC	Q	Y	22	89421Q106	TRAVELZOO INC	5018	0671A	0	4918	16
20050209	TZOO	TRAVELZOO INC	Q	Y	23	89421Q106	TRAVELZOO INC	5018	0671A	0	4918	17
20050210	TZOO	TRAVELZOO INC	Q	Y	24	89421Q106	TRAVELZOO INC	6018	0671A	1000	5918	18
20050211	TZOO	TRAVELZOO INC	Q	Y	25	89421Q106	TRAVELZOO INC	5818	0671A	-200	5718	19
20050214	TZOO	TRAVELZOO INC	Q	Y	26	89421Q106	TRAVELZOO INC	3518	0671A	-2300	3418	20
20050215	TZOO	TRAVELZOO INC	Q	Y	27	89421Q106	TRAVELZOO INC	3518	0671A	0	3418	21
20050216	TZOO	TRAVELZOO INC	Q	Y	28	89421Q106	TRAVELZOO INC	3018	0671A	-500	2918	22
20050107	AAII	AAIPHARMA INC	Q	Y	1	00252W104	AAIPHARMA INC	107473	0690A	107473	0	0
20050110	AAII	AAIPHARMA INC	Q	Y	2	00252W104	AAIPHARMA INC	106173	0690A	-1300	0	0
20050111	AAII	AAIPHARMA INC	Q	Y	3	00252W104	AAIPHARMA INC	107533	0690A	1360	0	0
20050112	AAII	AAIPHARMA INC	Q	Y	4	00252W104	AAIPHARMA INC	106933	0690A	-600	0	0
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	107433	0690A	500	500	1
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	106903	0690A	-530	0	0
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	107203	0690A	300	300	1
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	106803	0690A	-400	0	0
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	106966	0690A	163	163	1
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	94855	0690A	-12111	0	0
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	94855	0690A	0	0	0
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	95755	0690A	900	900	1
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	92855	0690A	-2900	0	0
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	91455	0690A	-1400	0	0
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	93255	0690A	1800	1800	1
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	93255	0690A	0	1800	2
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	87925	0690A	-5330	0	0
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	60531	0690A	-27394	0	0
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	60498	0690A	-33	0	0
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	58697	0690A	-1801	0	0
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	65697	0690A	7000	7000	1
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	65297	0690A	-400	6600	2
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	66975	0690A	1678	8278	3
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	74275	0690A	7300	15578	4
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	83252	0690A	8977	24555	5
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	84252	0690A	1000	25555	6
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	84675	0690A	423	25978	7
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	95475	0690A	10800	36778	8
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	95475	0690A	0	36778	9
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	95475	0690A	0	36778	10
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	97475	0690A	2000	38778	11
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	97675	0690A	200	38978	12
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	94675	0690A	-3000	35978	13
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	95075	0690A	400	36378	14
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	95375	0690A	300	36678	15
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	91882	0690A	-3493	33185	16
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	88482	0690A	-3400	29785	17
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	86582	0690A	-1900	27885	18
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	83564	0690A	-3018	24867	19
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	83564	0690A	0	24867	20
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	80714	0690A	-2850	22017	21
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	81414	0690A	700	22717	22
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	82314	0690A	900	23617	23
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	86414	0690A	4100	27717	24
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	86914	0690A	500	28217	25
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	86514	0690A	-400	27817	26
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	85014	0690A	-1500	26317	27
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	86953	0690A	1939	28256	28
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	86953	0690A	0	28256	29
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	82253	0690A	-4700	23556	30
20050322	AAII	AAIPHARMA INC	Q	Y	51	00252W104	AAIPHARMA INC	80953	0690A	-1300	22256	31
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	300	0690A	300	300	1
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	1050	0690A	750	1050	2
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	1050	0690A	0	1050	3
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	1050	0690A	0	1050	4
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	1050	0690A	0	1050	5
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	1050	0690A	0	1050	6
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	1750	0690A	700	1750	7
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	2750	0690A	1000	2750	8
20050107	AAR	AMR Corporation	NYSE	Y	1	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	20565	0	0
20050110	AAR	AMR Corporation	NYSE	Y	2	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050111	AAR	AMR Corporation	NYSE	Y	3	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050112	AAR	AMR Corporation	NYSE	Y	4	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050113	AAR	AMR Corporation	NYSE	Y	5	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050114	AAR	AMR Corporation	NYSE	Y	6	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050118	AAR	AMR Corporation	NYSE	Y	7	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050119	AAR	AMR Corporation	NYSE	Y	8	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050120	AAR	AMR Corporation	NYSE	Y	9	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050121	AAR	AMR Corporation	NYSE	Y	10	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050124	AAR	AMR Corporation	NYSE	Y	11	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050125	AAR	AMR Corporation	NYSE	Y	12	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050126	AAR	AMR Corporation	NYSE	Y	13	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050127	AAR	AMR Corporation	NYSE	Y	14	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050128	AAR	AMR Corporation	NYSE	Y	15	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050131	AAR	AMR Corporation	NYSE	Y	16	1765866	AMR CRP 7.875% (PINES) 7/13/39	20565	0690A	0	0	0
20050201	AAR	AMR Corporation	NYSE	Y	17	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	2000	2000	1
20050202	AAR	AMR Corporation	NYSE	Y	18	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	2
20050203	AAR	AMR Corporation	NYSE	Y	19	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	3
20050204	AAR	AMR Corporation	NYSE	Y	20	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	4
20050207	AAR	AMR Corporation	NYSE	Y	21	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	5
20050208	AAR	AMR Corporation	NYSE	Y	22	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	6
20050209	AAR	AMR Corporation	NYSE	Y	23	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	7
20050210	AAR	AMR Corporation	NYSE	Y	24	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	8
20050211	AAR	AMR Corporation	NYSE	Y	25	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	9
20050214	AAR	AMR Corporation	NYSE	Y	26	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	10
20050215	AAR	AMR Corporation	NYSE	Y	27	1765866	AMR CRP 7.875% (PINES) 7/13/39	22565	0690A	0	2000	11
20050216	AAR	AMR Corporation	NYSE	Y	28	1765866	AMR CRP 7.875% (PINES) 7/13/39	23265	0690A	700	2700	12
20050217	AAR	AMR Corporation	NYSE	Y	29	1765866	AMR CRP 7.875% (PINES) 7/13/39	25265	0690A	2000	4700	13
20050218	AAR	AMR Corporation	NYSE	Y	30	1765866	AMR CRP 7.875% (PINES) 7/13/39	26765	0690A	1500	6200	14
20050222	AAR	AMR Corporation	NYSE	Y	31	1765866	AMR CRP 7.875% (PINES) 7/13/39	29965	0690A	3200	9400	15
20050223	AAR	AMR Corporation	NYSE	Y	32	1765866	AMR CRP 7.875% (PINES) 7/13/39	32165	0690A	2200	11600	16
20050224	AAR	AMR Corporation	NYSE	Y	33	1765866	AMR CRP 7.875% (PINES) 7/13/39	29765	0690A	-2400	9200	17
20050225	AAR	AMR Corporation	NYSE	Y	34	1765866	AMR CRP 7.875% (PINES) 7/13/39	29765	0690A	0	9200	18
20050228	AAR	AMR Corporation	NYSE	Y	35	1765866	AMR CRP 7.875% (PINES) 7/13/39	30765	0690A	1000	10200	19
20050301	AAR	AMR Corporation	NYSE	Y	36	1765866	AMR CRP 7.875% (PINES) 7/13/39	30562	0690A	-203	9997	20
20050302	AAR	AMR Corporation	NYSE	Y	37	1765866	AMR CRP 7.875% (PINES) 7/13/39	30562	0690A	0	9997	21
20050303	AAR	AMR Corporation	NYSE	Y	38	1765866	AMR CRP 7.875% (PINES) 7/13/39	31162	0690A	600	10597	22
20050304	AAR	AMR Corporation	NYSE	Y	39	1765866	AMR CRP 7.875% (PINES) 7/13/39	30862	0690A	-300	10297	23
20050307	AAR	AMR Corporation	NYSE	Y	40	1765866	AMR CRP 7.875% (PINES) 7/13/39	35862	0690A	5000	15297	24
20050308	AAR	AMR Corporation	NYSE	Y	41	1765866	AMR CRP 7.875% (PINES) 7/13/39	36562	0690A	700	15997	25
20050309	AAR	AMR Corporation	NYSE	Y	42	1765866	AMR CRP 7.875% (PINES) 7/13/39	36162	0690A	-400	15597	26
20050310	AAR	AMR Corporation	NYSE	Y	43	1765866	AMR CRP 7.875% (PINES) 7/13/39	36162	0690A	0	15597	27
20050311	AAR	AMR Corporation	NYSE	Y	44	1765866	AMR CRP 7.875% (PINES) 7/13/39	34762	0690A	-1400	14197	28
20050314	AAR	AMR Corporation	NYSE	Y	45	1765866	AMR CRP 7.875% (PINES) 7/13/39	31862	0690A	-2900	11297	29
20050315	AAR	AMR Corporation	NYSE	Y	46	1765866	AMR CRP 7.875% (PINES) 7/13/39	31862	0690A	0	11297	30
20050316	AAR	AMR Corporation	NYSE	Y	47	1765866	AMR CRP 7.875% (PINES) 7/13/39	30862	0690A	-1000	10297	31
20050317	AAR	AMR Corporation	NYSE	Y	48	1765866	AMR CRP 7.875% (PINES) 7/13/39	30862	0690A	0	10297	32
20050318	AAR	AMR Corporation	NYSE	Y	49	1765866	AMR CRP 7.875% (PINES) 7/13/39	29962	0690A	-900	9397	33
20050321	AAR	AMR Corporation	NYSE	Y	50	1765866	AMR CRP 7.875% (PINES) 7/13/39	29962	0690A	0	9397	34
20050322	AAR	AMR Corporation	NYSE	Y	51	1765866	AMR CRP 7.875% (PINES) 7/13/39	29962	0690A	0	9397	35

20050323	AAR	AMR Corporation	NYSE	Y	52	1765866	AMR CRP 7.875% (PINES)	7/13/39	27662	0690A	-2300	7097	36
20050324	AAR	AMR Corporation	NYSE	Y	53	1765866	AMR CRP 7.875% (PINES)	7/13/39	27662	0690A	0	7097	37
20050328	AAR	AMR Corporation	NYSE	Y	54	1765866	AMR CRP 7.875% (PINES)	7/13/39	24462	0690A	-3200	3897	38
20050329	AAR	AMR Corporation	NYSE	Y	55	1765866	AMR CRP 7.875% (PINES)	7/13/39	21262	0690A	-3200	697	39
20050330	AAR	AMR Corporation	NYSE	Y	56	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	-4900	0	0
20050331	AAR	AMR Corporation	NYSE	Y	57	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	0	0	0
20050401	AAR	AMR Corporation	NYSE	Y	58	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	0	0	0
20050404	AAR	AMR Corporation	NYSE	Y	59	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	0	0	0
20050405	AAR	AMR Corporation	NYSE	Y	60	1765866	AMR CRP 7.875% (PINES)	7/13/39	16362	0690A	0	0	0
20050107	ALD	Allied Capital Corporation	NYSE	Y	1	01903Q108	ALLIED CAPITAL CORP		2051567	0690A	2051567	0	0
20050110	ALD	Allied Capital Corporation	NYSE	Y	2	01903Q108	ALLIED CAPITAL CORP		2049942	0690A	-1625	0	0
20050111	ALD	Allied Capital Corporation	NYSE	Y	3	01903Q108	ALLIED CAPITAL CORP		2052642	0690A	2700	0	0
20050112	ALD	Allied Capital Corporation	NYSE	Y	4	01903Q108	ALLIED CAPITAL CORP		2052759	0690A	117	117	1
20050113	ALD	Allied Capital Corporation	NYSE	Y	5	01903Q108	ALLIED CAPITAL CORP		2049739	0690A	-3020	0	0
20050114	ALD	Allied Capital Corporation	NYSE	Y	6	01903Q108	ALLIED CAPITAL CORP		2050039	0690A	300	300	1
20050118	ALD	Allied Capital Corporation	NYSE	Y	7	01903Q108	ALLIED CAPITAL CORP		2051673	0690A	1634	1934	2
20050119	ALD	Allied Capital Corporation	NYSE	Y	8	01903Q108	ALLIED CAPITAL CORP		2055873	0690A	4200	6134	3
20050120	ALD	Allied Capital Corporation	NYSE	Y	9	01903Q108	ALLIED CAPITAL CORP		2056409	0690A	536	6670	4
20050121	ALD	Allied Capital Corporation	NYSE	Y	10	01903Q108	ALLIED CAPITAL CORP		2058134	0690A	1725	8395	5
20050124	ALD	Allied Capital Corporation	NYSE	Y	11	01903Q108	ALLIED CAPITAL CORP		2056165	0690A	-1969	6426	6
20050125	ALD	Allied Capital Corporation	NYSE	Y	12	01903Q108	ALLIED CAPITAL CORP		2059542	0690A	3377	9803	7
20050126	ALD	Allied Capital Corporation	NYSE	Y	13	01903Q108	ALLIED CAPITAL CORP		871952	0690A	-1187590	0	0
20050127	ALD	Allied Capital Corporation	NYSE	Y	14	01903Q108	ALLIED CAPITAL CORP		872782	0690A	830	830	1
20050128	ALD	Allied Capital Corporation	NYSE	Y	15	01903Q108	ALLIED CAPITAL CORP		874583	0690A	1801	2631	2
20050131	ALD	Allied Capital Corporation	NYSE	Y	16	01903Q108	ALLIED CAPITAL CORP		628783	0690A	-245800	0	0
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP		629135	0690A	352	352	1
20050202	ALD	Allied Capital Corporation	NYSE	Y	18	01903Q108	ALLIED CAPITAL CORP		630080	0690A	945	1297	2
20050203	ALD	Allied Capital Corporation	NYSE	Y	19	01903Q108	ALLIED CAPITAL CORP		630380	0690A	300	1597	3
20050204	ALD	Allied Capital Corporation	NYSE	Y	20	01903Q108	ALLIED CAPITAL CORP		637080	0690A	6700	8297	4
20050207	ALD	Allied Capital Corporation	NYSE	Y	21	01903Q108	ALLIED CAPITAL CORP		646070	0690A	8990	17287	5
20050208	ALD	Allied Capital Corporation	NYSE	Y	22	01903Q108	ALLIED CAPITAL CORP		652528	0690A	6458	23745	6
20050209	ALD	Allied Capital Corporation	NYSE	Y	23	01903Q108	ALLIED CAPITAL CORP		734394	0690A	81866	105611	7
20050210	ALD	Allied Capital Corporation	NYSE	Y	24	01903Q108	ALLIED CAPITAL CORP		792024	0690A	57630	163241	8
20050211	ALD	Allied Capital Corporation	NYSE	Y	25	01903Q108	ALLIED CAPITAL CORP		770854	0690A	-21170	142071	9
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP		772007	0690A	1153	143224	10
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP		762611	0690A	-9396	133828	11
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP		973930	0690A	211319	345147	12
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP		995328	0690A	21398	366545	13
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP		1041696	0690A	46368	412913	14
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP		1061612	0690A	19916	432829	15
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP		1061802	0690A	190	433019	16
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP		888852	0690A	-172950	260069	17
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP		905494	0690A	16642	276711	18
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP		919894	0690A	14400	291111	19
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP		1081394	0690A	161500	452611	20
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP		1121861	0690A	40467	493078	21
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP		1173744	0690A	51883	544961	22
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP		1187901	0690A	14157	559118	23
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP		1405462	0690A	217561	776679	24
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP		1515765	0690A	110303	886982	25
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP		1543865	0690A	28100	915082	26
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP		1515500	0690A	-28365	886717	27
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP		1530378	0690A	14878	901595	28
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP		1519178	0690A	-11200	890395	29
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP		1638178	0690A	119000	1009395	30
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP		1623583	0690A	-14595	994800	31
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP		1677883	0690A	54300	1049100	32
20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP		1958469	0690A	280586	1329686	33
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP		2049252	0690A	90783	1420469	34
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP		2083953	0690A	34701	1455170	35
20050323	ALD	Allied Capital Corporation	NYSE	Y	52	01903Q108	ALLIED CAPITAL CORP		2067553	0690A	-16400	1438770	36
20050324	ALD	Allied Capital Corporation	NYSE	Y	53	01903Q108	ALLIED CAPITAL CORP		2067647	0690A	94	1438864	37
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP		2068412	0690A	765	1439629	38
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP		2057276	0690A	-11136	1428493	39
20050330	ALD	Allied Capital Corporation	NYSE	Y	56	01903Q108	ALLIED CAPITAL CORP		1540314	0690A	-516962	911531	40
20050331	ALD	Allied Capital Corporation	NYSE	Y	57	01903Q108	ALLIED CAPITAL CORP		1552405	0690A	12091	923622	41
20050401	ALD	Allied Capital Corporation	NYSE	Y	58	01903Q108	ALLIED CAPITAL CORP		1577635	0690A	25230	948852	42
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP		12000	0690A	-1565635	0	0
20050404	ALD	Allied Capital Corporation	NYSE	Y	59	01903Q108	ALLIED CAPITAL CORP		1619904	0690A	1619904	1619904	1
20050405	ALD	Allied Capital Corporation	NYSE	Y	60	01903Q108	ALLIED CAPITAL CORP		1641942	0690A	22038	1641942	2
20050121	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	10	90911108	BIOLASE TECHNOLOGY INC		95	0690A	95	95	1
20050218	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	30	90911108	BIOLASE TECHNOLOGY INC		697	0690A	697	697	1
20050224	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	33	90911108	BIOLASE TECHNOLOGY INC		98600	0690A	98600	98600	1
20050225	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	34	90911108	BIOLASE TECHNOLOGY INC		99154	0690A	554	99154	2
20050228	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	35	90911108	BIOLASE TECHNOLOGY INC		102654	0690A	3500	102654	3
20050301	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	36	90911108	BIOLASE TECHNOLOGY INC		103494	0690A	840	103494	4
20050302	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	37	90911108	BIOLASE TECHNOLOGY INC		90794	0690A	-12700	90794	5
20050303	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	38	90911108	BIOLASE TECHNOLOGY INC		73294	0690A	-17500	73294	6
20050304	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	39	90911108	BIOLASE TECHNOLOGY INC		74294	0690A	1000	74294	7
20050307	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	40	90911108	BIOLASE TECHNOLOGY INC		46394	0690A	-27900	46394	8
20050308	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	41	90911108	BIOLASE TECHNOLOGY INC		5694	0690A	-40700	5694	9
20050309	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	42	90911108	BIOLASE TECHNOLOGY INC		2894	0690A	-2800	2894	10
20050310	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	43	90911108	BIOLASE TECHNOLOGY INC		2694	0690A	-200	2694	11
20050311	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	44	90911108	BIOLASE TECHNOLOGY INC		2694	0690A	0	2694	12
20050314	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	45	90911108	BIOLASE TECHNOLOGY INC		2594	0690A	-100	2594	13
20050315	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	46	90911108	BIOLASE TECHNOLOGY INC		3894	0690A	1300	3894	14
20050316	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	47	90911108	BIOLASE TECHNOLOGY INC		5694	0690A	1800	5694	15
20050317	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	48	90911108	BIOLASE TECHNOLOGY INC		5694	0690A	0	5694	16
20050318	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	49	90911108	BIOLASE TECHNOLOGY INC		6494	0690A	800	6494	17
20050321	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	50	90911108	BIOLASE TECHNOLOGY INC		5794	0690A	-700	5794	18
20050322	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	51	90911108	BIOLASE TECHNOLOGY INC		4994	0690A	-800	4994	19
20050331	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	57	90911108	BIOLASE TECHNOLOGY INC		5052	0690A	5052	5052	1
20050401	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	58	90911108	BIOLASE TECHNOLOGY INC		9691	0690A	4639	9691	2
20050404	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	59	90911108	BIOLASE TECHNOLOGY INC		7126	0690A	-2565	7126	3
20050405	BLTI	BIOLASE TECHNOLOGY INC	Q	Y	60	90911108	BIOLASE TECHNOLOGY INC		6326	0690A	-800	6326	4
20050107	BSTE	BIOSITE INC	Q	Y	1	90945106	BIOSITE INC		76203	0690A	76203	0	0
20050110	BSTE	BIOSITE INC	Q	Y	2	90945106	BIOSITE INC		76087	0690A	-116	0	0
20050111	BSTE	BIOSITE INC	Q	Y	3	90945106	BIOSITE INC		76782	0690A	695	0	0
20050112	BSTE	BIOSITE INC	Q	Y	4	90945106	BIOSITE INC		76921	0690A	139	139	1
20050113	BSTE	BIOSITE INC	Q	Y	5	90945106	BIOSITE INC		79296	0690A	2375	2514	2
20050114	BSTE	BIOSITE INC	Q	Y	6	90945106	BIOSITE INC		77273	0690A	-2023	491	3
20050118	BSTE	BIOSITE INC	Q	Y	7	90945106	BIOSITE INC		71556	0690A	-5717	0	0
20050119	BSTE	BIOSITE INC	Q	Y	8	90945106	BIOSITE INC		71740	0690A	184	184	1
20050120	BSTE	BIOSITE INC	Q	Y	9	90945106	BIOSITE INC		73740	0690A	2000	2184	2
20050121	BSTE	BIOSITE INC	Q	Y	10	90945106	BIOSITE INC		75881	0690A	2141	4325	3
20050124	BSTE	BIOSITE INC	Q	Y	11	90945106	BIOSITE INC		71980	0690A	-3901	424	4
20050125	BSTE	BIOSITE INC	Q	Y	12	90945106	BIOSITE INC		70043	0690A	-1937	0	0
20050126	BSTE	BIOSITE INC	Q	Y	13	90945106	BIOSITE INC		64943	0690A	-5100	0	0
20050127	BSTE	BIOSITE INC	Q	Y	14	90945106	BIOSITE INC		62373	0690A	-2570	0	0
20050128	BSTE	BIOSITE INC	Q	Y	15	90945106	BIOSITE INC		61772	0690A	-601	0	0
20050131	BSTE	BIOSITE INC	Q	Y	16	90945106	BIOSITE INC		62272	0690A	500	500	1
20050201	BSTE	BIOSITE INC	Q	Y	17	90945106	BIOSITE INC		56245	0690A	-6027	0	0
20050202	BSTE	BIOSITE INC	Q	Y	18	90945106	BIOSITE INC		52446	0690A	-3799	0	0
20050203	BSTE	BIOSITE INC	Q	Y	19	90945106	BIOSITE INC		50861	0690A	-1585	0	0
20050204	BSTE	BIOSITE INC	Q	Y	20	90945106	BIOSITE INC		53452	0690A	2591	2591	1
20050207	BSTE	BIOSITE INC	Q	Y	21	90945106	BIOSITE INC		55804	0690A	2352	4943	2
20050208	BSTE	BIOSITE INC	Q	Y	22	90945106	BIOSITE INC		63739	0690A	7935	12878	3
20050209	BSTE	BIOSITE INC	Q	Y	23	90945106	BIOSITE INC		73119	0690A	9380	22258	4
20050210	BSTE	BIOSITE INC	Q	Y	24	90945106	BIOSITE INC		74360	0690A	1241	23499	5
20050211	BSTE	BIOSITE INC	Q	Y	25	90945106	BIOSITE INC		75605	0690A	1245	24744	6
20050214	BSTE	BIOSITE INC	Q	Y	26	90945106	BIOSITE INC		70515	0690A	-5090	19654	7
20050215	BSTE	BIOSITE INC	Q	Y	27	90945106	BIOSITE INC		66438	0690A	-4077	15577	8
20050216	BSTE	BIOSITE INC	Q	Y	28	90945106	BIOSITE INC		65101	0690A	-1337	14240	9
20050217	BSTE	BIOSITE INC	Q	Y	29	90945106	BIOSITE INC		64861	0690A	-240	14000	10
20050218	BSTE	BIOSITE INC	Q	Y	30	90945106	BIOSITE INC		74761	0690A	9900	23900	11
20050222	BSTE	BIOSITE INC	Q	Y	31	90945106	BIOSITE INC		93178	0690A	18417	42317	12
20050223	BSTE	BIOSITE INC	Q	Y	32	90945106	BIOSITE INC		90648	0690A	-2530	39787	13
20050224	BSTE	BIOSITE INC	Q	Y	33	90945106	BIOSITE INC		75547	0690A	-15101	24686	14
20050225	BSTE	BIOSITE INC	Q	Y	34	90945106	BIOSITE INC		40909	0690A	-34638	0	0
20050228	BSTE	BIOSITE INC	Q	Y	35	90945106	BIOSITE INC		36058	0690A	-4851	0	0
20050301	BSTE	BIOSITE INC	Q	Y	36	90945106	BIOSITE INC		35722	0690A	-336	0	0
20050107	CALM	CAL-MAINE FOODS INC	Q	Y	1	128030202	CAL-MAINE FOODS INC		2065673	0690A	2065673	0	0
20050110	CALM	CAL-MAINE FOODS INC	Q	Y	2	128030202	CAL-MAINE FOODS INC		2082864	0690A	17191	0	0
20050111	CALM	CAL-MAINE FOODS INC	Q	Y	3	128030202	CAL-MAINE FOODS INC		2069873	0690A	-12991	0	0
20050112	CALM	CAL-MAINE FOODS INC	Q	Y	4	128030202	CAL-MAINE FOODS INC		2039723	0690A	-30150	0	0
20050113	CALM	CAL-MAINE FOODS INC	Q	Y	5	128030202	CAL-MAINE FOODS INC		2029018	0690A	-10705	0	0
20050114	CALM	CAL-MAINE FOODS INC	Q	Y	6	128030202	CAL-MAINE FOODS INC		2027259	0690A	-1759	0	0
20050118	CALM	CAL-MAINE FOODS INC	Q	Y	7	128030202	CAL-MAINE FOODS INC		2027174	0690A	-85	0	0
20050119	CALM	CAL-MAINE FOODS INC	Q	Y	8	128030202	CAL-MAINE FOODS INC		2016927	0690A	-10247	0	0
20050120	CALM	CAL-MAINE FOODS INC	Q	Y	9	128030202	CAL-MAINE FOODS INC		2029975	0690A	13048	13048	1
20050121	CALM	CAL-MAINE FOODS INC	Q	Y	10	128030202	CAL-MAINE FOODS INC		2016872	0690A	-13103	0	0

20050124	CALM	CAL-MAINE FOODS INC	Q	Y	11	128030202	CAL-MAINE FOODS INC	2038672	0690A	21800	21800	1		
20050125	CALM	CAL-MAINE FOODS INC	Q	Y	12	128030202	CAL-MAINE FOODS INC	2014128	0690A	-24544	0	0		
20050126	CALM	CAL-MAINE FOODS INC	Q	Y	13	128030202	CAL-MAINE FOODS INC	1284821	0690A	-729307	0	0		
20050127	CALM	CAL-MAINE FOODS INC	Q	Y	14	128030202	CAL-MAINE FOODS INC	1284521	0690A	-300	0	0		
20050128	CALM	CAL-MAINE FOODS INC	Q	Y	15	128030202	CAL-MAINE FOODS INC	1282565	0690A	-1956	0	0		
20050131	CALM	CAL-MAINE FOODS INC	Q	Y	16	128030202	CAL-MAINE FOODS INC	1281834	0690A	-731	0	0		
20050201	CALM	CAL-MAINE FOODS INC	Q	Y	17	128030202	CAL-MAINE FOODS INC	1279915	0690A	-1919	0	0		
20050202	CALM	CAL-MAINE FOODS INC	Q	Y	18	128030202	CAL-MAINE FOODS INC	1279115	0690A	-800	0	0		
20050203	CALM	CAL-MAINE FOODS INC	Q	Y	19	128030202	CAL-MAINE FOODS INC	1279041	0690A	-74	0	0		
20050204	CALM	CAL-MAINE FOODS INC	Q	Y	20	128030202	CAL-MAINE FOODS INC	1278941	0690A	-100	0	0		
20050207	CALM	CAL-MAINE FOODS INC	Q	Y	21	128030202	CAL-MAINE FOODS INC	1282493	0690A	3552	3552	1		
20050208	CALM	CAL-MAINE FOODS INC	Q	Y	22	128030202	CAL-MAINE FOODS INC	1232393	0690A	-50100	0	0		
20050209	CALM	CAL-MAINE FOODS INC	Q	Y	23	128030202	CAL-MAINE FOODS INC	1164220	0690A	-68173	0	0		
20050210	CALM	CAL-MAINE FOODS INC	Q	Y	24	128030202	CAL-MAINE FOODS INC	1199249	0690A	35029	35029	1		
20050211	CALM	CAL-MAINE FOODS INC	Q	Y	25	128030202	CAL-MAINE FOODS INC	1145450	0690A	-53799	0	0		
20050214	CALM	CAL-MAINE FOODS INC	Q	Y	26	128030202	CAL-MAINE FOODS INC	1161002	0690A	15552	15552	1		
20050215	CALM	CAL-MAINE FOODS INC	Q	Y	27	128030202	CAL-MAINE FOODS INC	1170933	0690A	9931	25483	2		
20050216	CALM	CAL-MAINE FOODS INC	Q	Y	28	128030202	CAL-MAINE FOODS INC	1096662	0690A	-74271	0	0		
20050217	CALM	CAL-MAINE FOODS INC	Q	Y	29	128030202	CAL-MAINE FOODS INC	1083241	0690A	-13421	0	0		
20050218	CALM	CAL-MAINE FOODS INC	Q	Y	30	128030202	CAL-MAINE FOODS INC	1097822	0690A	14581	14581	1		
20050222	CALM	CAL-MAINE FOODS INC	Q	Y	31	128030202	CAL-MAINE FOODS INC	1135822	0690A	38000	52581	2		
20050223	CALM	CAL-MAINE FOODS INC	Q	Y	32	128030202	CAL-MAINE FOODS INC	1174025	0690A	38203	90784	3		
20050224	CALM	CAL-MAINE FOODS INC	Q	Y	33	128030202	CAL-MAINE FOODS INC	862159	0690A	-311866	0	0		
20050225	CALM	CAL-MAINE FOODS INC	Q	Y	34	128030202	CAL-MAINE FOODS INC	892109	0690A	29950	29950	1		
20050228	CALM	CAL-MAINE FOODS INC	Q	Y	35	128030202	CAL-MAINE FOODS INC	885698	0690A	-6411	23539	2		
20050301	CALM	CAL-MAINE FOODS INC	Q	Y	36	128030202	CAL-MAINE FOODS INC	984648	0690A	98950	122489	3		
20050302	CALM	CAL-MAINE FOODS INC	Q	Y	37	128030202	CAL-MAINE FOODS INC	1082944	0690A	98296	220785	4		
20050303	CALM	CAL-MAINE FOODS INC	Q	Y	38	128030202	CAL-MAINE FOODS INC	1125242	0690A	42298	263083	5		
20050304	CALM	CAL-MAINE FOODS INC	Q	Y	39	128030202	CAL-MAINE FOODS INC	1190251	0690A	65009	328092	6		
20050307	CALM	CAL-MAINE FOODS INC	Q	Y	40	128030202	CAL-MAINE FOODS INC	1157582	0690A	-32669	295423	7		
20050308	CALM	CAL-MAINE FOODS INC	Q	Y	41	128030202	CAL-MAINE FOODS INC	1156644	0690A	-938	294485	8		
20050309	CALM	CAL-MAINE FOODS INC	Q	Y	42	128030202	CAL-MAINE FOODS INC	1160842	0690A	4198	298683	9		
20050310	CALM	CAL-MAINE FOODS INC	Q	Y	43	128030202	CAL-MAINE FOODS INC	1160249	0690A	-593	298090	10		
20050311	CALM	CAL-MAINE FOODS INC	Q	Y	44	128030202	CAL-MAINE FOODS INC	1160249	0690A	0	298090	11		
20050314	CALM	CAL-MAINE FOODS INC	Q	Y	45	128030202	CAL-MAINE FOODS INC	1162092	0690A	1843	299933	12		
20050315	CALM	CAL-MAINE FOODS INC	Q	Y	46	128030202	CAL-MAINE FOODS INC	1182392	0690A	20300	320233	13		
20050316	CALM	CAL-MAINE FOODS INC	Q	Y	47	128030202	CAL-MAINE FOODS INC	1188292	0690A	5900	326133	14		
20050317	CALM	CAL-MAINE FOODS INC	Q	Y	48	128030202	CAL-MAINE FOODS INC	1182778	0690A	-5514	320619	15		
20050318	CALM	CAL-MAINE FOODS INC	Q	Y	49	128030202	CAL-MAINE FOODS INC	1182578	0690A	-200	320419	16		
20050321	CALM	CAL-MAINE FOODS INC	Q	Y	50	128030202	CAL-MAINE FOODS INC	1186678	0690A	4100	324519	17		
20050322	CALM	CAL-MAINE FOODS INC	Q	Y	51	128030202	CAL-MAINE FOODS INC	1184378	0690A	-2300	322219	18		
20050323	CALM	CAL-MAINE FOODS INC	Q	Y	52	128030202	CAL-MAINE FOODS INC	1188355	0690A	3977	326196	19		
20050324	CALM	CAL-MAINE FOODS INC	Q	Y	53	128030202	CAL-MAINE FOODS INC	1188355	0690A	0	326196	20		
20050328	CALM	CAL-MAINE FOODS INC	Q	Y	54	128030202	CAL-MAINE FOODS INC	1196455	0690A	8100	334296	21		
20050329	CALM	CAL-MAINE FOODS INC	Q	Y	55	128030202	CAL-MAINE FOODS INC	1196653	0690A	198	334494	22		
20050330	CALM	CAL-MAINE FOODS INC	Q	Y	56	128030202	CAL-MAINE FOODS INC	1191712	0690A	-4941	329553	23		
20050331	CALM	CAL-MAINE FOODS INC	Q	Y	57	128030202	CAL-MAINE FOODS INC	1185415	0690A	-6297	323256	24		
20050401	CALM	CAL-MAINE FOODS INC	Q	Y	58	128030202	CAL-MAINE FOODS INC	1185372	0690A	-43	323213	25		
20050404	CALM	CAL-MAINE FOODS INC	Q	Y	59	128030202	CAL-MAINE FOODS INC	1189915	0690A	4543	327756	26		
20050405	CALM	CAL-MAINE FOODS INC	Q	Y	60	128030202	CAL-MAINE FOODS INC	1189771	0690A	-144	327612	27		
20050107	DAL	Delta Air Lines, Inc.	NYSE	Y	1	247361108	DELTA AIR LINES INC DEL	1927196	0690A	1927196	0	0		
20050110	DAL	Delta Air Lines, Inc.	NYSE	Y	2	247361108	DELTA AIR LINES INC DEL	1845999	0690A	-81197	0	0		
20050111	DAL	Delta Air Lines, Inc.	NYSE	Y	3	247361108	DELTA AIR LINES INC DEL	1786999	0690A	-59000	0	0		
20050112	DAL	Delta Air Lines, Inc.	NYSE	Y	4	247361108	DELTA AIR LINES INC DEL	1791449	0690A	4450	4450	1		
20050113	DAL	Delta Air Lines, Inc.	NYSE	Y	5	247361108	DELTA AIR LINES INC DEL	1800049	0690A	8600	13050	2		
20050114	DAL	Delta Air Lines, Inc.	NYSE	Y	6	247361108	DELTA AIR LINES INC DEL	1775049	0690A	-25000	0	0		
20050118	DAL	Delta Air Lines, Inc.	NYSE	Y	7	247361108	DELTA AIR LINES INC DEL	1774889	0690A	-160	0	0		
20050119	DAL	Delta Air Lines, Inc.	NYSE	Y	8	247361108	DELTA AIR LINES INC DEL	1758182	0690A	-16707	0	0		
20050120	DAL	Delta Air Lines, Inc.	NYSE	Y	9	247361108	DELTA AIR LINES INC DEL	1741582	0690A	-16600	0	0		
20050121	DAL	Delta Air Lines, Inc.	NYSE	Y	10	247361108	DELTA AIR LINES INC DEL	1815961	0690A	74379	74379	1		
20050124	DAL	Delta Air Lines, Inc.	NYSE	Y	11	247361108	DELTA AIR LINES INC DEL	1764540	0690A	-51421	22958	2		
20050125	DAL	Delta Air Lines, Inc.	NYSE	Y	12	247361108	DELTA AIR LINES INC DEL	1689466	0690A	-75074	0	0		
20050131	DAL	Delta Air Lines, Inc.	NYSE	Y	16	247361108	DELTA AIR LINES INC DEL	13300	0690A	13300	13300	1		
20050201	DAL	Delta Air Lines, Inc.	NYSE	Y	17	247361108	DELTA AIR LINES INC DEL	31609	0690A	18309	31609	2		
20050202	DAL	Delta Air Lines, Inc.	NYSE	Y	18	247361108	DELTA AIR LINES INC DEL	78876	0690A	47267	78876	3		
20050203	DAL	Delta Air Lines, Inc.	NYSE	Y	19	247361108	DELTA AIR LINES INC DEL	76211	0690A	-2665	76211	4		
20050204	DAL	Delta Air Lines, Inc.	NYSE	Y	20	247361108	DELTA AIR LINES INC DEL	91441	0690A	15230	91441	5		
20050207	DAL	Delta Air Lines, Inc.	NYSE	Y	21	247361108	DELTA AIR LINES INC DEL	124847	0690A	33406	124847	6		
20050208	DAL	Delta Air Lines, Inc.	NYSE	Y	22	247361108	DELTA AIR LINES INC DEL	156167	0690A	31320	156167	7		
20050209	DAL	Delta Air Lines, Inc.	NYSE	Y	23	247361108	DELTA AIR LINES INC DEL	186630	0690A	30463	186630	8		
20050210	DAL	Delta Air Lines, Inc.	NYSE	Y	24	247361108	DELTA AIR LINES INC DEL	201289	0690A	14659	201289	9		
20050211	DAL	Delta Air Lines, Inc.	NYSE	Y	25	247361108	DELTA AIR LINES INC DEL	250520	0690A	49231	250520	10		
20050214	DAL	Delta Air Lines, Inc.	NYSE	Y	26	247361108	DELTA AIR LINES INC DEL	254293	0690A	3773	254293	11		
20050215	DAL	Delta Air Lines, Inc.	NYSE	Y	27	247361108	DELTA AIR LINES INC DEL	240327	0690A	-13966	240327	12		
20050216	DAL	Delta Air Lines, Inc.	NYSE	Y	28	247361108	DELTA AIR LINES INC DEL	249737	0690A	9410	249737	13		
20050217	DAL	Delta Air Lines, Inc.	NYSE	Y	29	247361108	DELTA AIR LINES INC DEL	260737	0690A	11000	260737	14		
20050218	DAL	Delta Air Lines, Inc.	NYSE	Y	30	247361108	DELTA AIR LINES INC DEL	289337	0690A	28600	289337	15		
20050222	DAL	Delta Air Lines, Inc.	NYSE	Y	31	247361108	DELTA AIR LINES INC DEL	326019	0690A	36682	326019	16		
20050223	DAL	Delta Air Lines, Inc.	NYSE	Y	32	247361108	DELTA AIR LINES INC DEL	302061	0690A	-23958	302061	17		
20050224	DAL	Delta Air Lines, Inc.	NYSE	Y	33	247361108	DELTA AIR LINES INC DEL	203704	0690A	-98357	203704	18		
20050225	DAL	Delta Air Lines, Inc.	NYSE	Y	34	247361108	DELTA AIR LINES INC DEL	191304	0690A	-12400	191304	19		
20050228	DAL	Delta Air Lines, Inc.	NYSE	Y	35	247361108	DELTA AIR LINES INC DEL	189029	0690A	-2275	189029	20		
20050301	DAL	Delta Air Lines, Inc.	NYSE	Y	36	247361108	DELTA AIR LINES INC DEL	229159	0690A	40130	229159	21		
20050302	DAL	Delta Air Lines, Inc.	NYSE	Y	37	247361108	DELTA AIR LINES INC DEL	219558	0690A	-9601	219558	22		
20050303	DAL	Delta Air Lines, Inc.	NYSE	Y	38	247361108	DELTA AIR LINES INC DEL	207858	0690A	-11700	207858	23		
20050304	DAL	Delta Air Lines, Inc.	NYSE	Y	39	247361108	DELTA AIR LINES INC DEL	187658	0690A	-20200	187658	24		
20050307	DAL	Delta Air Lines, Inc.	NYSE	Y	40	247361108	DELTA AIR LINES INC DEL	173958	0690A	-13700	173958	25		
20050308	DAL	Delta Air Lines, Inc.	NYSE	Y	41	247361108	DELTA AIR LINES INC DEL	172858	0690A	-1100	172858	26		
20050309	DAL	Delta Air Lines, Inc.	NYSE	Y	42	247361108	DELTA AIR LINES INC DEL	164058	0690A	-8800	164058	27		
20050310	DAL	Delta Air Lines, Inc.	NYSE	Y	43	247361108	DELTA AIR LINES INC DEL	175124	0690A	11066	175124	28		
20050311	DAL	Delta Air Lines, Inc.	NYSE	Y	44	247361108	DELTA AIR LINES INC DEL	151089	0690A	-24035	151089	29		
20050314	DAL	Delta Air Lines, Inc.	NYSE	Y	45	247361108	DELTA AIR LINES INC DEL	163689	0690A	12600	163689	30		
20050315	DAL	Delta Air Lines, Inc.	NYSE	Y	46	247361108	DELTA AIR LINES INC DEL	154910	0690A	-8779	154910	31		
20050316	DAL	Delta Air Lines, Inc.	NYSE	Y	47	247361108	DELTA AIR LINES INC DEL	170110	0690A	15200	170110	32		
20050317	DAL	Delta Air Lines, Inc.	NYSE	Y	48	247361108	DELTA AIR LINES INC DEL	226162	0690A	56052	226162	33		
20050318	DAL	Delta Air Lines, Inc.	NYSE	Y	49	247361108	DELTA AIR LINES INC DEL	226262	0690A	100	226262	34		
20050321	DAL	Delta Air Lines, Inc.	NYSE	Y	50	247361108	DELTA AIR LINES INC DEL	284546	0690A	58284	284546	35		
20050322	DAL	Delta Air Lines, Inc.	NYSE	Y	51	247361108	DELTA AIR LINES INC DEL	271244	0690A	-13302	271244	36		
20050323	DAL	Delta Air Lines, Inc.	NYSE	Y	52	247361108	DELTA AIR LINES INC DEL	205844	0690A	-65400	205844	37		
20050324	DAL	Delta Air Lines, Inc.	NYSE	Y	53	247361108	DELTA AIR LINES INC DEL	208840	0690A	2996	208840	38		
20050328	DAL	Delta Air Lines, Inc.	NYSE	Y	54	247361108	DELTA AIR LINES INC DEL	219440	0690A	10600	219440	39		
20050329	DAL	Delta Air Lines, Inc.	NYSE	Y	55	247361108	DELTA AIR LINES INC DEL	212440	0690A	-7000	212440	40		
20050330	DAL	Delta Air Lines, Inc.	NYSE	Y	56	247361108	DELTA AIR LINES INC DEL	200691	0690A	-11749	200691	41		
20050331	DAL	Delta Air Lines, Inc.	NYSE	Y	57	247361108	DELTA AIR LINES INC DEL	175629	0690A	-25062	175629	42		
20050401	DAL	Delta Air Lines, Inc.	NYSE	Y	58	247361108	DELTA AIR LINES INC DEL	146838	0690A	-28791	146838	43		
20050404	DAL	Delta Air Lines, Inc.	NYSE	Y	59	247361108	DELTA AIR LINES INC DEL	144546	0690A	-2292	144546	44		
20050405	DAL	Delta Air Lines, Inc.	NYSE	Y	60	247361108	DELTA AIR LINES INC DEL	141582	0690A	-2964	141582	45		
20050128	DYII	DYNACQ HEALTHCARE INC	U	Y	6	26779V105	DYNACQ HEALTHCARE INC	179	0690A	179	179	1		
20050131	DYII	DYNACQ HEALTHCARE INC	U	Y	7	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	2		
20050201	DYII	DYNACQ HEALTHCARE INC	U	Y	8	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	3		
20050202	DYII	DYNACQ HEALTHCARE INC	U	Y	9	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	4		
20050203	DYII	DYNACQ HEALTHCARE INC	U	Y	10	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	5		
20050204	DYII	DYNACQ HEALTHCARE INC	U	Y	11	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	6		
20050207	DYII	DYNACQ HEALTHCARE INC	U	Y	12	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	7		
20050208	DYII	DYNACQ HEALTHCARE INC	U	Y	13	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	8		
20050209	DYII	DYNACQ HEALTHCARE INC	U	Y	14	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	9		
20050210	DYII	DYNACQ HEALTHCARE INC	U	Y	15	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	10		
20050211	DYII	DYNACQ HEALTHCARE INC	U	Y	16	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	11		
20050214	DYII	DYNACQ HEALTHCARE INC	U	Y	17	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	12		
20050215	DYII	DYNACQ HEALTHCARE INC	U	Y	18	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	13		
20050216	DYII	DYNACQ HEALTHCARE INC	U	Y	19	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	14		
20050217	DYII	DYNACQ HEALTHCARE INC	U	Y	20	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	15		
20050218	DYII	DYNACQ HEALTHCARE INC	U	Y	21	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	16		
20050222	DYII	DYNACQ HEALTHCARE INC	U	Y	22	26779V105	DYNACQ HEALTHCARE INC	179	0690A	0	179	17		
20050118	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	7	M87245102	SYNERON MEDICAL LTD ORD SHARES	700	0690A	700	700	1		
20050119	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	8	M87245102	SYNERON MEDICAL LTD ORD SHARES	700	0690A	0	700	2		
20050203	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	19	M87245102	SYNERON MEDICAL LTD ORD SHARES	3100	0690A	3100	3100	1		
20050204	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	20	M87245102	SYNERON MEDICAL LTD ORD SHARES	3100	0690A	0	3100	2		
20050207	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	21	M87245102	SYNERON MEDICAL LTD ORD SHARES	3100	0690A	0	3100	3		
20050208	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	22	M87245102	SYNERON MEDICAL LTD ORD SHARES	1858	0690A	-1242	1858	4		
20050209	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	23	M87245102	SYNERON MEDICAL LTD ORD SHARES	6998	0690A	5140	6998	5		
20050210	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	24	M87245102	SYNERON MEDICAL LTD ORD SHARES	10098	0690A	3100	10098	6		
20050211	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	25	M87245102	SYNERON MEDICAL LTD ORD SHARES	10608	0690A	510	10608	7		
20050214	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	26	M87245102	SYNERON MEDICAL LTD ORD SHARES	12378	0690A	1770	12378	8		
20050215	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	27	M87245102	SYNERON MEDICAL LTD ORD SHARES	12778	0690A	400	12778	9		
20050216	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	28	M87245102	SYNERON MEDICAL LTD ORD SHARES	12902	0690A	124	12902	10		
20050217	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	29	M87245102	SYNERON MEDICAL LTD ORD SHARES	11213	0690A	-1689	11213	11		
20050218	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	30	M87245102	SYNERON MEDICAL LTD ORD SHARES	10513	0690A	-700	10513	12		
20050222	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	31	M87245102	SYNERON MEDICAL LTD ORD SHARES	10663	0690A	150	10663	13		
20050223	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	32	M87245102	SYNERON MEDICAL LTD ORD SHARES	9463	0690A	-1200	9463	14		
20050224	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	33	M87245102	SYNERON MEDICAL LTD ORD SHARES	7334	0690A	-2129	7334	15		

20050225	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	34	M87245102	SYNERON MEDICAL LTD ORD SHARES	4216	0690A	-3118	4216	16		
20050302	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	37	M87245102	SYNERON MEDICAL LTD ORD SHARES	632	0690A	632	632	1		
20050303	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	38	M87245102	SYNERON MEDICAL LTD ORD SHARES	3607	0690A	2975	3607	2		
20050304	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	39	M87245102	SYNERON MEDICAL LTD ORD SHARES	3775	0690A	168	3775	3		
20050307	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	40	M87245102	SYNERON MEDICAL LTD ORD SHARES	742	0690A	-3033	742	4		
20050309	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	42	M87245102	SYNERON MEDICAL LTD ORD SHARES	1480	0690A	1480	1480	1		
20050310	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	43	M87245102	SYNERON MEDICAL LTD ORD SHARES	3982	0690A	2502	3982	2		
20050311	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	44	M87245102	SYNERON MEDICAL LTD ORD SHARES	719	0690A	-3263	719	3		
20050314	ELOS	SYNERON MEDICAL LTD ORD SHARES	Q	Y	45	M87245102	SYNERON MEDICAL LTD ORD SHARES	743	0690A	24	743	4		
20050107	FFH	Fairfax Financial Holdings Limited	NYSE	Y	1	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342929	0690A	342929	0	0		
20050110	FFH	Fairfax Financial Holdings Limited	NYSE	Y	2	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	336329	0690A	-6600	0	0		
20050111	FFH	Fairfax Financial Holdings Limited	NYSE	Y	3	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	337129	0690A	800	0	0		
20050112	FFH	Fairfax Financial Holdings Limited	NYSE	Y	4	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	683030	0690A	345901	345901	1		
20050113	FFH	Fairfax Financial Holdings Limited	NYSE	Y	5	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	689930	0690A	6900	352801	2		
20050114	FFH	Fairfax Financial Holdings Limited	NYSE	Y	6	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	694130	0690A	4200	357001	3		
20050118	FFH	Fairfax Financial Holdings Limited	NYSE	Y	7	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	667030	0690A	-27100	329901	4		
20050119	FFH	Fairfax Financial Holdings Limited	NYSE	Y	8	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	667530	0690A	500	330401	5		
20050120	FFH	Fairfax Financial Holdings Limited	NYSE	Y	9	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	691630	0690A	24100	354501	6		
20050121	FFH	Fairfax Financial Holdings Limited	NYSE	Y	10	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	323590	0690A	-368040	0	0		
20050124	FFH	Fairfax Financial Holdings Limited	NYSE	Y	11	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	325490	0690A	1900	1900	1		
20050125	FFH	Fairfax Financial Holdings Limited	NYSE	Y	12	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	344399	0690A	18909	20809	2		
20050126	FFH	Fairfax Financial Holdings Limited	NYSE	Y	13	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	340822	0690A	-3577	17232	3		
20050127	FFH	Fairfax Financial Holdings Limited	NYSE	Y	14	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	331322	0690A	-9500	7732	4		
20050128	FFH	Fairfax Financial Holdings Limited	NYSE	Y	15	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	332422	0690A	1100	8832	5		
20050131	FFH	Fairfax Financial Holdings Limited	NYSE	Y	16	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	339532	0690A	7110	15942	6		
20050201	FFH	Fairfax Financial Holdings Limited	NYSE	Y	17	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	339532	0690A	0	15942	7		
20050202	FFH	Fairfax Financial Holdings Limited	NYSE	Y	18	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	341732	0690A	2200	18142	8		
20050203	FFH	Fairfax Financial Holdings Limited	NYSE	Y	19	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	341532	0690A	-200	17942	9		
20050204	FFH	Fairfax Financial Holdings Limited	NYSE	Y	20	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342732	0690A	1200	19142	10		
20050207	FFH	Fairfax Financial Holdings Limited	NYSE	Y	21	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342732	0690A	0	19142	11		
20050208	FFH	Fairfax Financial Holdings Limited	NYSE	Y	22	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	339472	0690A	-3260	15882	12		
20050209	FFH	Fairfax Financial Holdings Limited	NYSE	Y	23	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	339372	0690A	-100	15782	13		
20050210	FFH	Fairfax Financial Holdings Limited	NYSE	Y	24	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	340972	0690A	1600	17382	14		
20050211	FFH	Fairfax Financial Holdings Limited	NYSE	Y	25	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342572	0690A	1600	18982	15		
20050214	FFH	Fairfax Financial Holdings Limited	NYSE	Y	26	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342972	0690A	400	19382	16		
20050215	FFH	Fairfax Financial Holdings Limited	NYSE	Y	27	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	342972	0690A	0	19382	17		
20050216	FFH	Fairfax Financial Holdings Limited	NYSE	Y	28	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	354172	0690A	11200	30582	18		
20050217	FFH	Fairfax Financial Holdings Limited	NYSE	Y	29	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	349472	0690A	-4700	25882	19		
20050218	FFH	Fairfax Financial Holdings Limited	NYSE	Y	30	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	344972	0690A	-4500	21382	20		
20050222	FFH	Fairfax Financial Holdings Limited	NYSE	Y	31	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	395672	0690A	50700	72082	21		
20050223	FFH	Fairfax Financial Holdings Limited	NYSE	Y	32	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	397772	0690A	2100	74182	22		
20050224	FFH	Fairfax Financial Holdings Limited	NYSE	Y	33	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	401172	0690A	3400	77582	23		
20050225	FFH	Fairfax Financial Holdings Limited	NYSE	Y	34	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	400272	0690A	-900	76682	24		
20050228	FFH	Fairfax Financial Holdings Limited	NYSE	Y	35	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	395097	0690A	-5175	71507	25		
20050301	FFH	Fairfax Financial Holdings Limited	NYSE	Y	36	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	344816	0690A	-50281	21226	26		
20050302	FFH	Fairfax Financial Holdings Limited	NYSE	Y	37	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	343716	0690A	-1100	20126	27		
20050303	FFH	Fairfax Financial Holdings Limited	NYSE	Y	38	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	347116	0690A	3400	23526	28		
20050304	FFH	Fairfax Financial Holdings Limited	NYSE	Y	39	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351516	0690A	4400	27926	29		
20050307	FFH	Fairfax Financial Holdings Limited	NYSE	Y	40	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350116	0690A	-1400	26526	30		
20050308	FFH	Fairfax Financial Holdings Limited	NYSE	Y	41	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350216	0690A	100	26626	31		
20050309	FFH	Fairfax Financial Holdings Limited	NYSE	Y	42	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350316	0690A	100	26726	32		
20050310	FFH	Fairfax Financial Holdings Limited	NYSE	Y	43	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350316	0690A	0	26726	33		
20050311	FFH	Fairfax Financial Holdings Limited	NYSE	Y	44	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350316	0690A	0	26726	34		
20050314	FFH	Fairfax Financial Holdings Limited	NYSE	Y	45	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350118	0690A	-198	26528	35		
20050315	FFH	Fairfax Financial Holdings Limited	NYSE	Y	46	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351141	0690A	1023	27551	36		
20050316	FFH	Fairfax Financial Holdings Limited	NYSE	Y	47	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351141	0690A	0	27551	37		
20050317	FFH	Fairfax Financial Holdings Limited	NYSE	Y	48	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351241	0690A	100	27651	38		
20050318	FFH	Fairfax Financial Holdings Limited	NYSE	Y	49	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351241	0690A	0	27651	39		
20050321	FFH	Fairfax Financial Holdings Limited	NYSE	Y	50	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	351241	0690A	0	27651	40		
20050322	FFH	Fairfax Financial Holdings Limited	NYSE	Y	51	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	350641	0690A	-600	27051	41		
20050323	FFH	Fairfax Financial Holdings Limited	NYSE	Y	52	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	550041	0690A	199400	226451	42		
20050324	FFH	Fairfax Financial Holdings Limited	NYSE	Y	53	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	550041	0690A	0	226451	43		
20050328	FFH	Fairfax Financial Holdings Limited	NYSE	Y	54	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	550041	0690A	0	226451	44		
20050329	FFH	Fairfax Financial Holdings Limited	NYSE	Y	55	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	548441	0690A	-1600	224851	45		
20050330	FFH	Fairfax Financial Holdings Limited	NYSE	Y	56	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	546745	0690A	-1696	223155	46		
20050331	FFH	Fairfax Financial Holdings Limited	NYSE	Y	57	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	543710	0690A	-3035	220120	47		
20050401	FFH	Fairfax Financial Holdings Limited	NYSE	Y	58	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	535310	0690A	-8400	211720	48		
20050404	FFH	Fairfax Financial Holdings Limited	NYSE	Y	59	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	529890	0690A	-5420	206300	49		
20050405	FFH	Fairfax Financial Holdings Limited	NYSE	Y	60	303901102	FAIRFAX FINL HLDGS LTD SUB VTG	535290	0690A	5400	211700	50		
20050107	GIVN	GIVEN IMAGING LTD	Q	Y	1	M52020100	GIVEN IMAGING LTD	875127	0690A	875127	0	0		
20050110	GIVN	GIVEN IMAGING LTD	Q	Y	2	M52020100	GIVEN IMAGING LTD	874143	0690A	-984	0	0		
20050111	GIVN	GIVEN IMAGING LTD	Q	Y	3	M52020100	GIVEN IMAGING LTD	884523	0690A	10380	0	0		
20050112	GIVN	GIVEN IMAGING LTD	Q	Y	4	M52020100	GIVEN IMAGING LTD	860323	0690A	-24200	0	0		
20050113	GIVN	GIVEN IMAGING LTD	Q	Y	5	M52020100	GIVEN IMAGING LTD	860923	0690A	600	600	1		
20050114	GIVN	GIVEN IMAGING LTD	Q	Y	6	M52020100	GIVEN IMAGING LTD	865043	0690A	4120	4720	2		
20050118	GIVN	GIVEN IMAGING LTD	Q	Y	7	M52020100	GIVEN IMAGING LTD	891643	0690A	26600	31320	3		
20050119	GIVN	GIVEN IMAGING LTD	Q	Y	8	M52020100	GIVEN IMAGING LTD	893323	0690A	1680	33000	4		
20050120	GIVN	GIVEN IMAGING LTD	Q	Y	9	M52020100	GIVEN IMAGING LTD	896939	0690A	3616	36616	5		
20050121	GIVN	GIVEN IMAGING LTD	Q	Y	10	M52020100	GIVEN IMAGING LTD	886226	0690A	-10713	25903	6		
20050124	GIVN	GIVEN IMAGING LTD	Q	Y	11	M52020100	GIVEN IMAGING LTD	834307	0690A	-51919	0	0		
20050125	GIVN	GIVEN IMAGING LTD	Q	Y	12	M52020100	GIVEN IMAGING LTD	835307	0690A	1000	1000	1		
20050126	GIVN	GIVEN IMAGING LTD	Q	Y	13	M52020100	GIVEN IMAGING LTD	835313	0690A	6	1006	2		
20050127	GIVN	GIVEN IMAGING LTD	Q	Y	14	M52020100	GIVEN IMAGING LTD	841038	0690A	5725	6731	3		
20050128	GIVN	GIVEN IMAGING LTD	Q	Y	15	M52020100	GIVEN IMAGING LTD	848109	0690A	7071	13802	4		
20050131	GIVN	GIVEN IMAGING LTD	Q	Y	16	M52020100	GIVEN IMAGING LTD	893012	0690A	44903	58705	5		
20050201	GIVN	GIVEN IMAGING LTD	Q	Y	17	M52020100	GIVEN IMAGING LTD	896358	0690A	3346	62051	6		
20050202	GIVN	GIVEN IMAGING LTD	Q	Y	18	M52020100	GIVEN IMAGING LTD	888738	0690A	-7620	54431	7		
20050203	GIVN	GIVEN IMAGING LTD	Q	Y	19	M52020100	GIVEN IMAGING LTD	1131090	0690A	242352	296783	8		
20050204	GIVN	GIVEN IMAGING LTD	Q	Y	20	M52020100	GIVEN IMAGING LTD	1134977	0690A	3887	300670	9		
20050207	GIVN	GIVEN IMAGING LTD	Q	Y	21	M52020100	GIVEN IMAGING LTD	1116973	0690A	-18004	282666	10		
20050208	GIVN	GIVEN IMAGING LTD	Q	Y	22	M52020100	GIVEN IMAGING LTD	1114673	0690A	-2300	280366	11		
20050209	GIVN	GIVEN IMAGING LTD	Q	Y	23	M52020100	GIVEN IMAGING LTD	1125323	0690A	10650	291016	12		
20050209	GIVN	GIVEN IMAGING LTD	Q	Y	23	M52020100	GIVEN IMAGING LTD	5700	0690A	5700	5700	1		
20050210	GIVN	GIVEN IMAGING LTD	Q	Y	24	M52020100	GIVEN IMAGING LTD	1134139	0690A	1128439	1134139	2		
20050211	GIVN	GIVEN IMAGING LTD	Q	Y	25	M52020100	GIVEN IMAGING LTD	1131860	0690A	-2279	1131860	3		
20050214	GIVN	GIVEN IMAGING LTD	Q	Y	26	M52020100	GIVEN IMAGING LTD	1127183	0690A	-4677	1127183	4		
20050215	GIVN	GIVEN IMAGING LTD	Q	Y	27	M52020100	GIVEN IMAGING LTD	1128743	0690A	1560	1128743	5		
20050216	GIVN	GIVEN IMAGING LTD	Q	Y	28	M52020100	GIVEN IMAGING LTD	1135539	0690A	6796	1135539	6		
20050217	GIVN	GIVEN IMAGING LTD	Q	Y	29	M52020100	GIVEN IMAGING LTD	1162668	0690A	27129	1162668	7		
20050218	GIVN	GIVEN IMAGING LTD	Q	Y	30	M52020100	GIVEN IMAGING LTD	1164491	0690A	1823	1164491	8		
20050222	GIVN	GIVEN IMAGING LTD	Q	Y	31	M52020100	GIVEN IMAGING LTD	1139732	0690A	-24759	1139732	9		
20050223	GIVN	GIVEN IMAGING LTD	Q	Y	32	M52020100	GIVEN IMAGING LTD	1126371	0690A	-13361	1126371	10		
20050224	GIVN	GIVEN IMAGING LTD	Q	Y	33	M52020100	GIVEN IMAGING LTD	1070021	0690A	-56350	1070021	11		
20050225	GIVN	GIVEN IMAGING LTD	Q	Y	34	M52020100	GIVEN IMAGING LTD	1067821	0690A	-2200	1067821	12		
20050228	GIVN	GIVEN IMAGING LTD	Q	Y	35	M52020100	GIVEN IMAGING LTD	985699	0690A	-82122	985699	13		
20050301	GIVN	GIVEN IMAGING LTD	Q	Y	36	M52020100	GIVEN IMAGING LTD	983299	0690A	-2400	983299	14		
20050302	GIVN	GIVEN IMAGING LTD	Q	Y	37	M52020100	GIVEN IMAGING LTD	941399	0690A	-41900	941399	15		
20050303	GIVN	GIVEN IMAGING LTD	Q	Y	38	M52020100	GIVEN IMAGING LTD	974209	0690A	32810	974209	16		
20050304	GIVN	GIVEN IMAGING LTD	Q	Y	39	M52020100	GIVEN IMAGING LTD	1047800	0690A	73591	1047800	17		
20050307	GIVN	GIVEN IMAGING LTD	Q	Y	40	M52020100	GIVEN IMAGING LTD	1049000	0690A	1200	1049000	18		
20050308	GIVN	GIVEN IMAGING LTD	Q	Y	41	M52020100	GIVEN IMAGING LTD	1048250	0690A	-750	1048250	19		
20050309	GIVN	GIVEN IMAGING LTD	Q	Y	42	M52020100	GIVEN IMAGING LTD	1022950	0690A	-25300	1022950	20		
20050310	GIVN	GIVEN IMAGING LTD	Q	Y	43	M52020100	GIVEN IMAGING LTD	1091743	0690A	68793	1091743	21		
20050311	GIVN	GIVEN IMAGING LTD	Q	Y	44	M52020100	GIVEN IMAGING LTD	1104943	0690A	13200	1104943	22		
20050314	GIVN	GIVEN IMAGING LTD	Q	Y	45	M52020100	GIVEN IMAGING LTD	1123843	0690A	18900	1123843	23		
20050315	GIVN	GIVEN IMAGING LTD	Q	Y	46	M52020100	GIVEN IMAGING LTD	1134243	0690A	10400	1134243	24		
20050316	GIVN	GIVEN IMAGING LTD	Q	Y	47	M52020100	GIVEN IMAGING LTD	1157694	0690A	23451	1157694	25		
20050317	GIVN	GIVEN IMAGING LTD	Q	Y	48	M52020100	GIVEN IMAGING LTD	1181861	0690A	24167	1181861	26		
20050318	GIVN	GIVEN IMAGING LTD	Q	Y	49	M52020100	GIVEN IMAGING LTD	1219901	0690A	38040	1219901	27		
20050321	GIVN	GIVEN IMAGING LTD	Q	Y	50	M52020100	GIVEN IMAGING LTD	1385692	0690A	165791	1385692	28		
20050322	GIVN	GIVEN IMAGING LTD	Q	Y	51	M52020100	GIVEN IMAGING LTD	1390334	0690A	4642	1390334	29		
20050323	GIVN	GIVEN IMAGING LTD	Q	Y	52	M52020100	GIVEN IMAGING LTD	1402271	0690A	11937	1402271	30		
20050324	GIVN	GIVEN IMAGING LTD	Q	Y	53	M52020100	GIVEN IMAGING LTD	1400858	0690A	-1413	1400858	31		
20050328	GIVN	GIVEN IMAGING LTD	Q	Y	54	M52020100	GIVEN IMAGING LTD	1434063	0690A	33205	1434063	32		
20050329	GIVN	GIVEN IMAGING LTD	Q	Y	55	M52020100	GIVEN IMAGING LTD	1437144	0690A	3081	1437144	33		
20050330	GIVN	GIVEN IMAGING LTD	Q	Y	56	M52020100	GIVEN IMAGING LTD	1435908	0690A	-1236	1435908	34		
20050331	GIVN	GIVEN IMAGING LTD	Q	Y	57	M52020100	GIVEN IMAGING LTD	1428208	0690A	-7700	1428208	35		
20050331	GIVN	GIVEN IMAGING LTD	Q	Y	57	M52020100	GIVEN IMAGING LTD	1500	0690A	1500	1500	1		
20050401	GIVN	GIVEN IMAGING LTD	Q	Y	58	M52020100	GIVEN IMAGING LTD	1422849	0690A	1421349	1422849	2		
20050401	GIVN	GIVEN IMAGING LTD	Q	Y	58	M52020100	GIVEN IMAGING LTD	1500	0690A	1500	1500	1		
20050404	GIVN	GIVEN IMAGING LTD	Q	Y	59	M52020100	GIVEN IMAGING LTD	1425549	0690A	1424049	1425549	2		
20050405	GIVN	GIVEN IMAGING LTD	Q	Y	60	M52020100	GIVEN IMAGING LTD	1415317	0690A	-10232	1415317	3		
20050107	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	1	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1287321	0690A	1287321	0	0		
20050110	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	2	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1282821	0690A	-4500	0	0		
20050111	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	3	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1671921	0690A	389100	0	0		
20050112	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	4	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1637954	0690A	-33967	0	0		
20050113	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	5	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1626054	0690A	-11900	0	0		
20050114	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	6	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1597154	0690A	-28900	0	0		
20050118	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	7	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1594054	0690A	-3100	0	0		
20050119	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	8	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1557855	0690A	-36199	0	0		
20050120	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	9	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1561355	0690A	3500	3500	1		

20050121	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	10	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1565455	0690A	4100	7600	2
20050124	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	11	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1594555	0690A	29100	36700	3
20050125	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	12	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1594455	0690A	-100	36600	4
20050126	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	13	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1150991	0690A	-443464	0	0
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1155391	0690A	4400	4400	1
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1139691	0690A	-15700	0	0
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1022300	0690A	-117391	0	0
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1106232	0690A	83932	83932	1
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1133332	0690A	27100	111032	2
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1291532	0690A	158200	269232	3
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1363432	0690A	71900	341132	4
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1306912	0690A	-56520	284612	5
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1331968	0690A	25056	309668	6
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1307868	0690A	-24100	285568	7
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1341868	0690A	34000	319568	8
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1343268	0690A	1400	320968	9
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1346283	0690A	3015	323983	10
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1294922	0690A	-51361	272622	11
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1303042	0690A	8120	280742	12
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1413462	0690A	110420	391162	13
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1386142	0690A	-27320	363842	14
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1351827	0690A	-34315	329527	15
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1387527	0690A	35700	365227	16
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	900965	0690A	-486562	0	0
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	826415	0690A	-74550	0	0
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1004915	0690A	178500	178500	1
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1047478	0690A	42563	221063	2
20050302	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	37	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1046778	0690A	-700	220363	3
20050303	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	38	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1041478	0690A	-5300	215063	4
20050304	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	39	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1151338	0690A	109860	324923	5
20050307	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	40	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1139454	0690A	-11884	313039	6
20050308	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	41	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1210316	0690A	70862	383901	7
20050309	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	42	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1149116	0690A	-61200	322701	8
20050310	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	43	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1181516	0690A	32400	355101	9
20050311	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	44	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1163793	0690A	-17723	337378	10
20050314	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	45	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1183093	0690A	19300	356678	11
20050315	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	46	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1145464	0690A	-37629	319049	12
20050316	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	47	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1220041	0690A	74577	393626	13
20050317	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	48	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1282570	0690A	62529	456155	14
20050318	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	49	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1281402	0690A	-1168	454987	15
20050321	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	50	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1279098	0690A	-2304	452683	16
20050322	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	51	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1264598	0690A	-14500	438183	17
20050323	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	52	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1706893	0690A	442295	880478	18
20050324	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	53	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1638093	0690A	-68800	811678	19
20050328	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	54	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1639912	0690A	1819	813497	20
20050329	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	55	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1640085	0690A	173	813670	21
20050330	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	56	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1639433	0690A	-652	813018	22
20050331	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	57	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1406933	0690A	-232500	580518	23
20050401	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	58	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1418496	0690A	11563	592081	24
20050404	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	59	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1408696	0690A	-9800	582281	25
20050405	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	60	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	1447787	0690A	39091	621372	26
20050112	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	4	456788108	INFOSYS TECHNOLOGIES LTD ADS	297326	0690A	297326	297326	1
20050113	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	5	456788108	INFOSYS TECHNOLOGIES LTD ADS	298394	0690A	1068	298394	2
20050114	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	6	456788108	INFOSYS TECHNOLOGIES LTD ADS	294721	0690A	-3673	294721	3
20050118	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	7	456788108	INFOSYS TECHNOLOGIES LTD ADS	268206	0690A	-26515	268206	4
20050119	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	8	456788108	INFOSYS TECHNOLOGIES LTD ADS	267864	0690A	-342	267864	5
20050120	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	9	456788108	INFOSYS TECHNOLOGIES LTD ADS	226055	0690A	-41809	226055	6
20050121	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	10	456788108	INFOSYS TECHNOLOGIES LTD ADS	222792	0690A	-3263	222792	7
20050124	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	11	456788108	INFOSYS TECHNOLOGIES LTD ADS	222792	0690A	0	222792	8
20050125	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	12	456788108	INFOSYS TECHNOLOGIES LTD ADS	234392	0690A	11600	234392	9
20050126	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	13	456788108	INFOSYS TECHNOLOGIES LTD ADS	258525	0690A	24133	258525	10
20050127	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	14	456788108	INFOSYS TECHNOLOGIES LTD ADS	260148	0690A	1623	260148	11
20050128	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	15	456788108	INFOSYS TECHNOLOGIES LTD ADS	268248	0690A	8100	268248	12
20050131	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	16	456788108	INFOSYS TECHNOLOGIES LTD ADS	273348	0690A	5100	273348	13
20050201	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	17	456788108	INFOSYS TECHNOLOGIES LTD ADS	271848	0690A	-1500	271848	14
20050202	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	18	456788108	INFOSYS TECHNOLOGIES LTD ADS	268348	0690A	-3500	268348	15
20050203	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	19	456788108	INFOSYS TECHNOLOGIES LTD ADS	267042	0690A	-1306	267042	16
20050204	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	20	456788108	INFOSYS TECHNOLOGIES LTD ADS	257935	0690A	-9107	257935	17
20050207	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	21	456788108	INFOSYS TECHNOLOGIES LTD ADS	255135	0690A	-2800	255135	18
20050208	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	22	456788108	INFOSYS TECHNOLOGIES LTD ADS	250935	0690A	-4200	250935	19
20050209	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	23	456788108	INFOSYS TECHNOLOGIES LTD ADS	249004	0690A	-1931	249004	20
20050210	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	24	456788108	INFOSYS TECHNOLOGIES LTD ADS	246704	0690A	-2300	246704	21
20050211	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	25	456788108	INFOSYS TECHNOLOGIES LTD ADS	254877	0690A	8173	254877	22
20050214	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	26	456788108	INFOSYS TECHNOLOGIES LTD ADS	250877	0690A	-4000	250877	23
20050215	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	27	456788108	INFOSYS TECHNOLOGIES LTD ADS	233477	0690A	-17400	233477	24
20050216	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	28	456788108	INFOSYS TECHNOLOGIES LTD ADS	234852	0690A	1375	234852	25
20050217	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	29	456788108	INFOSYS TECHNOLOGIES LTD ADS	225352	0690A	-9500	225352	26
20050218	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	30	456788108	INFOSYS TECHNOLOGIES LTD ADS	220250	0690A	-5102	220250	27
20050222	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	31	456788108	INFOSYS TECHNOLOGIES LTD ADS	214240	0690A	-6010	214240	28
20050223	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	32	456788108	INFOSYS TECHNOLOGIES LTD ADS	203200	0690A	-11040	203200	29
20050303	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	38	456788108	INFOSYS TECHNOLOGIES LTD ADS	2280	0690A	2280	2280	1
20050307	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	40	456788108	INFOSYS TECHNOLOGIES LTD ADS	10783	0690A	10783	10783	1
20050308	INFY	INFOSYS TECHNOLOGIES LTD ADS	Q	Y	41	456788108	INFOSYS TECHNOLOGIES LTD ADS	8383	0690A	-2400	8383	2
20050118	ISON	ISONICS CORP	S	Y	7	464895101	ISONICS CORP	2000	0690A	2000	2000	1
20050119	ISON	ISONICS CORP	S	Y	8	464895101	ISONICS CORP	200	0690A	-1800	200	2
20050128	ISON	ISONICS CORP	S	Y	15	464895101	ISONICS CORP	5139	0690A	5139	5139	1
20050131	ISON	ISONICS CORP	S	Y	16	464895101	ISONICS CORP	10339	0690A	5200	10339	2
20050201	ISON	ISONICS CORP	S	Y	17	464895101	ISONICS CORP	13784	0690A	3445	13784	3
20050202	ISON	ISONICS CORP	S	Y	18	464895101	ISONICS CORP	15822	0690A	2038	15822	4
20050203	ISON	ISONICS CORP	S	Y	19	464895101	ISONICS CORP	15922	0690A	100	15922	5
20050204	ISON	ISONICS CORP	S	Y	20	464895101	ISONICS CORP	15922	0690A	0	15922	6
20050207	ISON	ISONICS CORP	S	Y	21	464895101	ISONICS CORP	17522	0690A	1600	17522	7
20050208	ISON	ISONICS CORP	S	Y	22	464895101	ISONICS CORP	20117	0690A	2595	20117	8
20050209	ISON	ISONICS CORP	S	Y	23	464895101	ISONICS CORP	20117	0690A	0	20117	9
20050210	ISON	ISONICS CORP	S	Y	24	464895101	ISONICS CORP	25517	0690A	5400	25517	10
20050211	ISON	ISONICS CORP	S	Y	25	464895101	ISONICS CORP	29667	0690A	4150	29667	11
20050214	ISON	ISONICS CORP	S	Y	26	464895101	ISONICS CORP	27767	0690A	-1900	27767	12
20050215	ISON	ISONICS CORP	S	Y	27	464895101	ISONICS CORP	29428	0690A	1661	29428	13
20050216	ISON	ISONICS CORP	S	Y	28	464895101	ISONICS CORP	961	0690A	-28467	961	14
20050217	ISON	ISONICS CORP	S	Y	29	464895101	ISONICS CORP	4506	0690A	3545	4506	15
20050218	ISON	ISONICS CORP	S	Y	30	464895101	ISONICS CORP	6089	0690A	1583	6089	16
20050309	ISON	ISONICS CORP	S	Y	42	464895101	ISONICS CORP	100	0690A	100	100	1
20050310	ISON	ISONICS CORP	S	Y	43	464895101	ISONICS CORP	100	0690A	0	100	2
20050311	ISON	ISONICS CORP	S	Y	44	464895101	ISONICS CORP	200	0690A	100	200	3
20050315	ISON	ISONICS CORP	S	Y	46	464895101	ISONICS CORP	200	0690A	200	200	1
20050316	ISON	ISONICS CORP	S	Y	47	464895101	ISONICS CORP	400	0690A	200	400	2
20050317	ISON	ISONICS CORP	S	Y	48	464895101	ISONICS CORP	500	0690A	100	500	3
20050318	ISON	ISONICS CORP	S	Y	49	464895101	ISONICS CORP	300	0690A	-200	300	4
20050321	ISON	ISONICS CORP	S	Y	50	464895101	ISONICS CORP	200	0690A	-100	200	5
20050322	ISON	ISONICS CORP	S	Y	51	464895101	ISONICS CORP	200	0690A	0	200	6
20050328	ISON	ISONICS CORP	S	Y	54	464895101	ISONICS CORP	100	0690A	100	100	1
20050330	ISON	ISONICS CORP	S	Y	56	464895101	ISONICS CORP	100	0690A	100	100	1
20050331	ISON	ISONICS CORP	S	Y	57	464895101	ISONICS CORP	100	0690A	0	100	2
20050401	ISON	ISONICS CORP	S	Y	58	464895101	ISONICS CORP	400	0690A	300	400	3
20050107	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	1	501014104	KRISPY KREME DOUGHNUTS INC	2217471	0690A	2217471	0	0
20050110	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	2	501014104	KRISPY KREME DOUGHNUTS INC	2169603	0690A	-47868	0	0
20050111	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	3	501014104	KRISPY KREME DOUGHNUTS INC	2159567	0690A	-10036	0	0
20050112	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	4	501014104	KRISPY KREME DOUGHNUTS INC	2039964	0690A	-119603	0	0
20050113	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	5	501014104	KRISPY KREME DOUGHNUTS INC	2020412	0690A	-19552	0	0
20050114	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	6	501014104	KRISPY KREME DOUGHNUTS INC	1998423	0690A	-21989	0	0
20050118	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	7	501014104	KRISPY KREME DOUGHNUTS INC	2019000	0690A	20577	20577	1
20050119	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	8	501014104	KRISPY KREME DOUGHNUTS INC	2005951	0690A	-13049	7528	2
20050120	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	9	501014104	KRISPY KREME DOUGHNUTS INC	1989843	0690A	-16108	0	0
20050121	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	10	501014104	KRISPY KREME DOUGHNUTS INC	1660083	0690A	-329760	0	0
20050124	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	11	501014104	KRISPY KREME DOUGHNUTS INC	1641963	0690A	-18120	0	0
20050125	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	12	501014104	KRISPY KREME DOUGHNUTS INC	1620382	0690A	-21581	0	0
20050126	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	13	501014104	KRISPY KREME DOUGHNUTS INC	103082	0690A	-1517300	0	0
20050127	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	14	501014104	KRISPY KREME DOUGHNUTS INC	102882	0690A	-200	0	0
20050128	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	15	501014104	KRISPY KREME DOUGHNUTS INC	93372	0690A	-9510	0	0
20050131	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	16	501014104	KRISPY KREME DOUGHNUTS INC	119772	0690A	26400	26400	1
20050201	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	17	501014104	KRISPY KREME DOUGHNUTS INC	104086	0690A	-15686	10714	2
20050202	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	18	501014104	KRISPY KREME DOUGHNUTS INC	96586	0690A	-7500	3214	3
20050203	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	19	501014104	KRISPY KREME DOUGHNUTS INC	106986	0690A	10400	13614	4
20050204	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	20	501014104	KRISPY KREME DOUGHNUTS INC	169086	0690A	62100	75714	5
20050207	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	21	501014104	KRISPY KREME DOUGHNUTS INC	183616	0690A	14530	90244	6
20050208	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	22	501014104	KRISPY KREME DOUGHNUTS INC	341720	0690A	158104	248348	7
20050209	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	23	501014104	KRISPY KREME DOUGHNUTS INC	534920	0690A	193200	441548	8
20050210	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	24	501014104	KRISPY KREME DOUGHNUTS INC	680920	0690A	146000	587548	9
20050211	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	25	501014104	KRISPY KREME DOUGHNUTS INC	752620	0690A	71700	659248	10
20050214	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	26	501014104	KRISPY KREME DOUGHNUTS INC	768952	0690A	16332	675580	11
20050215	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	27	501014104	KRISPY KREME DOUGHNUTS INC	815920	0690A	46968	722548	12

20050216	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	28	501014104	KRISPY KREME DOUGHNUTS INC	949620	0690A	133700	856248	13
20050217	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	29	501014104	KRISPY KREME DOUGHNUTS INC	965428	0690A	15808	872056	14
20050218	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	30	501014104	KRISPY KREME DOUGHNUTS INC	975874	0690A	10446	882502	15
20050222	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	31	501014104	KRISPY KREME DOUGHNUTS INC	1040424	0690A	64550	947052	16
20050223	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	32	501014104	KRISPY KREME DOUGHNUTS INC	1058924	0690A	18500	965552	17
20050224	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	33	501014104	KRISPY KREME DOUGHNUTS INC	892365	0690A	-166559	798993	18
20050225	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	34	501014104	KRISPY KREME DOUGHNUTS INC	890285	0690A	-2080	796913	19
20050228	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	35	501014104	KRISPY KREME DOUGHNUTS INC	894928	0690A	4643	801556	20
20050301	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	36	501014104	KRISPY KREME DOUGHNUTS INC	900628	0690A	5700	807256	21
20050302	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	37	501014104	KRISPY KREME DOUGHNUTS INC	875109	0690A	-25519	781737	22
20050303	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	38	501014104	KRISPY KREME DOUGHNUTS INC	911412	0690A	36303	818040	23
20050304	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	39	501014104	KRISPY KREME DOUGHNUTS INC	967312	0690A	55900	873940	24
20050307	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	40	501014104	KRISPY KREME DOUGHNUTS INC	1022047	0690A	54735	928675	25
20050308	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	41	501014104	KRISPY KREME DOUGHNUTS INC	996947	0690A	-25100	903575	26
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	31450	0690A	-965497	0	0
20050309	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	42	501014104	KRISPY KREME DOUGHNUTS INC	977594	0690A	977594	977594	1
20050310	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	43	501014104	KRISPY KREME DOUGHNUTS INC	992576	0690A	14982	992576	2
20050311	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	44	501014104	KRISPY KREME DOUGHNUTS INC	999974	0690A	7398	999974	3
20050314	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	45	501014104	KRISPY KREME DOUGHNUTS INC	1011874	0690A	11900	1011874	4
20050315	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	46	501014104	KRISPY KREME DOUGHNUTS INC	1019924	0690A	8050	1019924	5
20050316	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	47	501014104	KRISPY KREME DOUGHNUTS INC	1076924	0690A	57000	1076924	6
20050317	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	48	501014104	KRISPY KREME DOUGHNUTS INC	1072124	0690A	-4800	1072124	7
20050318	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	49	501014104	KRISPY KREME DOUGHNUTS INC	1069774	0690A	-2350	1069774	8
20050321	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	50	501014104	KRISPY KREME DOUGHNUTS INC	1066374	0690A	-3400	1066374	9
20050322	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	51	501014104	KRISPY KREME DOUGHNUTS INC	1520874	0690A	454500	1520874	10
20050323	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	52	501014104	KRISPY KREME DOUGHNUTS INC	1521274	0690A	400	1521274	11
20050324	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	53	501014104	KRISPY KREME DOUGHNUTS INC	1505562	0690A	-15712	1505562	12
20050328	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	54	501014104	KRISPY KREME DOUGHNUTS INC	1514262	0690A	8700	1514262	13
20050329	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	55	501014104	KRISPY KREME DOUGHNUTS INC	706281	0690A	-807981	706281	14
20050330	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	56	501014104	KRISPY KREME DOUGHNUTS INC	658281	0690A	-48000	658281	15
20050331	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	57	501014104	KRISPY KREME DOUGHNUTS INC	710131	0690A	51850	710131	16
20050401	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	58	501014104	KRISPY KREME DOUGHNUTS INC	834830	0690A	124699	834830	17
20050404	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	59	501014104	KRISPY KREME DOUGHNUTS INC	721630	0690A	-113200	721630	18
20050405	KKD	Krispy Kreme Doughnuts, Inc.	NYSE	Y	60	501014104	KRISPY KREME DOUGHNUTS INC	760495	0690A	38865	760495	19
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	1938200	0690A	1938200	0	0
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	1924886	0690A	-13314	0	0
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	2205936	0690A	281050	0	0
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	1992344	0690A	-213592	0	0
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	2123919	0690A	131575	131575	1
20050114	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	6	573083102	MARTHA STEWART LIV OMNIMED INC	2383969	0690A	260050	391625	2
20050118	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	7	573083102	MARTHA STEWART LIV OMNIMED INC	2179413	0690A	-204556	187069	3
20050119	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	8	573083102	MARTHA STEWART LIV OMNIMED INC	2170013	0690A	-9400	177669	4
20050120	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	9	573083102	MARTHA STEWART LIV OMNIMED INC	2386313	0690A	216300	393969	5
20050121	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	10	573083102	MARTHA STEWART LIV OMNIMED INC	2402513	0690A	16200	410169	6
20050124	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	11	573083102	MARTHA STEWART LIV OMNIMED INC	2078113	0690A	-324400	85769	7
20050125	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	12	573083102	MARTHA STEWART LIV OMNIMED INC	2013269	0690A	-64844	20925	8
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	1349744	0690A	-663525	0	0
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	1352935	0690A	3191	3191	1
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	1336535	0690A	-16400	0	0
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	1291365	0690A	-45170	0	0
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	1251313	0690A	-40052	0	0
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	1350613	0690A	99300	99300	1
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	1335138	0690A	-15475	83825	2
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	1475053	0690A	139915	223740	3
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	1354495	0690A	-120558	103182	4
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	1457818	0690A	103323	206505	5
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	1512918	0690A	55100	261605	6
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	1625413	0690A	112495	374100	7
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	1513240	0690A	-112173	261927	8
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	1554104	0690A	40864	302791	9
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	1495012	0690A	-59092	243699	10
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	1412012	0690A	-83000	160699	11
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	1485212	0690A	73200	233899	12
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	1467377	0690A	-17835	216064	13
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	1459352	0690A	-8025	208039	14
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	1621431	0690A	162079	370118	15
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	1241627	0690A	-379804	0	0
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	1200295	0690A	-41332	0	0
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	25000	0690A	-1175295	0	0
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	1130763	0690A	1130763	1130763	1
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	1550979	0690A	420216	1550979	2
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	1627667	0690A	76688	1627667	3
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	1584708	0690A	-42959	1584708	4
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	1415758	0690A	-168950	1415758	5
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	1621603	0690A	205845	1621603	6
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	1923426	0690A	301823	1923426	7
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	1966087	0690A	42661	1966087	8
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	1875547	0690A	-90540	1875547	9
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	1842007	0690A	-33540	1842007	10
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	1803518	0690A	-38489	1803518	11
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	1000	0690A	-1802518	1000	12
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	1751550	0690A	1751550	1751550	1
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	1781250	0690A	29700	1781250	2
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	1787517	0690A	6267	1787517	3
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	1790517	0690A	3000	1790517	4
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	1801917	0690A	11400	1801917	5
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	1785116	0690A	-16801	1785116	6
20050323	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	52	573083102	MARTHA STEWART LIV OMNIMED INC	1498615	0690A	-286501	1498615	7
20050324	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	53	573083102	MARTHA STEWART LIV OMNIMED INC	1512015	0690A	13400	1512015	8
20050328	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	54	573083102	MARTHA STEWART LIV OMNIMED INC	1544115	0690A	32100	1544115	9
20050329	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	55	573083102	MARTHA STEWART LIV OMNIMED INC	1595115	0690A	51000	1595115	10
20050330	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	56	573083102	MARTHA STEWART LIV OMNIMED INC	1564090	0690A	-31025	1564090	11
20050331	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	57	573083102	MARTHA STEWART LIV OMNIMED INC	1547840	0690A	-16250	1547840	12
20050401	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	58	573083102	MARTHA STEWART LIV OMNIMED INC	1527540	0690A	-20300	1527540	13
20050404	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	59	573083102	MARTHA STEWART LIV OMNIMED INC	1529740	0690A	2200	1529740	14
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	1529541	0690A	-199	1529541	15
20050107	NFI	NovaStar Financial, Inc.	NYSE	Y	1	669947400	NOVASTAR FINANCIAL INC	1154415	0690A	1154415	0	0
20050110	NFI	NovaStar Financial, Inc.	NYSE	Y	2	669947400	NOVASTAR FINANCIAL INC	1123913	0690A	-30502	0	0
20050111	NFI	NovaStar Financial, Inc.	NYSE	Y	3	669947400	NOVASTAR FINANCIAL INC	416425	0690A	-707488	0	0
20050112	NFI	NovaStar Financial, Inc.	NYSE	Y	4	669947400	NOVASTAR FINANCIAL INC	427225	0690A	10800	10800	1
20050113	NFI	NovaStar Financial, Inc.	NYSE	Y	5	669947400	NOVASTAR FINANCIAL INC	469163	0690A	41938	52738	2
20050114	NFI	NovaStar Financial, Inc.	NYSE	Y	6	669947400	NOVASTAR FINANCIAL INC	464057	0690A	-5106	47632	3
20050118	NFI	NovaStar Financial, Inc.	NYSE	Y	7	669947400	NOVASTAR FINANCIAL INC	446157	0690A	-17900	29732	4
20050119	NFI	NovaStar Financial, Inc.	NYSE	Y	8	669947400	NOVASTAR FINANCIAL INC	449020	0690A	2863	32595	5
20050120	NFI	NovaStar Financial, Inc.	NYSE	Y	9	669947400	NOVASTAR FINANCIAL INC	459520	0690A	10500	43095	6
20050121	NFI	NovaStar Financial, Inc.	NYSE	Y	10	669947400	NOVASTAR FINANCIAL INC	489476	0690A	29956	73051	7
20050124	NFI	NovaStar Financial, Inc.	NYSE	Y	11	669947400	NOVASTAR FINANCIAL INC	494276	0690A	4800	77851	8
20050125	NFI	NovaStar Financial, Inc.	NYSE	Y	12	669947400	NOVASTAR FINANCIAL INC	500676	0690A	6400	84251	9
20050127	NFI	NovaStar Financial, Inc.	NYSE	Y	14	669947400	NOVASTAR FINANCIAL INC	917	0690A	917	917	1
20050131	NFI	NovaStar Financial, Inc.	NYSE	Y	16	669947400	NOVASTAR FINANCIAL INC	8800	0690A	8800	8800	1
20050201	NFI	NovaStar Financial, Inc.	NYSE	Y	17	669947400	NOVASTAR FINANCIAL INC	16200	0690A	7400	16200	2
20050202	NFI	NovaStar Financial, Inc.	NYSE	Y	18	669947400	NOVASTAR FINANCIAL INC	13800	0690A	-2400	13800	3
20050203	NFI	NovaStar Financial, Inc.	NYSE	Y	19	669947400	NOVASTAR FINANCIAL INC	29600	0690A	15800	29600	4
20050204	NFI	NovaStar Financial, Inc.	NYSE	Y	20	669947400	NOVASTAR FINANCIAL INC	24929	0690A	-4671	24929	5
20050207	NFI	NovaStar Financial, Inc.	NYSE	Y	21	669947400	NOVASTAR FINANCIAL INC	19829	0690A	-5100	19829	6
20050210	NFI	NovaStar Financial, Inc.	NYSE	Y	24	669947400	NOVASTAR FINANCIAL INC	26400	0690A	26400	26400	1
20050211	NFI	NovaStar Financial, Inc.	NYSE	Y	25	669947400	NOVASTAR FINANCIAL INC	43850	0690A	17450	43850	2
20050214	NFI	NovaStar Financial, Inc.	NYSE	Y	26	669947400	NOVASTAR FINANCIAL INC	57650	0690A	13800	57650	3
20050215	NFI	NovaStar Financial, Inc.	NYSE	Y	27	669947400	NOVASTAR FINANCIAL INC	59750	0690A	2100	59750	4
20050216	NFI	NovaStar Financial, Inc.	NYSE	Y	28	669947400	NOVASTAR FINANCIAL INC	39361	0690A	-20389	39361	5
20050217	NFI	NovaStar Financial, Inc.	NYSE	Y	29	669947400	NOVASTAR FINANCIAL INC	65561	0690A	26200	65561	6
20050218	NFI	NovaStar Financial, Inc.	NYSE	Y	30	669947400	NOVASTAR FINANCIAL INC	131661	0690A	66100	131661	7
20050222	NFI	NovaStar Financial, Inc.	NYSE	Y	31	669947400	NOVASTAR FINANCIAL INC	146370	0690A	14709	146370	8
20050223	NFI	NovaStar Financial, Inc.	NYSE	Y	32	669947400	NOVASTAR FINANCIAL INC	140370	0690A	-6000	140370	9
20050224	NFI	NovaStar Financial, Inc.	NYSE	Y	33	669947400	NOVASTAR FINANCIAL INC	107470	0690A	-32900	107470	10
20050225	NFI	NovaStar Financial, Inc.	NYSE	Y	34	669947400	NOVASTAR FINANCIAL INC	127070	0690A	19600	127070	11
20050228	NFI	NovaStar Financial, Inc.	NYSE	Y	35	669947400	NOVASTAR FINANCIAL INC	145620	0690A	18550	145620	12
20050301	NFI	NovaStar Financial, Inc.	NYSE	Y	36	669947400	NOVASTAR FINANCIAL INC	147620	0690A	2000	147620	13
20050302	NFI	NovaStar Financial, Inc.	NYSE	Y	37	669947400	NOVASTAR FINANCIAL INC	146620	0690A	-1000	146620	14
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	5000	0690A	-141620	5000	15
20050303	NFI	NovaStar Financial, Inc.	NYSE	Y	38	669947400	NOVASTAR FINANCIAL INC	136720	0690A	136720	136720	1
20050304	NFI	NovaStar Financial, Inc.	NYSE	Y	39	669947400	NOVASTAR FINANCIAL INC	147220	0690A	10500	147220	2
20050307	NFI	NovaStar Financial, Inc.	NYSE	Y	40	669947400	NOVASTAR FINANCIAL INC	148620	0690A	1400	148620	3
20050308	NFI	NovaStar Financial, Inc.	NYSE	Y	41	669947400	NOVASTAR FINANCIAL INC	165820	0690A	17200	165820	4
20050309	NFI	NovaStar Financial, Inc.	NYSE	Y	42	669947400	NOVASTAR FINANCIAL INC	165220	0690A	-600	165220	5
20050310	NFI	NovaStar Financial, Inc.	NYSE	Y	43	669947400	NOVASTAR FINANCIAL INC	170020	0690A	4800	170020	6
20050311	NFI	NovaStar Financial, Inc.	NYSE	Y	44	669947400	NOVASTAR FINANCIAL INC	74720	0690A	-95300	74720	7
20050314	NFI	NovaStar Financial, Inc.	NYSE	Y	45	669947400	NOVASTAR FINANCIAL INC	54420	0690A	-20300	54420	8
20050315	NFI	NovaStar Financial, Inc.	NYSE	Y	46	669947400	NOVASTAR FINANCIAL INC	55852	0690A	1432	55852	9
20050316	NFI	NovaStar Financial, Inc.	NYSE	Y	47	669947400	NOVASTAR FINANCIAL INC	32952	0690A	-22900	32952	10
20050317	NFI	NovaStar Financial, Inc.	NYSE	Y	48	669947400	NOVASTAR FINANCIAL INC	3052	0690A	-29900	3052	11

20050322	NFI	NovaStar Financial, Inc.	NYSE	Y	51	669947400	NOVASTAR FINANCIAL INC	78102	0690A	78102	78102	1		
20050329	NFI	NovaStar Financial, Inc.	NYSE	Y	55	669947400	NOVASTAR FINANCIAL INC	12600	0690A	12600	12600	1		
20050330	NFI	NovaStar Financial, Inc.	NYSE	Y	56	669947400	NOVASTAR FINANCIAL INC	7282	0690A	-5318	7282	2		
20050331	NFI	NovaStar Financial, Inc.	NYSE	Y	57	669947400	NOVASTAR FINANCIAL INC	7882	0690A	600	7882	3		
20050401	NFI	NovaStar Financial, Inc.	NYSE	Y	58	669947400	NOVASTAR FINANCIAL INC	10382	0690A	2500	10382	4		
20050107	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	1	666135108	NORTHFIELD LABORATORIES INC	444964	0690A	444964	0	0		
20050110	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	2	666135108	NORTHFIELD LABORATORIES INC	445469	0690A	505	0	0		
20050111	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	3	666135108	NORTHFIELD LABORATORIES INC	451447	0690A	5978	0	0		
20050112	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	4	666135108	NORTHFIELD LABORATORIES INC	446134	0690A	-5313	0	0		
20050113	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	5	666135108	NORTHFIELD LABORATORIES INC	450307	0690A	4173	4173	1		
20050114	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	6	666135108	NORTHFIELD LABORATORIES INC	450807	0690A	500	4673	2		
20050118	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	7	666135108	NORTHFIELD LABORATORIES INC	450434	0690A	-373	4300	3		
20050119	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	8	666135108	NORTHFIELD LABORATORIES INC	450275	0690A	-159	4141	4		
20050120	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	9	666135108	NORTHFIELD LABORATORIES INC	447840	0690A	-2435	1706	5		
20050121	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	10	666135108	NORTHFIELD LABORATORIES INC	447040	0690A	-800	906	6		
20050124	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	11	666135108	NORTHFIELD LABORATORIES INC	446943	0690A	-97	809	7		
20050125	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	12	666135108	NORTHFIELD LABORATORIES INC	445828	0690A	-1115	0	0		
20050126	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	13	666135108	NORTHFIELD LABORATORIES INC	80958	0690A	-364870	0	0		
20050127	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	14	666135108	NORTHFIELD LABORATORIES INC	72119	0690A	-8839	0	0		
20050128	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	15	666135108	NORTHFIELD LABORATORIES INC	70853	0690A	-1266	0	0		
20050131	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	16	666135108	NORTHFIELD LABORATORIES INC	73480	0690A	2627	2627	1		
20050201	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	17	666135108	NORTHFIELD LABORATORIES INC	72473	0690A	-1007	1620	2		
20050202	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	18	666135108	NORTHFIELD LABORATORIES INC	71389	0690A	-1084	536	3		
20050203	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	19	666135108	NORTHFIELD LABORATORIES INC	75774	0690A	4385	4921	4		
20050204	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	20	666135108	NORTHFIELD LABORATORIES INC	77854	0690A	2080	7001	5		
20050207	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	21	666135108	NORTHFIELD LABORATORIES INC	74854	0690A	-3000	4001	6		
20050208	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	22	666135108	NORTHFIELD LABORATORIES INC	76186	0690A	1332	5333	7		
20050209	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	23	666135108	NORTHFIELD LABORATORIES INC	89676	0690A	13490	18823	8		
20050210	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	24	666135108	NORTHFIELD LABORATORIES INC	89376	0690A	-300	18523	9		
20050211	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	25	666135108	NORTHFIELD LABORATORIES INC	86376	0690A	-3000	15523	10		
20050214	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	26	666135108	NORTHFIELD LABORATORIES INC	90076	0690A	3700	19223	11		
20050215	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	27	666135108	NORTHFIELD LABORATORIES INC	92866	0690A	2790	22013	12		
20050216	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	28	666135108	NORTHFIELD LABORATORIES INC	126047	0690A	33181	55194	13		
20050217	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	29	666135108	NORTHFIELD LABORATORIES INC	146144	0690A	20097	75291	14		
20050218	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	30	666135108	NORTHFIELD LABORATORIES INC	145044	0690A	-1100	74191	15		
20050218	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	30	666135108	NORTHFIELD LABORATORIES INC	34325	0690A	34325	34325	1		
20050222	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	31	666135108	NORTHFIELD LABORATORIES INC	202159	0690A	167834	202159	2		
20050223	NFLD	NORTHFIELD LABORATORIES INC	Q	Y	32	666135108	NORTHFIELD LABORATORIES INC	192544	0690A	-9615	192544	3		
20050107	NFLX	NETFLIX COM INC	Q	Y	1	64110L106	NETFLIX COM INC	366059	0690A	366059	0	0		
20050110	NFLX	NETFLIX COM INC	Q	Y	2	64110L106	NETFLIX COM INC	545911	0690A	179852	0	0		
20050111	NFLX	NETFLIX COM INC	Q	Y	3	64110L106	NETFLIX COM INC	815611	0690A	269700	0	0		
20050112	NFLX	NETFLIX COM INC	Q	Y	4	64110L106	NETFLIX COM INC	681233	0690A	-134378	0	0		
20050113	NFLX	NETFLIX COM INC	Q	Y	5	64110L106	NETFLIX COM INC	578743	0690A	-102490	0	0		
20050114	NFLX	NETFLIX COM INC	Q	Y	6	64110L106	NETFLIX COM INC	593545	0690A	14802	14802	1		
20050118	NFLX	NETFLIX COM INC	Q	Y	7	64110L106	NETFLIX COM INC	588126	0690A	-5419	9383	2		
20050119	NFLX	NETFLIX COM INC	Q	Y	8	64110L106	NETFLIX COM INC	598160	0690A	10034	19417	3		
20050120	NFLX	NETFLIX COM INC	Q	Y	9	64110L106	NETFLIX COM INC	334363	0690A	-263797	0	0		
20050121	NFLX	NETFLIX COM INC	Q	Y	10	64110L106	NETFLIX COM INC	410869	0690A	76506	76506	1		
20050124	NFLX	NETFLIX COM INC	Q	Y	11	64110L106	NETFLIX COM INC	525868	0690A	114999	191505	2		
20050125	NFLX	NETFLIX COM INC	Q	Y	12	64110L106	NETFLIX COM INC	697261	0690A	171393	362898	3		
20050126	NFLX	NETFLIX COM INC	Q	Y	13	64110L106	NETFLIX COM INC	569800	0690A	-127461	235437	4		
20050127	NFLX	NETFLIX COM INC	Q	Y	14	64110L106	NETFLIX COM INC	557720	0690A	-12080	223357	5		
20050128	NFLX	NETFLIX COM INC	Q	Y	15	64110L106	NETFLIX COM INC	581516	0690A	23796	247153	6		
20050131	NFLX	NETFLIX COM INC	Q	Y	16	64110L106	NETFLIX COM INC	590951	0690A	9435	256588	7		
20050201	NFLX	NETFLIX COM INC	Q	Y	17	64110L106	NETFLIX COM INC	533751	0690A	-57200	199388	8		
20050202	NFLX	NETFLIX COM INC	Q	Y	18	64110L106	NETFLIX COM INC	518951	0690A	-14800	184588	9		
20050203	NFLX	NETFLIX COM INC	Q	Y	19	64110L106	NETFLIX COM INC	1016951	0690A	498000	682588	10		
20050204	NFLX	NETFLIX COM INC	Q	Y	20	64110L106	NETFLIX COM INC	1021747	0690A	4796	687384	11		
20050207	NFLX	NETFLIX COM INC	Q	Y	21	64110L106	NETFLIX COM INC	1034737	0690A	12990	700374	12		
20050208	NFLX	NETFLIX COM INC	Q	Y	22	64110L106	NETFLIX COM INC	1015523	0690A	-19214	681160	13		
20050209	NFLX	NETFLIX COM INC	Q	Y	23	64110L106	NETFLIX COM INC	1059357	0690A	43834	724994	14		
20050210	NFLX	NETFLIX COM INC	Q	Y	24	64110L106	NETFLIX COM INC	1040582	0690A	-18775	706219	15		
20050211	NFLX	NETFLIX COM INC	Q	Y	25	64110L106	NETFLIX COM INC	1051424	0690A	10842	717061	16		
20050214	NFLX	NETFLIX COM INC	Q	Y	26	64110L106	NETFLIX COM INC	1070971	0690A	19547	736608	17		
20050215	NFLX	NETFLIX COM INC	Q	Y	27	64110L106	NETFLIX COM INC	1097671	0690A	26700	763308	18		
20050216	NFLX	NETFLIX COM INC	Q	Y	28	64110L106	NETFLIX COM INC	1135062	0690A	37391	800699	19		
20050217	NFLX	NETFLIX COM INC	Q	Y	29	64110L106	NETFLIX COM INC	1079062	0690A	-56000	744699	20		
20050218	NFLX	NETFLIX COM INC	Q	Y	30	64110L106	NETFLIX COM INC	1064138	0690A	-14924	729775	21		
20050222	NFLX	NETFLIX COM INC	Q	Y	31	64110L106	NETFLIX COM INC	924638	0690A	-139500	590275	22		
20050223	NFLX	NETFLIX COM INC	Q	Y	32	64110L106	NETFLIX COM INC	945038	0690A	20400	610675	23		
20050224	NFLX	NETFLIX COM INC	Q	Y	33	64110L106	NETFLIX COM INC	702221	0690A	-242817	367858	24		
20050225	NFLX	NETFLIX COM INC	Q	Y	34	64110L106	NETFLIX COM INC	790145	0690A	87924	455782	25		
20050228	NFLX	NETFLIX COM INC	Q	Y	35	64110L106	NETFLIX COM INC	780507	0690A	-9638	446144	26		
20050301	NFLX	NETFLIX COM INC	Q	Y	36	64110L106	NETFLIX COM INC	814831	0690A	34324	480468	27		
20050302	NFLX	NETFLIX COM INC	Q	Y	37	64110L106	NETFLIX COM INC	852731	0690A	37900	518368	28		
20050303	NFLX	NETFLIX COM INC	Q	Y	38	64110L106	NETFLIX COM INC	852931	0690A	200	518568	29		
20050304	NFLX	NETFLIX COM INC	Q	Y	39	64110L106	NETFLIX COM INC	852522	0690A	-409	518159	30		
20050307	NFLX	NETFLIX COM INC	Q	Y	40	64110L106	NETFLIX COM INC	1352602	0690A	500080	1018239	31		
20050308	NFLX	NETFLIX COM INC	Q	Y	41	64110L106	NETFLIX COM INC	1328927	0690A	-23675	994564	32		
20050309	NFLX	NETFLIX COM INC	Q	Y	42	64110L106	NETFLIX COM INC	1327629	0690A	-1298	993266	33		
20050310	NFLX	NETFLIX COM INC	Q	Y	43	64110L106	NETFLIX COM INC	1323560	0690A	-4069	989197	34		
20050311	NFLX	NETFLIX COM INC	Q	Y	44	64110L106	NETFLIX COM INC	1324760	0690A	1200	990397	35		
20050314	NFLX	NETFLIX COM INC	Q	Y	45	64110L106	NETFLIX COM INC	1327760	0690A	3000	993397	36		
20050315	NFLX	NETFLIX COM INC	Q	Y	46	64110L106	NETFLIX COM INC	1327460	0690A	-300	993097	37		
20050316	NFLX	NETFLIX COM INC	Q	Y	47	64110L106	NETFLIX COM INC	1317860	0690A	-9600	983497	38		
20050317	NFLX	NETFLIX COM INC	Q	Y	48	64110L106	NETFLIX COM INC	1307812	0690A	-10048	973449	39		
20050318	NFLX	NETFLIX COM INC	Q	Y	49	64110L106	NETFLIX COM INC	1276018	0690A	-31794	941655	40		
20050321	NFLX	NETFLIX COM INC	Q	Y	50	64110L106	NETFLIX COM INC	1425393	0690A	149375	1091030	41		
20050322	NFLX	NETFLIX COM INC	Q	Y	51	64110L106	NETFLIX COM INC	1401210	0690A	-24183	1066847	42		
20050323	NFLX	NETFLIX COM INC	Q	Y	52	64110L106	NETFLIX COM INC	1240879	0690A	-160331	906516	43		
20050324	NFLX	NETFLIX COM INC	Q	Y	53	64110L106	NETFLIX COM INC	1244344	0690A	3465	909981	44		
20050328	NFLX	NETFLIX COM INC	Q	Y	54	64110L106	NETFLIX COM INC	1233544	0690A	-10800	899181	45		
20050329	NFLX	NETFLIX COM INC	Q	Y	55	64110L106	NETFLIX COM INC	1284044	0690A	50500	949681	46		
20050330	NFLX	NETFLIX COM INC	Q	Y	56	64110L106	NETFLIX COM INC	1284544	0690A	500	950181	47		
20050331	NFLX	NETFLIX COM INC	Q	Y	57	64110L106	NETFLIX COM INC	1262929	0690A	-21615	928566	48		
20050401	NFLX	NETFLIX COM INC	Q	Y	58	64110L106	NETFLIX COM INC	1247883	0690A	-15046	913520	49		
20050404	NFLX	NETFLIX COM INC	Q	Y	59	64110L106	NETFLIX COM INC	1245283	0690A	-2600	910920	50		
20050405	NFLX	NETFLIX COM INC	Q	Y	60	64110L106	NETFLIX COM INC	1247713	0690A	2430	913350	51		
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	264549	0690A	264549	0	0		
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	221249	0690A	-43300	0	0		
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	443849	0690A	222600	0	0		
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	487549	0690A	43700	43700	1		
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	498649	0690A	11100	54800	2		
20050114	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	6	35710409	ANNALY MORTGAGE MANAGEMENT	505249	0690A	6600	61400	3		
20050118	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	7	35710409	ANNALY MORTGAGE MANAGEMENT	496949	0690A	-8300	53100	4		
20050119	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	8	35710409	ANNALY MORTGAGE MANAGEMENT	518149	0690A	21200	74300	5		
20050120	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	9	35710409	ANNALY MORTGAGE MANAGEMENT	510849	0690A	-7300	67000	6		
20050121	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	10	35710409	ANNALY MORTGAGE MANAGEMENT	522749	0690A	11900	78900	7		
20050124	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	11	35710409	ANNALY MORTGAGE MANAGEMENT	538349	0690A	15600	94500	8		
20050125	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	12	35710409	ANNALY MORTGAGE MANAGEMENT	542049	0690A	3700	98200	9		
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	13	35710409	ANNALY MORTGAGE MANAGEMENT	64949	0690A	-477100	0	0		
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	14	35710409	ANNALY MORTGAGE MANAGEMENT	81875	0690A	16926	16926	1		
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	15	35710409	ANNALY MORTGAGE MANAGEMENT	95875	0690A	14000	30926	2		
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	16	35710409	ANNALY MORTGAGE MANAGEMENT	92175	0690A	-3700	27226	3		
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	17	35710409	ANNALY MORTGAGE MANAGEMENT	98575	0690A	6400	33626	4		
20050202	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	18	35710409	ANNALY MORTGAGE MANAGEMENT	93875	0690A	-4700	28926	5		
20050203	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	19	35710409	ANNALY MORTGAGE MANAGEMENT	96875	0690A	3000	31926	6		
20050204	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	20	35710409	ANNALY MORTGAGE MANAGEMENT	164865	0690A	67990	99916	7		
20050207	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	21	35710409	ANNALY MORTGAGE MANAGEMENT	211465	0690A	46600	146516	8		
20050208	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	22	35710409	ANNALY MORTGAGE MANAGEMENT	211865	0690A	400	146916	9		
20050209	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	23	35710409	ANNALY MORTGAGE MANAGEMENT	212965	0690A	1100	148016	10		
20050210	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	24	35710409	ANNALY MORTGAGE MANAGEMENT	195465	0690A	-17500	130516	11		
20050211	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	25	35710409	ANNALY MORTGAGE MANAGEMENT	220759	0690A	25294	155810	12		
20050214	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	26	35710409	ANNALY MORTGAGE MANAGEMENT	222205	0690A	1446	157256	13		
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	220605	0690A	-1600	155656	14		
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	224955	0690A	4350	160006	15		
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	234955	0690A	10000	170006	16		
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	221555	0690A	-13400	156606	17		
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	218155	0690A	-3400	153206	18		
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	199355	0690A	-18800	134406	19		
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	36	35710409	ANNALY MORTGAGE MANAGEMENT	12566	0690A	12566	12566	1		
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	37	35710409	ANNALY MORTGAGE MANAGEMENT	13066	0690A	500	13066	2		
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	38	35710409	ANNALY MORTGAGE MANAGEMENT	10466	0690A	-2600	10466	3		
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	39	35710409	ANNALY MORTGAGE MANAGEMENT	9066	0690A	-1400	9066	4		
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	8866	0690A	-200	8866	5		
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	11266	0690A	2400	11266	6		
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	16046	0690A	4780	16046	7		
20050310	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	43	35710409	ANNALY MORTGAGE MANAGEMENT	25346	0690A	9300	25346	8		
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	26946	0690A	1600	26946	9		
20050314	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	45	35710409	ANNALY MORTGAGE MANAGEMENT	7246	0690A	-19700	7246	10		
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	9146	0690A	1900	9146	11		

20050316	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	47	35710409	ANNALY MORTGAGE MANAGEMENT	8304	0690A	-842	8304	12
20050330	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	56	35710409	ANNALY MORTGAGE MANAGEMENT	13158	0690A	13158	13158	1
20050331	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	57	35710409	ANNALY MORTGAGE MANAGEMENT	26958	0690A	13800	26958	2
20050401	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	58	35710409	ANNALY MORTGAGE MANAGEMENT	39309	0690A	12351	39309	3
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	42909	0690A	3600	42909	4
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	39909	0690A	-3000	39909	5
20050127	OSTK	OVERSTOCK COM INC DEL	Q	Y	1	690370101	OVERSTOCK COM INC DEL	43833	0690A	43833	0	0
20050128	OSTK	OVERSTOCK COM INC DEL	Q	Y	2	690370101	OVERSTOCK COM INC DEL	70989	0690A	27156	0	0
20050131	OSTK	OVERSTOCK COM INC DEL	Q	Y	3	690370101	OVERSTOCK COM INC DEL	56812	0690A	-14177	0	0
20050201	OSTK	OVERSTOCK COM INC DEL	Q	Y	4	690370101	OVERSTOCK COM INC DEL	36601	0690A	-20211	0	0
20050202	OSTK	OVERSTOCK COM INC DEL	Q	Y	5	690370101	OVERSTOCK COM INC DEL	45639	0690A	9038	9038	1
20050203	OSTK	OVERSTOCK COM INC DEL	Q	Y	6	690370101	OVERSTOCK COM INC DEL	66950	0690A	21311	30349	2
20050204	OSTK	OVERSTOCK COM INC DEL	Q	Y	7	690370101	OVERSTOCK COM INC DEL	99864	0690A	32914	63263	3
20050207	OSTK	OVERSTOCK COM INC DEL	Q	Y	8	690370101	OVERSTOCK COM INC DEL	100780	0690A	916	64179	4
20050208	OSTK	OVERSTOCK COM INC DEL	Q	Y	9	690370101	OVERSTOCK COM INC DEL	100393	0690A	-387	63792	5
20050209	OSTK	OVERSTOCK COM INC DEL	Q	Y	10	690370101	OVERSTOCK COM INC DEL	120200	0690A	19807	83599	6
20050210	OSTK	OVERSTOCK COM INC DEL	Q	Y	11	690370101	OVERSTOCK COM INC DEL	130050	0690A	9850	93449	7
20050211	OSTK	OVERSTOCK COM INC DEL	Q	Y	12	690370101	OVERSTOCK COM INC DEL	130955	0690A	905	94354	8
20050214	OSTK	OVERSTOCK COM INC DEL	Q	Y	13	690370101	OVERSTOCK COM INC DEL	131765	0690A	810	95164	9
20050215	OSTK	OVERSTOCK COM INC DEL	Q	Y	14	690370101	OVERSTOCK COM INC DEL	130399	0690A	-1366	93798	10
20050216	OSTK	OVERSTOCK COM INC DEL	Q	Y	15	690370101	OVERSTOCK COM INC DEL	131912	0690A	1513	95311	11
20050217	OSTK	OVERSTOCK COM INC DEL	Q	Y	16	690370101	OVERSTOCK COM INC DEL	138296	0690A	6384	101695	12
20050218	OSTK	OVERSTOCK COM INC DEL	Q	Y	17	690370101	OVERSTOCK COM INC DEL	136738	0690A	-1558	100137	13
20050222	OSTK	OVERSTOCK COM INC DEL	Q	Y	18	690370101	OVERSTOCK COM INC DEL	119077	0690A	-17661	82476	14
20050223	OSTK	OVERSTOCK COM INC DEL	Q	Y	19	690370101	OVERSTOCK COM INC DEL	118415	0690A	-662	81814	15
20050224	OSTK	OVERSTOCK COM INC DEL	Q	Y	20	690370101	OVERSTOCK COM INC DEL	37440	0690A	-80975	839	16
20050225	OSTK	OVERSTOCK COM INC DEL	Q	Y	21	690370101	OVERSTOCK COM INC DEL	42900	0690A	5460	6299	17
20050228	OSTK	OVERSTOCK COM INC DEL	Q	Y	22	690370101	OVERSTOCK COM INC DEL	28237	0690A	-14663	0	0
20050301	OSTK	OVERSTOCK COM INC DEL	Q	Y	23	690370101	OVERSTOCK COM INC DEL	22037	0690A	-6200	0	0
20050302	OSTK	OVERSTOCK COM INC DEL	Q	Y	24	690370101	OVERSTOCK COM INC DEL	25002	0690A	2965	2965	1
20050303	OSTK	OVERSTOCK COM INC DEL	Q	Y	25	690370101	OVERSTOCK COM INC DEL	23902	0690A	-1100	1865	2
20050304	OSTK	OVERSTOCK COM INC DEL	Q	Y	26	690370101	OVERSTOCK COM INC DEL	15702	0690A	-8200	0	0
20050307	OSTK	OVERSTOCK COM INC DEL	Q	Y	27	690370101	OVERSTOCK COM INC DEL	11584	0690A	-4118	0	0
20050308	OSTK	OVERSTOCK COM INC DEL	Q	Y	28	690370101	OVERSTOCK COM INC DEL	14779	0690A	3195	3195	1
20050309	OSTK	OVERSTOCK COM INC DEL	Q	Y	29	690370101	OVERSTOCK COM INC DEL	14679	0690A	-100	3095	2
20050310	OSTK	OVERSTOCK COM INC DEL	Q	Y	30	690370101	OVERSTOCK COM INC DEL	15704	0690A	1025	4120	3
20050311	OSTK	OVERSTOCK COM INC DEL	Q	Y	31	690370101	OVERSTOCK COM INC DEL	17006	0690A	1302	5422	4
20050314	OSTK	OVERSTOCK COM INC DEL	Q	Y	32	690370101	OVERSTOCK COM INC DEL	7207	0690A	-9799	0	0
20050324	OSTK	OVERSTOCK COM INC DEL	Q	Y	40	690370101	OVERSTOCK COM INC DEL	6746	0690A	6746	6746	1
20050131	PCU	Southern Peru Copper Corporation	NYSE	Y	1	843611104	SOUTHERN PERU COPPER CORP	1010	0690A	1010	0	0
20050201	PCU	Southern Peru Copper Corporation	NYSE	Y	2	843611104	SOUTHERN PERU COPPER CORP	1010	0690A	0	0	0
20050202	PCU	Southern Peru Copper Corporation	NYSE	Y	3	843611104	SOUTHERN PERU COPPER CORP	610	0690A	-400	0	0
20050203	PCU	Southern Peru Copper Corporation	NYSE	Y	4	843611104	SOUTHERN PERU COPPER CORP	10510	0690A	9900	9900	1
20050204	PCU	Southern Peru Copper Corporation	NYSE	Y	5	843611104	SOUTHERN PERU COPPER CORP	14310	0690A	3800	13700	2
20050207	PCU	Southern Peru Copper Corporation	NYSE	Y	6	843611104	SOUTHERN PERU COPPER CORP	16610	0690A	2300	16000	3
20050208	PCU	Southern Peru Copper Corporation	NYSE	Y	7	843611104	SOUTHERN PERU COPPER CORP	17810	0690A	1200	17200	4
20050209	PCU	Southern Peru Copper Corporation	NYSE	Y	8	843611104	SOUTHERN PERU COPPER CORP	15810	0690A	-2000	15200	5
20050210	PCU	Southern Peru Copper Corporation	NYSE	Y	9	843611104	SOUTHERN PERU COPPER CORP	14010	0690A	-1800	13400	6
20050211	PCU	Southern Peru Copper Corporation	NYSE	Y	10	843611104	SOUTHERN PERU COPPER CORP	15010	0690A	1000	14400	7
20050214	PCU	Southern Peru Copper Corporation	NYSE	Y	11	843611104	SOUTHERN PERU COPPER CORP	10810	0690A	-4200	10200	8
20050215	PCU	Southern Peru Copper Corporation	NYSE	Y	12	843611104	SOUTHERN PERU COPPER CORP	16710	0690A	5900	16100	9
20050216	PCU	Southern Peru Copper Corporation	NYSE	Y	13	843611104	SOUTHERN PERU COPPER CORP	26910	0690A	10200	26300	10
20050217	PCU	Southern Peru Copper Corporation	NYSE	Y	14	843611104	SOUTHERN PERU COPPER CORP	24210	0690A	-2700	23600	11
20050218	PCU	Southern Peru Copper Corporation	NYSE	Y	15	843611104	SOUTHERN PERU COPPER CORP	23110	0690A	-1100	22500	12
20050222	PCU	Southern Peru Copper Corporation	NYSE	Y	16	843611104	SOUTHERN PERU COPPER CORP	26960	0690A	3850	26350	13
20050223	PCU	Southern Peru Copper Corporation	NYSE	Y	17	843611104	SOUTHERN PERU COPPER CORP	18060	0690A	-8900	17450	14
20050224	PCU	Southern Peru Copper Corporation	NYSE	Y	18	843611104	SOUTHERN PERU COPPER CORP	17760	0690A	-300	17150	15
20050225	PCU	Southern Peru Copper Corporation	NYSE	Y	19	843611104	SOUTHERN PERU COPPER CORP	20360	0690A	2600	19750	16
20050228	PCU	Southern Peru Copper Corporation	NYSE	Y	20	843611104	SOUTHERN PERU COPPER CORP	11360	0690A	-9000	10750	17
20050301	PCU	Southern Peru Copper Corporation	NYSE	Y	21	843611104	SOUTHERN PERU COPPER CORP	1469	0690A	-9891	859	18
20050302	PCU	Southern Peru Copper Corporation	NYSE	Y	22	843611104	SOUTHERN PERU COPPER CORP	3069	0690A	1600	2459	19
20050309	PCU	Southern Peru Copper Corporation	NYSE	Y	27	843611104	SOUTHERN PERU COPPER CORP	5200	0690A	5200	5200	1
20050310	PCU	Southern Peru Copper Corporation	NYSE	Y	28	843611104	SOUTHERN PERU COPPER CORP	3000	0690A	-2200	3000	2
20050316	PCU	Southern Peru Copper Corporation	NYSE	Y	32	843611104	SOUTHERN PERU COPPER CORP	6100	0690A	6100	6100	1
20050317	PCU	Southern Peru Copper Corporation	NYSE	Y	33	843611104	SOUTHERN PERU COPPER CORP	1600	0690A	-4500	1600	2
20050318	PCU	Southern Peru Copper Corporation	NYSE	Y	34	843611104	SOUTHERN PERU COPPER CORP	10200	0690A	8600	10200	3
20050321	PCU	Southern Peru Copper Corporation	NYSE	Y	35	843611104	SOUTHERN PERU COPPER CORP	7800	0690A	-2400	7800	4
20050322	PCU	Southern Peru Copper Corporation	NYSE	Y	36	843611104	SOUTHERN PERU COPPER CORP	12700	0690A	4900	12700	5
20050323	PCU	Southern Peru Copper Corporation	NYSE	Y	37	843611104	SOUTHERN PERU COPPER CORP	19800	0690A	7100	19800	6
20050324	PCU	Southern Peru Copper Corporation	NYSE	Y	38	843611104	SOUTHERN PERU COPPER CORP	14800	0690A	-5000	14800	7
20050328	PCU	Southern Peru Copper Corporation	NYSE	Y	39	843611104	SOUTHERN PERU COPPER CORP	15100	0690A	300	15100	8
20050329	PCU	Southern Peru Copper Corporation	NYSE	Y	40	843611104	SOUTHERN PERU COPPER CORP	9600	0690A	-5500	9600	9
20050330	PCU	Southern Peru Copper Corporation	NYSE	Y	41	843611104	SOUTHERN PERU COPPER CORP	10500	0690A	900	10500	10
20050331	PCU	Southern Peru Copper Corporation	NYSE	Y	42	843611104	SOUTHERN PERU COPPER CORP	6800	0690A	-3700	6800	11
20050401	PCU	Southern Peru Copper Corporation	NYSE	Y	43	843611104	SOUTHERN PERU COPPER CORP	1700	0690A	-5100	1700	12
20050404	PCU	Southern Peru Copper Corporation	NYSE	Y	44	843611104	SOUTHERN PERU COPPER CORP	2000	0690A	300	2000	13
20050405	PCU	Southern Peru Copper Corporation	NYSE	Y	45	843611104	SOUTHERN PERU COPPER CORP	5900	0690A	3900	5900	14
20050107	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	1	740065107	PRE-PAID LEGAL SERVICES INC	763150	0690A	763150	0	0
20050110	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	2	740065107	PRE-PAID LEGAL SERVICES INC	763150	0690A	0	0	0
20050111	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	3	740065107	PRE-PAID LEGAL SERVICES INC	1063650	0690A	300500	0	0
20050112	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	4	740065107	PRE-PAID LEGAL SERVICES INC	1063650	0690A	0	0	0
20050113	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	5	740065107	PRE-PAID LEGAL SERVICES INC	764150	0690A	-299500	0	0
20050113	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	5	740065107	PRE-PAID LEGAL SERVICES INC	300380	0690A	300380	300380	1
20050114	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	6	740065107	PRE-PAID LEGAL SERVICES INC	1065730	0690A	765350	1065730	2
20050118	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	7	740065107	PRE-PAID LEGAL SERVICES INC	1067630	0690A	1900	1067630	3
20050119	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	8	740065107	PRE-PAID LEGAL SERVICES INC	1070030	0690A	2400	1070030	4
20050120	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	9	740065107	PRE-PAID LEGAL SERVICES INC	948097	0690A	-121933	948097	5
20050121	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	10	740065107	PRE-PAID LEGAL SERVICES INC	947097	0690A	-1000	947097	6
20050124	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	11	740065107	PRE-PAID LEGAL SERVICES INC	1067097	0690A	120000	1067097	7
20050125	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	12	740065107	PRE-PAID LEGAL SERVICES INC	1069723	0690A	2626	1069723	8
20050126	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	13	740065107	PRE-PAID LEGAL SERVICES INC	348023	0690A	-721700	348023	9
20050127	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	14	740065107	PRE-PAID LEGAL SERVICES INC	346360	0690A	-1663	346360	10
20050128	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	15	740065107	PRE-PAID LEGAL SERVICES INC	346360	0690A	0	346360	11
20050131	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	16	740065107	PRE-PAID LEGAL SERVICES INC	349260	0690A	2900	349260	12
20050201	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	17	740065107	PRE-PAID LEGAL SERVICES INC	349260	0690A	0	349260	13
20050202	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	18	740065107	PRE-PAID LEGAL SERVICES INC	349260	0690A	0	349260	14
20050203	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	19	740065107	PRE-PAID LEGAL SERVICES INC	351368	0690A	2108	351368	15
20050204	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	20	740065107	PRE-PAID LEGAL SERVICES INC	349468	0690A	-1900	349468	16
20050207	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	21	740065107	PRE-PAID LEGAL SERVICES INC	349768	0690A	300	349768	17
20050208	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	22	740065107	PRE-PAID LEGAL SERVICES INC	350768	0690A	1000	350768	18
20050209	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	23	740065107	PRE-PAID LEGAL SERVICES INC	350768	0690A	0	350768	19
20050210	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	24	740065107	PRE-PAID LEGAL SERVICES INC	350768	0690A	0	350768	20
20050211	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	25	740065107	PRE-PAID LEGAL SERVICES INC	349868	0690A	-900	349868	21
20050214	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	26	740065107	PRE-PAID LEGAL SERVICES INC	349731	0690A	-137	349731	22
20050215	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	27	740065107	PRE-PAID LEGAL SERVICES INC	350231	0690A	500	350231	23
20050216	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	28	740065107	PRE-PAID LEGAL SERVICES INC	370731	0690A	20500	370731	24
20050217	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	29	740065107	PRE-PAID LEGAL SERVICES INC	364631	0690A	-6100	364631	25
20050218	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	30	740065107	PRE-PAID LEGAL SERVICES INC	469931	0690A	105300	469931	26
20050222	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	31	740065107	PRE-PAID LEGAL SERVICES INC	470131	0690A	200	470131	27
20050223	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	32	740065107	PRE-PAID LEGAL SERVICES INC	482331	0690A	12200	482331	28
20050301	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	36	740065107	PRE-PAID LEGAL SERVICES INC	700	0690A	700	700	1
20050302	PPD	Pre-Paid Legal Services, Inc.	NYSE	Y	37	740065107	PRE-PAID LEGAL SERVICES INC	1360	0690A	660	1360	2
20050107	SFP	Salton, Inc.	NYSE	Y	1	795757103	SALTON INC	199942	0690A	199942	0	0
20050110	SFP	Salton, Inc.	NYSE	Y	2	795757103	SALTON INC	198842	0690A	-1100	0	0
20050111	SFP	Salton, Inc.	NYSE	Y	3	795757103	SALTON INC	198842	0690A	0	0	0
20050112	SFP	Salton, Inc.	NYSE	Y	4	795757103	SALTON INC	198742	0690A	-100	0	0
20050113	SFP	Salton, Inc.	NYSE	Y	5	795757103	SALTON INC	198742	0690A	0	0	0
20050114	SFP	Salton, Inc.	NYSE	Y	6	795757103	SALTON INC	198942	0690A	200	200	1
20050118	SFP	Salton, Inc.	NYSE	Y	7	795757103	SALTON INC	218142	0690A	19200	19400	2
20050119	SFP	Salton, Inc.	NYSE	Y	8	795757103	SALTON INC	218142	0690A	0	19400	3
20050120	SFP	Salton, Inc.	NYSE	Y	9	795757103	SALTON INC	218042	0690A	-100	19300	4
20050121	SFP	Salton, Inc.	NYSE	Y	10	795757103	SALTON INC	218042	0690A	0	19300	5
20050124	SFP	Salton, Inc.	NYSE	Y	11	795757103	SALTON INC	216336	0690A	-1706	17594	6
20050125	SFP	Salton, Inc.	NYSE	Y	12	795757103	SALTON INC	216136	0690A	-200	17394	7
20050126	SFP	Salton, Inc.	NYSE	Y	13	795757103	SALTON INC	216936	0690A	800	18194	8
20050127	SFP	Salton, Inc.	NYSE	Y	14	795757103	SALTON INC	214536	0690A	-2400	15794	9
20050128	SFP	Salton, Inc.	NYSE	Y	15	795757103	SALTON INC	213536	0690A	-1000	14794	10
20050131	SFP	Salton, Inc.	NYSE	Y	16	795757103	SALTON INC	214236	0690A	700	15494	11
20050201	SFP	Salton, Inc.	NYSE	Y	17	795757103	SALTON INC	214136	0690A	-100	15394	12
20050202	SFP	Salton, Inc.	NYSE	Y	18	795757103	SALTON INC	213736	0690A	-400	14994	13
20050203	SFP	Salton, Inc.	NYSE	Y	19	795757103	SALTON INC	213936	0690A	200	15194	14
20050204	SFP	Salton, Inc.	NYSE	Y	20	795757103	SALTON INC	214136	0690A	200	15394	15
20050207	SFP	Salton, Inc.	NYSE	Y	21	795757103	SALTON INC	150495	0690A	-63641	0	0
20050208	SFP	Salton, Inc.	NYSE	Y	22	795757103	SALTON INC	150495	0690A	0	0	0
20050209	SFP	Salton, Inc.	NYSE	Y	23	795757103	SALTON INC	150585	0690A	90	90	1
20050210	SFP	Salton, Inc.	NYSE	Y	24	795757103	SALTON INC	159285	0690A	8700	8790	2
20050211	SFP	Salton, Inc.	NYSE	Y	25	795757103	SALTON INC	160985	0690A	1700	10490	3
20050214	SFP	Salton, Inc.	NYSE	Y	26	795757103	SALTON INC	193085	0690A	32100	42590	4
20050215	SFP	Salton, Inc.	NYSE	Y	27	795757103	SALTON INC	203085	0690A	10000	52590	5
20050216	SFP	Salton, Inc.	NYSE	Y	28	795757103	SALTON INC	190589	0690A	-12496	40094	6
20050217	SFP	Salton, Inc.	NYSE	Y	29	795757103	SALTON INC	196439	0690A	5850	45944	7

20050218	SFP	Salton, Inc.	NYSE	Y	30	795757103	SALTON INC	196439	0690A	0	45944	8
20050222	SFP	Salton, Inc.	NYSE	Y	31	795757103	SALTON INC	165046	0690A	-31393	14551	9
20050223	SFP	Salton, Inc.	NYSE	Y	32	795757103	SALTON INC	165046	0690A	0	14551	10
20050107	TASR	TASER INTERNATIONAL INC	Q	Y	1	87651B104	TASER INTERNATIONAL INC	60327	0690A	60327	0	0
20050110	TASR	TASER INTERNATIONAL INC	Q	Y	2	87651B104	TASER INTERNATIONAL INC	44280	0690A	-16047	0	0
20050118	TASR	TASER INTERNATIONAL INC	Q	Y	7	87651B104	TASER INTERNATIONAL INC	25592	0690A	25592	25592	1
20050119	TASR	TASER INTERNATIONAL INC	Q	Y	8	87651B104	TASER INTERNATIONAL INC	289761	0690A	264169	289761	2
20050120	TASR	TASER INTERNATIONAL INC	Q	Y	9	87651B104	TASER INTERNATIONAL INC	257101	0690A	-32660	257101	3
20050121	TASR	TASER INTERNATIONAL INC	Q	Y	10	87651B104	TASER INTERNATIONAL INC	278464	0690A	21363	278464	4
20050124	TASR	TASER INTERNATIONAL INC	Q	Y	11	87651B104	TASER INTERNATIONAL INC	136455	0690A	-142009	136455	5
20050125	TASR	TASER INTERNATIONAL INC	Q	Y	12	87651B104	TASER INTERNATIONAL INC	108345	0690A	-28110	108345	6
20050128	TASR	TASER INTERNATIONAL INC	Q	Y	15	87651B104	TASER INTERNATIONAL INC	19627	0690A	19627	19627	1
20050131	TASR	TASER INTERNATIONAL INC	Q	Y	16	87651B104	TASER INTERNATIONAL INC	25941	0690A	6314	25941	2
20050201	TASR	TASER INTERNATIONAL INC	Q	Y	17	87651B104	TASER INTERNATIONAL INC	30491	0690A	4550	30491	3
20050202	TASR	TASER INTERNATIONAL INC	Q	Y	18	87651B104	TASER INTERNATIONAL INC	17279	0690A	-13212	17279	4
20050203	TASR	TASER INTERNATIONAL INC	Q	Y	19	87651B104	TASER INTERNATIONAL INC	170161	0690A	152882	170161	5
20050204	TASR	TASER INTERNATIONAL INC	Q	Y	20	87651B104	TASER INTERNATIONAL INC	214408	0690A	44247	214408	6
20050207	TASR	TASER INTERNATIONAL INC	Q	Y	21	87651B104	TASER INTERNATIONAL INC	324709	0690A	110301	324709	7
20050208	TASR	TASER INTERNATIONAL INC	Q	Y	22	87651B104	TASER INTERNATIONAL INC	394728	0690A	70019	394728	8
20050209	TASR	TASER INTERNATIONAL INC	Q	Y	23	87651B104	TASER INTERNATIONAL INC	385215	0690A	-9513	385215	9
20050210	TASR	TASER INTERNATIONAL INC	Q	Y	24	87651B104	TASER INTERNATIONAL INC	408789	0690A	23574	408789	10
20050211	TASR	TASER INTERNATIONAL INC	Q	Y	25	87651B104	TASER INTERNATIONAL INC	411047	0690A	2258	411047	11
20050214	TASR	TASER INTERNATIONAL INC	Q	Y	26	87651B104	TASER INTERNATIONAL INC	424886	0690A	13839	424886	12
20050215	TASR	TASER INTERNATIONAL INC	Q	Y	27	87651B104	TASER INTERNATIONAL INC	460467	0690A	35581	460467	13
20050216	TASR	TASER INTERNATIONAL INC	Q	Y	28	87651B104	TASER INTERNATIONAL INC	403118	0690A	-57349	403118	14
20050217	TASR	TASER INTERNATIONAL INC	Q	Y	29	87651B104	TASER INTERNATIONAL INC	441865	0690A	38747	441865	15
20050218	TASR	TASER INTERNATIONAL INC	Q	Y	30	87651B104	TASER INTERNATIONAL INC	460116	0690A	18251	460116	16
20050222	TASR	TASER INTERNATIONAL INC	Q	Y	31	87651B104	TASER INTERNATIONAL INC	467962	0690A	7846	467962	17
20050223	TASR	TASER INTERNATIONAL INC	Q	Y	32	87651B104	TASER INTERNATIONAL INC	470846	0690A	2884	470846	18
20050224	TASR	TASER INTERNATIONAL INC	Q	Y	33	87651B104	TASER INTERNATIONAL INC	327618	0690A	-143228	327618	19
20050225	TASR	TASER INTERNATIONAL INC	Q	Y	34	87651B104	TASER INTERNATIONAL INC	313799	0690A	-13819	313799	20
20050228	TASR	TASER INTERNATIONAL INC	Q	Y	35	87651B104	TASER INTERNATIONAL INC	352828	0690A	39029	352828	21
20050301	TASR	TASER INTERNATIONAL INC	Q	Y	36	87651B104	TASER INTERNATIONAL INC	310949	0690A	-41879	310949	22
20050302	TASR	TASER INTERNATIONAL INC	Q	Y	37	87651B104	TASER INTERNATIONAL INC	329049	0690A	18100	329049	23
20050303	TASR	TASER INTERNATIONAL INC	Q	Y	38	87651B104	TASER INTERNATIONAL INC	320779	0690A	-8270	320779	24
20050304	TASR	TASER INTERNATIONAL INC	Q	Y	39	87651B104	TASER INTERNATIONAL INC	310374	0690A	-10405	310374	25
20050307	TASR	TASER INTERNATIONAL INC	Q	Y	40	87651B104	TASER INTERNATIONAL INC	330653	0690A	20279	330653	26
20050308	TASR	TASER INTERNATIONAL INC	Q	Y	41	87651B104	TASER INTERNATIONAL INC	385975	0690A	55322	385975	27
20050309	TASR	TASER INTERNATIONAL INC	Q	Y	42	87651B104	TASER INTERNATIONAL INC	395078	0690A	9103	395078	28
20050310	TASR	TASER INTERNATIONAL INC	Q	Y	43	87651B104	TASER INTERNATIONAL INC	382044	0690A	-13034	382044	29
20050311	TASR	TASER INTERNATIONAL INC	Q	Y	44	87651B104	TASER INTERNATIONAL INC	390763	0690A	8719	390763	30
20050314	TASR	TASER INTERNATIONAL INC	Q	Y	45	87651B104	TASER INTERNATIONAL INC	303129	0690A	-87634	303129	31
20050315	TASR	TASER INTERNATIONAL INC	Q	Y	46	87651B104	TASER INTERNATIONAL INC	291223	0690A	-11906	291223	32
20050316	TASR	TASER INTERNATIONAL INC	Q	Y	47	87651B104	TASER INTERNATIONAL INC	316184	0690A	24961	316184	33
20050317	TASR	TASER INTERNATIONAL INC	Q	Y	48	87651B104	TASER INTERNATIONAL INC	288699	0690A	-27485	288699	34
20050318	TASR	TASER INTERNATIONAL INC	Q	Y	49	87651B104	TASER INTERNATIONAL INC	282001	0690A	-6698	282001	35
20050321	TASR	TASER INTERNATIONAL INC	Q	Y	50	87651B104	TASER INTERNATIONAL INC	280114	0690A	-1887	280114	36
20050322	TASR	TASER INTERNATIONAL INC	Q	Y	51	87651B104	TASER INTERNATIONAL INC	265836	0690A	-14278	265836	37
20050323	TASR	TASER INTERNATIONAL INC	Q	Y	52	87651B104	TASER INTERNATIONAL INC	283265	0690A	17429	283265	38
20050324	TASR	TASER INTERNATIONAL INC	Q	Y	53	87651B104	TASER INTERNATIONAL INC	298832	0690A	15567	298832	39
20050328	TASR	TASER INTERNATIONAL INC	Q	Y	54	87651B104	TASER INTERNATIONAL INC	335178	0690A	36346	335178	40
20050329	TASR	TASER INTERNATIONAL INC	Q	Y	55	87651B104	TASER INTERNATIONAL INC	336008	0690A	830	336008	41
20050330	TASR	TASER INTERNATIONAL INC	Q	Y	56	87651B104	TASER INTERNATIONAL INC	414899	0690A	78891	414899	42
20050331	TASR	TASER INTERNATIONAL INC	Q	Y	57	87651B104	TASER INTERNATIONAL INC	283270	0690A	-131629	283270	43
20050401	TASR	TASER INTERNATIONAL INC	Q	Y	58	87651B104	TASER INTERNATIONAL INC	187226	0690A	-96044	187226	44
20050404	TASR	TASER INTERNATIONAL INC	Q	Y	59	87651B104	TASER INTERNATIONAL INC	168988	0690A	-18238	168988	45
20050405	TASR	TASER INTERNATIONAL INC	Q	Y	60	87651B104	TASER INTERNATIONAL INC	152888	0690A	-16100	152888	46
20050207	UALAQ	UAL CORP(NEW)	U	Y	12	902549500	UAL CORP(NEW)	34659	0690A	34659	34659	1
20050208	UALAQ	UAL CORP(NEW)	U	Y	13	902549500	UAL CORP(NEW)	39483	0690A	4824	39483	2
20050209	UALAQ	UAL CORP(NEW)	U	Y	14	902549500	UAL CORP(NEW)	39483	0690A	0	39483	3
20050210	UALAQ	UAL CORP(NEW)	U	Y	15	902549500	UAL CORP(NEW)	45483	0690A	6000	45483	4
20050211	UALAQ	UAL CORP(NEW)	U	Y	16	902549500	UAL CORP(NEW)	45483	0690A	0	45483	5
20050214	UALAQ	UAL CORP(NEW)	U	Y	17	902549500	UAL CORP(NEW)	49283	0690A	3800	49283	6
20050215	UALAQ	UAL CORP(NEW)	U	Y	18	902549500	UAL CORP(NEW)	54283	0690A	5000	54283	7
20050216	UALAQ	UAL CORP(NEW)	U	Y	19	902549500	UAL CORP(NEW)	44283	0690A	-10000	44283	8
20050217	UALAQ	UAL CORP(NEW)	U	Y	20	902549500	UAL CORP(NEW)	44283	0690A	0	44283	9
20050218	UALAQ	UAL CORP(NEW)	U	Y	21	902549500	UAL CORP(NEW)	61283	0690A	17000	61283	10
20050222	UALAQ	UAL CORP(NEW)	U	Y	22	902549500	UAL CORP(NEW)	71283	0690A	10000	71283	11
20050223	UALAQ	UAL CORP(NEW)	U	Y	23	902549500	UAL CORP(NEW)	71283	0690A	0	71283	12
20050224	UALAQ	UAL CORP(NEW)	U	Y	24	902549500	UAL CORP(NEW)	40373	0690A	-30910	40373	13
20050225	UALAQ	UAL CORP(NEW)	U	Y	25	902549500	UAL CORP(NEW)	21410	0690A	-18963	21410	14
20050307	UALAQ	UAL CORP(NEW)	U	Y	31	902549500	UAL CORP(NEW)	6000	0690A	6000	6000	1
20050308	UALAQ	UAL CORP(NEW)	U	Y	32	902549500	UAL CORP(NEW)	31200	0690A	25200	31200	2
20050309	UALAQ	UAL CORP(NEW)	U	Y	33	902549500	UAL CORP(NEW)	30200	0690A	-1000	30200	3
20050310	UALAQ	UAL CORP(NEW)	U	Y	34	902549500	UAL CORP(NEW)	34022	0690A	3822	34022	4
20050311	UALAQ	UAL CORP(NEW)	U	Y	35	902549500	UAL CORP(NEW)	56022	0690A	22000	56022	5
20050314	UALAQ	UAL CORP(NEW)	U	Y	36	902549500	UAL CORP(NEW)	56022	0690A	0	56022	6
20050315	UALAQ	UAL CORP(NEW)	U	Y	37	902549500	UAL CORP(NEW)	56022	0690A	0	56022	7
20050316	UALAQ	UAL CORP(NEW)	U	Y	38	902549500	UAL CORP(NEW)	47022	0690A	-9000	47022	8
20050317	UALAQ	UAL CORP(NEW)	U	Y	39	902549500	UAL CORP(NEW)	47022	0690A	0	47022	9
20050318	UALAQ	UAL CORP(NEW)	U	Y	40	902549500	UAL CORP(NEW)	46722	0690A	-300	46722	10
20050321	UALAQ	UAL CORP(NEW)	U	Y	41	902549500	UAL CORP(NEW)	46722	0690A	0	46722	11
20050322	UALAQ	UAL CORP(NEW)	U	Y	42	902549500	UAL CORP(NEW)	46722	0690A	0	46722	12
20050323	UALAQ	UAL CORP(NEW)	U	Y	43	902549500	UAL CORP(NEW)	46722	0690A	0	46722	13
20050324	UALAQ	UAL CORP(NEW)	U	Y	44	902549500	UAL CORP(NEW)	46722	0690A	0	46722	14
20050328	UALAQ	UAL CORP(NEW)	U	Y	45	902549500	UAL CORP(NEW)	41722	0690A	-5000	41722	15
20050329	UALAQ	UAL CORP(NEW)	U	Y	46	902549500	UAL CORP(NEW)	46722	0690A	5000	46722	16
20050330	UALAQ	UAL CORP(NEW)	U	Y	47	902549500	UAL CORP(NEW)	25922	0690A	-20800	25922	17
20050331	UALAQ	UAL CORP(NEW)	U	Y	48	902549500	UAL CORP(NEW)	25822	0690A	-100	25822	18
20050401	UALAQ	UAL CORP(NEW)	U	Y	49	902549500	UAL CORP(NEW)	3822	0690A	-22000	3822	19
20050404	UALAQ	UAL CORP(NEW)	U	Y	50	902549500	UAL CORP(NEW)	3822	0690A	0	3822	20
20050405	UALAQ	UAL CORP(NEW)	U	Y	51	902549500	UAL CORP(NEW)	13022	0690A	9200	13022	21
20050128	OSTK	OVERSTOCK COM INC DEL	Q	Y	2	690370101	OVERSTOCK COM INC DEL	1620	0695A	1620	0	0
20050131	OSTK	OVERSTOCK COM INC DEL	Q	Y	3	690370101	OVERSTOCK COM INC DEL	4370	0695A	2750	0	0
20050201	OSTK	OVERSTOCK COM INC DEL	Q	Y	4	690370101	OVERSTOCK COM INC DEL	5940	0695A	1570	1570	1
20050204	OSTK	OVERSTOCK COM INC DEL	Q	Y	7	690370101	OVERSTOCK COM INC DEL	1940	0695A	1940	1940	1
20050207	OSTK	OVERSTOCK COM INC DEL	Q	Y	8	690370101	OVERSTOCK COM INC DEL	2240	0695A	300	2240	2
20050208	OSTK	OVERSTOCK COM INC DEL	Q	Y	9	690370101	OVERSTOCK COM INC DEL	1940	0695A	-300	1940	3
20050209	OSTK	OVERSTOCK COM INC DEL	Q	Y	10	690370101	OVERSTOCK COM INC DEL	6240	0695A	4300	6240	4
20050210	OSTK	OVERSTOCK COM INC DEL	Q	Y	11	690370101	OVERSTOCK COM INC DEL	14740	0695A	8500	14740	5
20050211	OSTK	OVERSTOCK COM INC DEL	Q	Y	12	690370101	OVERSTOCK COM INC DEL	16240	0695A	1500	16240	6
20050214	OSTK	OVERSTOCK COM INC DEL	Q	Y	13	690370101	OVERSTOCK COM INC DEL	17040	0695A	800	17040	7
20050215	OSTK	OVERSTOCK COM INC DEL	Q	Y	14	690370101	OVERSTOCK COM INC DEL	22640	0695A	5600	22640	8
20050216	OSTK	OVERSTOCK COM INC DEL	Q	Y	15	690370101	OVERSTOCK COM INC DEL	34040	0695A	11400	34040	9
20050217	OSTK	OVERSTOCK COM INC DEL	Q	Y	16	690370101	OVERSTOCK COM INC DEL	39340	0695A	5300	39340	10
20050218	OSTK	OVERSTOCK COM INC DEL	Q	Y	17	690370101	OVERSTOCK COM INC DEL	35500	0695A	-3840	35500	11
20050222	OSTK	OVERSTOCK COM INC DEL	Q	Y	18	690370101	OVERSTOCK COM INC DEL	35700	0695A	200	35700	12
20050223	OSTK	OVERSTOCK COM INC DEL	Q	Y	19	690370101	OVERSTOCK COM INC DEL	35000	0695A	-700	35000	13
20050224	OSTK	OVERSTOCK COM INC DEL	Q	Y	20	690370101	OVERSTOCK COM INC DEL	10183	0695A	-24817	10183	14
20050225	OSTK	OVERSTOCK COM INC DEL	Q	Y	21	690370101	OVERSTOCK COM INC DEL	11383	0695A	1200	11383	15
20050228	OSTK	OVERSTOCK COM INC DEL	Q	Y	22	690370101	OVERSTOCK COM INC DEL	11583	0695A	200	11583	16
20050301	OSTK	OVERSTOCK COM INC DEL	Q	Y	23	690370101	OVERSTOCK COM INC DEL	11383	0695A	-200	11383	17
20050302	OSTK	OVERSTOCK COM INC DEL	Q	Y	24	690370101	OVERSTOCK COM INC DEL	10883	0695A	-500	10883	18
20050303	OSTK	OVERSTOCK COM INC DEL	Q	Y	25	690370101	OVERSTOCK COM INC DEL	10983	0695A	100	10983	19
20050304	OSTK	OVERSTOCK COM INC DEL	Q	Y	26	690370101	OVERSTOCK COM INC DEL	8883	0695A	-2100	8883	20
20050307	OSTK	OVERSTOCK COM INC DEL	Q	Y	27	690370101	OVERSTOCK COM INC DEL	183	0695A	-8700	183	21
20050311	OSTK	OVERSTOCK COM INC DEL	Q	Y	31	690370101	OVERSTOCK COM INC DEL	983	0695A	983	983	1
20050201	ALD	Allied Capital Corporation	NYSE	Y	17	01903Q108	ALLIED CAPITAL CORP	4400	0696A	4400	4400	1
20050214	ALD	Allied Capital Corporation	NYSE	Y	26	01903Q108	ALLIED CAPITAL CORP	20500	0696A	20500	20500	1
20050215	ALD	Allied Capital Corporation	NYSE	Y	27	01903Q108	ALLIED CAPITAL CORP	20500	0696A	0	20500	2
20050216	ALD	Allied Capital Corporation	NYSE	Y	28	01903Q108	ALLIED CAPITAL CORP	20500	0696A	0	20500	3
20050217	ALD	Allied Capital Corporation	NYSE	Y	29	01903Q108	ALLIED CAPITAL CORP	40300	0696A	19800	40300	4
20050218	ALD	Allied Capital Corporation	NYSE	Y	30	01903Q108	ALLIED CAPITAL CORP	68500	0696A	28200	68500	5
20050222	ALD	Allied Capital Corporation	NYSE	Y	31	01903Q108	ALLIED CAPITAL CORP	68500	0696A	0	68500	6
20050223	ALD	Allied Capital Corporation	NYSE	Y	32	01903Q108	ALLIED CAPITAL CORP	68500	0696A	0	68500	7
20050224	ALD	Allied Capital Corporation	NYSE	Y	33	01903Q108	ALLIED CAPITAL CORP	68500	0696A	0	68500	8
20050225	ALD	Allied Capital Corporation	NYSE	Y	34	01903Q108	ALLIED CAPITAL CORP	64700	0696A	-3800	64700	9
20050228	ALD	Allied Capital Corporation	NYSE	Y	35	01903Q108	ALLIED CAPITAL CORP	64700	0696A	0	64700	10
20050301	ALD	Allied Capital Corporation	NYSE	Y	36	01903Q108	ALLIED CAPITAL CORP	64100	0696A	-600	64100	11
20050302	ALD	Allied Capital Corporation	NYSE	Y	37	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	12
20050303	ALD	Allied Capital Corporation	NYSE	Y	38	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	13
20050304	ALD	Allied Capital Corporation	NYSE	Y	39	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	14
20050307	ALD	Allied Capital Corporation	NYSE	Y	40	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	15
20050308	ALD	Allied Capital Corporation	NYSE	Y	41	01903Q108	ALLIED CAPITAL CORP	64100	0696A	0	64100	16
20050309	ALD	Allied Capital Corporation	NYSE	Y	42	01903Q108	ALLIED CAPITAL CORP	63200	0696A	-900	63200	17
20050310	ALD	Allied Capital Corporation	NYSE	Y	43	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	18
20050311	ALD	Allied Capital Corporation	NYSE	Y	44	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	19
20050314	ALD	Allied Capital Corporation	NYSE	Y	45	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	20
20050315	ALD	Allied Capital Corporation	NYSE	Y	46	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	21
20050316	ALD	Allied Capital Corporation	NYSE	Y	47	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	22
20050317	ALD	Allied Capital Corporation	NYSE	Y	48	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	23

20050318	ALD	Allied Capital Corporation	NYSE	Y	49	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	24		
20050321	ALD	Allied Capital Corporation	NYSE	Y	50	01903Q108	ALLIED CAPITAL CORP	63200	0696A	0	63200	25		
20050322	ALD	Allied Capital Corporation	NYSE	Y	51	01903Q108	ALLIED CAPITAL CORP	59100	0696A	-4100	59100	26		
20050323	ALD	Allied Capital Corporation	NYSE	Y	52	01903Q108	ALLIED CAPITAL CORP	44100	0696A	-15000	44100	27		
20050324	ALD	Allied Capital Corporation	NYSE	Y	53	01903Q108	ALLIED CAPITAL CORP	38200	0696A	-5900	38200	28		
20050328	ALD	Allied Capital Corporation	NYSE	Y	54	01903Q108	ALLIED CAPITAL CORP	10800	0696A	-27400	10800	29		
20050329	ALD	Allied Capital Corporation	NYSE	Y	55	01903Q108	ALLIED CAPITAL CORP	5000	0696A	-5800	5000	30		
20050330	ALD	Allied Capital Corporation	NYSE	Y	56	01903Q108	ALLIED CAPITAL CORP	5000	0696A	0	5000	31		
20050107	CALM	CAL-MAINE FOODS INC	Q	Y	1	128030202	CAL-MAINE FOODS INC	13715	0701A	13715	0	0		
20050110	CALM	CAL-MAINE FOODS INC	Q	Y	2	128030202	CAL-MAINE FOODS INC	13715	0701A	0	0	0		
20050111	CALM	CAL-MAINE FOODS INC	Q	Y	3	128030202	CAL-MAINE FOODS INC	13715	0701A	0	0	0		
20050112	CALM	CAL-MAINE FOODS INC	Q	Y	4	128030202	CAL-MAINE FOODS INC	13515	0701A	-200	0	0		
20050113	CALM	CAL-MAINE FOODS INC	Q	Y	5	128030202	CAL-MAINE FOODS INC	13515	0701A	0	0	0		
20050114	CALM	CAL-MAINE FOODS INC	Q	Y	6	128030202	CAL-MAINE FOODS INC	13715	0701A	200	200	1		
20050118	CALM	CAL-MAINE FOODS INC	Q	Y	7	128030202	CAL-MAINE FOODS INC	13715	0701A	0	200	2		
20050119	CALM	CAL-MAINE FOODS INC	Q	Y	8	128030202	CAL-MAINE FOODS INC	13715	0701A	0	200	3		
20050120	CALM	CAL-MAINE FOODS INC	Q	Y	9	128030202	CAL-MAINE FOODS INC	15715	0701A	2000	2200	4		
20050121	CALM	CAL-MAINE FOODS INC	Q	Y	10	128030202	CAL-MAINE FOODS INC	15715	0701A	0	2200	5		
20050124	CALM	CAL-MAINE FOODS INC	Q	Y	11	128030202	CAL-MAINE FOODS INC	15815	0701A	100	2300	6		
20050125	CALM	CAL-MAINE FOODS INC	Q	Y	12	128030202	CAL-MAINE FOODS INC	17815	0701A	2000	4300	7		
20050126	CALM	CAL-MAINE FOODS INC	Q	Y	13	128030202	CAL-MAINE FOODS INC	21715	0701A	3900	8200	8		
20050127	CALM	CAL-MAINE FOODS INC	Q	Y	14	128030202	CAL-MAINE FOODS INC	21715	0701A	0	8200	9		
20050128	CALM	CAL-MAINE FOODS INC	Q	Y	15	128030202	CAL-MAINE FOODS INC	21715	0701A	0	8200	10		
20050131	CALM	CAL-MAINE FOODS INC	Q	Y	16	128030202	CAL-MAINE FOODS INC	20091	0701A	-1624	6576	11		
20050201	CALM	CAL-MAINE FOODS INC	Q	Y	17	128030202	CAL-MAINE FOODS INC	20191	0701A	100	6676	12		
20050202	CALM	CAL-MAINE FOODS INC	Q	Y	18	128030202	CAL-MAINE FOODS INC	22315	0701A	2124	8800	13		
20050203	CALM	CAL-MAINE FOODS INC	Q	Y	19	128030202	CAL-MAINE FOODS INC	22315	0701A	0	8800	14		
20050204	CALM	CAL-MAINE FOODS INC	Q	Y	20	128030202	CAL-MAINE FOODS INC	22315	0701A	0	8800	15		
20050207	CALM	CAL-MAINE FOODS INC	Q	Y	21	128030202	CAL-MAINE FOODS INC	22315	0701A	0	8800	16		
20050208	CALM	CAL-MAINE FOODS INC	Q	Y	22	128030202	CAL-MAINE FOODS INC	21815	0701A	-500	8300	17		
20050209	CALM	CAL-MAINE FOODS INC	Q	Y	23	128030202	CAL-MAINE FOODS INC	21815	0701A	0	8300	18		
20050210	CALM	CAL-MAINE FOODS INC	Q	Y	24	128030202	CAL-MAINE FOODS INC	1500	0701A	-20315	0	0		
20050211	CALM	CAL-MAINE FOODS INC	Q	Y	25	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0		
20050214	CALM	CAL-MAINE FOODS INC	Q	Y	26	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0		
20050215	CALM	CAL-MAINE FOODS INC	Q	Y	27	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0		
20050216	CALM	CAL-MAINE FOODS INC	Q	Y	28	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0		
20050217	CALM	CAL-MAINE FOODS INC	Q	Y	29	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0		
20050218	CALM	CAL-MAINE FOODS INC	Q	Y	30	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0		
20050222	CALM	CAL-MAINE FOODS INC	Q	Y	31	128030202	CAL-MAINE FOODS INC	1500	0701A	0	0	0		
20050217	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	7	98142V104	WORLD AIR HOLDINGS, INC.	19237	0702A	19237	19237	1		
20050218	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	8	98142V104	WORLD AIR HOLDINGS, INC.	119237	0702A	100000	119237	2		
20050222	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	9	98142V104	WORLD AIR HOLDINGS, INC.	114352	0702A	-4885	114352	3		
20050223	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	10	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	-2423	111929	4		
20050224	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	11	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	5		
20050225	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	12	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	6		
20050228	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	13	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	7		
20050301	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	14	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	8		
20050302	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	15	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	9		
20050303	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	16	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	10		
20050304	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	17	98142V104	WORLD AIR HOLDINGS, INC.	111929	0702A	0	111929	11		
20050307	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	18	98142V104	WORLD AIR HOLDINGS, INC.	125854	0702A	13925	125854	12		
20050308	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	19	98142V104	WORLD AIR HOLDINGS, INC.	12119	0702A	-113735	12119	13		
20050309	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	20	98142V104	WORLD AIR HOLDINGS, INC.	15132	0702A	3013	15132	14		
20050310	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	21	98142V104	WORLD AIR HOLDINGS, INC.	21811	0702A	6679	21811	15		
20050311	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	22	98142V104	WORLD AIR HOLDINGS, INC.	6029	0702A	-15782	6029	16		
20050314	WLDA	WORLD AIR HOLDINGS, INC.	S	Y	23	98142V104	WORLD AIR HOLDINGS, INC.	6384	0702A	355	6384	17		
20050113	AAII	AAIPHARMA INC	Q	Y	5	00252W104	AAIPHARMA INC	19859	0705A	19859	19859	1		
20050114	AAII	AAIPHARMA INC	Q	Y	6	00252W104	AAIPHARMA INC	46202	0705A	26343	46202	2		
20050118	AAII	AAIPHARMA INC	Q	Y	7	00252W104	AAIPHARMA INC	40977	0705A	-5225	40977	3		
20050119	AAII	AAIPHARMA INC	Q	Y	8	00252W104	AAIPHARMA INC	33038	0705A	-7939	33038	4		
20050120	AAII	AAIPHARMA INC	Q	Y	9	00252W104	AAIPHARMA INC	29619	0705A	-3419	29619	5		
20050121	AAII	AAIPHARMA INC	Q	Y	10	00252W104	AAIPHARMA INC	22255	0705A	-7364	22255	6		
20050124	AAII	AAIPHARMA INC	Q	Y	11	00252W104	AAIPHARMA INC	31610	0705A	9355	31610	7		
20050125	AAII	AAIPHARMA INC	Q	Y	12	00252W104	AAIPHARMA INC	97893	0705A	66283	97893	8		
20050126	AAII	AAIPHARMA INC	Q	Y	13	00252W104	AAIPHARMA INC	116972	0705A	19079	116972	9		
20050127	AAII	AAIPHARMA INC	Q	Y	14	00252W104	AAIPHARMA INC	111766	0705A	-5206	111766	10		
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	98414	0705A	-13352	98414	11		
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	71999	0705A	-26415	71999	12		
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	55746	0705A	-16253	55746	13		
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	46329	0705A	-9417	46329	14		
20050203	AAII	AAIPHARMA INC	Q	Y	19	00252W104	AAIPHARMA INC	53161	0705A	6832	53161	15		
20050204	AAII	AAIPHARMA INC	Q	Y	20	00252W104	AAIPHARMA INC	43176	0705A	-9985	43176	16		
20050207	AAII	AAIPHARMA INC	Q	Y	21	00252W104	AAIPHARMA INC	27925	0705A	-15251	27925	17		
20050208	AAII	AAIPHARMA INC	Q	Y	22	00252W104	AAIPHARMA INC	29250	0705A	1325	29250	18		
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	4129	0705A	-25121	4129	19		
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	1190	0705A	-2939	1190	20		
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	4990	0705A	3800	4990	21		
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	10030	0705A	5040	10030	22		
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	3124	0705A	-6906	3124	23		
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	18989	0705A	15865	18989	24		
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	46031	0705A	27042	46031	25		
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	48606	0705A	2575	48606	26		
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	41142	0705A	-7464	41142	27		
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	37862	0705A	-3280	37862	28		
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	47587	0705A	9725	47587	29		
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	51482	0705A	3895	51482	30		
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	50558	0705A	-924	50558	31		
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	49068	0705A	-1490	49068	32		
20050302	AAII	AAIPHARMA INC	Q	Y	37	00252W104	AAIPHARMA INC	48078	0705A	-990	48078	33		
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	34229	0705A	-13849	34229	34		
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	21870	0705A	-12359	21870	35		
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	26182	0705A	4312	26182	36		
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	21098	0705A	-5084	21098	37		
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	32864	0705A	11766	32864	38		
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	22833	0705A	-10031	22833	39		
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	25403	0705A	2570	25403	40		
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	29803	0705A	4400	29803	41		
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	33203	0705A	3400	33203	42		
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	37233	0705A	4030	37233	43		
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	44240	0705A	7007	44240	44		
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	6914	0705A	-37326	6914	45		
20050323	AAII	AAIPHARMA INC	Q	Y	52	00252W104	AAIPHARMA INC	224	0705A	224	224	1		
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	9806	0705A	9582	9806	2		
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	48169	0705A	38363	48169	3		
20050329	AAII	AAIPHARMA INC	Q	Y	55	00252W104	AAIPHARMA INC	14145	0705A	-34024	14145	4		
20050330	AAII	AAIPHARMA INC	Q	Y	56	00252W104	AAIPHARMA INC	6460	0705A	-7685	6460	5		
20050331	AAII	AAIPHARMA INC	Q	Y	57	00252W104	AAIPHARMA INC	7520	0705A	1060	7520	6		
20050401	AAII	AAIPHARMA INC	Q	Y	58	00252W104	AAIPHARMA INC	9097	0705A	1577	9097	7		
20050404	AAII	AAIPHARMA INC	Q	Y	59	00252W104	AAIPHARMA INC	9104	0705A	7	9104	8		
20050405	AAII	AAIPHARMA INC	Q	Y	60	00252W104	AAIPHARMA INC	7714	0705A	-1390	7714	9		
20050121	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	1	200693208	COMMERCE ONE INC DEL COM NEW	41130	0705A	41130	0	0		
20050128	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	6	200693208	COMMERCE ONE INC DEL COM NEW	900	0705A	900	900	1		
20050131	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	7	200693208	COMMERCE ONE INC DEL COM NEW	857	0705A	-43	857	2		
20050201	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	8	200693208	COMMERCE ONE INC DEL COM NEW	20857	0705A	20000	20857	3		
20050202	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	9	200693208	COMMERCE ONE INC DEL COM NEW	20897	0705A	40	20897	4		
20050203	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	10	200693208	COMMERCE ONE INC DEL COM NEW	26396	0705A	5499	26396	5		
20050204	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	11	200693208	COMMERCE ONE INC DEL COM NEW	28803	0705A	2407	28803	6		
20050207	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	12	200693208	COMMERCE ONE INC DEL COM NEW	28723	0705A	-80	28723	7		
20050208	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	13	200693208	COMMERCE ONE INC DEL COM NEW	29174	0705A	451	29174	8		
20050209	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	14	200693208	COMMERCE ONE INC DEL COM NEW	30660	0705A	1486	30660	9		
20050210	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	15	200693208	COMMERCE ONE INC DEL COM NEW	30639	0705A	-21	30639	10		
20050211	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	16	200693208	COMMERCE ONE INC DEL COM NEW	31591	0705A	952	31591	11		
20050214	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	17	200693208	COMMERCE ONE INC DEL COM NEW	31580	0705A	-11	31580	12		
20050215	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	18	200693208	COMMERCE ONE INC DEL COM NEW	31575	0705A	-5	31575	13		
20050216	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	19	200693208	COMMERCE ONE INC DEL COM NEW	26561	0705A	-5014	26561	14		
20050217	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	20	200693208	COMMERCE ONE INC DEL COM NEW	25051	0705A	-1510	25051	15		
20050218	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	21	200693208	COMMERCE ONE INC DEL COM NEW	25171	0705A	120	25171	16		
20050222	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	22	200693208	COMMERCE ONE INC DEL COM NEW	24864	0705A	-307	24864	17		
20050223	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	23	200693208	COMMERCE ONE INC DEL COM NEW	24864	0705A	0	24864	18		
20050224	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	24	200693208	COMMERCE ONE INC DEL COM NEW	24864	0705A	0	24864	19		
20050225	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	25	200693208	COMMERCE ONE INC DEL COM NEW	26849	0705A	1985	26849	20		
20050228	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	26	200693208	COMMERCE ONE INC DEL COM NEW	27747	0705A	898	27747	21		
20050301	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	27	200693208	COMMERCE ONE INC DEL COM NEW	27747	0705A	0	27747	22		
20050302	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	28	200693208	COMMERCE ONE INC DEL COM NEW	27844	0705A	97	27844	23		
20050303	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	29	200693208	COMMERCE ONE INC DEL COM NEW	29444	0705A	1600	29444	24		
20050304	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	30	200693208	COMMERCE ONE INC DEL COM NEW	29393	0705A	-51	29393	25		
20050307	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	31	200693208	COMMERCE ONE INC DEL COM NEW	30591	0705A	1198	30591	26		
20050308	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	32	200693208	COMMERCE ONE INC DEL COM NEW	30591	0705A	0	30591	27		
20050309	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	33	200693208	COMMERCE ONE INC DEL COM NEW	30594	0705A	3	30594	28		
20050310	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	34	200693208	COMMERCE ONE INC DEL COM NEW	30557	0705A	-37	30557	29		
20050311	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	35	200693208	COMMERCE ONE INC DEL COM NEW	28549	0705A	-2008	28549	30		

20050314	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	36	200693208	COMMERCE ONE INC DEL COM NEW	28510	0705A	-39	28510	31
20050315	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	37	200693208	COMMERCE ONE INC DEL COM NEW	28495	0705A	-15	28495	32
20050316	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	38	200693208	COMMERCE ONE INC DEL COM NEW	28462	0705A	-33	28462	33
20050317	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	39	200693208	COMMERCE ONE INC DEL COM NEW	27431	0705A	-1031	27431	34
20050318	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	40	200693208	COMMERCE ONE INC DEL COM NEW	28672	0705A	1241	28672	35
20050321	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	41	200693208	COMMERCE ONE INC DEL COM NEW	30182	0705A	1510	30182	36
20050322	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	42	200693208	COMMERCE ONE INC DEL COM NEW	31432	0705A	1250	31432	37
20050323	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	43	200693208	COMMERCE ONE INC DEL COM NEW	32622	0705A	1190	32622	38
20050324	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	44	200693208	COMMERCE ONE INC DEL COM NEW	32560	0705A	-62	32560	39
20050328	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	45	200693208	COMMERCE ONE INC DEL COM NEW	32625	0705A	65	32625	40
20050329	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	46	200693208	COMMERCE ONE INC DEL COM NEW	32625	0705A	0	32625	41
20050330	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	47	200693208	COMMERCE ONE INC DEL COM NEW	32619	0705A	-6	32619	42
20050331	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	48	200693208	COMMERCE ONE INC DEL COM NEW	32655	0705A	36	32655	43
20050401	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	49	200693208	COMMERCE ONE INC DEL COM NEW	32909	0705A	254	32909	44
20050404	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	50	200693208	COMMERCE ONE INC DEL COM NEW	32899	0705A	-10	32899	45
20050405	CMRCQ	COMMERCE ONE INC DEL COM NEW	u	Y	51	200693208	COMMERCE ONE INC DEL COM NEW	32898	0705A	-1	32898	46
20050210	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	5	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1900	0705A	1900	1900	1
20050211	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	6	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1900	0705A	0	1900	2
20050214	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	7	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1900	0705A	0	1900	3
20050215	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	8	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	2100	0705A	200	2100	4
20050216	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	9	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3500	0705A	1400	3500	5
20050217	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	10	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3500	0705A	0	3500	6
20050218	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	11	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3500	0705A	0	3500	7
20050222	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	12	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3300	0705A	-200	3300	8
20050223	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	13	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3300	0705A	0	3300	9
20050224	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	14	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	3300	0705A	0	3300	10
20050225	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	15	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1300	0705A	-2000	1300	11
20050228	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	16	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	-300	1000	12
20050301	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	17	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	13
20050302	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	18	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	14
20050303	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	19	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	15
20050304	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	20	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	16
20050307	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	21	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	17
20050308	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	22	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	18
20050309	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	23	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	19
20050310	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	24	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	20
20050311	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	25	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	21
20050314	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	26	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	22
20050315	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	27	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	23
20050316	LCM	Advent/Claymore Enhanced Growth & Income Fund	NYSE	Y	28	7.65E+106	ADVENT/CLAYMORE ENHANCED GROWT	1000	0705A	0	1000	24
20050127	LXRS	LEXINGTON RESOURCES INC	U	Y	5	529561102	LEXINGTON RESOURCES INC	1762	0705A	1762	1762	1
20050128	LXRS	LEXINGTON RESOURCES INC	U	Y	6	529561102	LEXINGTON RESOURCES INC	1762	0705A	0	1762	2
20050131	LXRS	LEXINGTON RESOURCES INC	U	Y	7	529561102	LEXINGTON RESOURCES INC	1325	0705A	-437	1325	3
20050201	LXRS	LEXINGTON RESOURCES INC	U	Y	8	529561102	LEXINGTON RESOURCES INC	2325	0705A	1000	2325	4
20050202	LXRS	LEXINGTON RESOURCES INC	U	Y	9	529561102	LEXINGTON RESOURCES INC	3125	0705A	800	3125	5
20050203	LXRS	LEXINGTON RESOURCES INC	U	Y	10	529561102	LEXINGTON RESOURCES INC	2225	0705A	-900	2225	6
20050204	LXRS	LEXINGTON RESOURCES INC	U	Y	11	529561102	LEXINGTON RESOURCES INC	3225	0705A	1000	3225	7
20050207	LXRS	LEXINGTON RESOURCES INC	U	Y	12	529561102	LEXINGTON RESOURCES INC	1849	0705A	-1376	1849	8
20050208	LXRS	LEXINGTON RESOURCES INC	U	Y	13	529561102	LEXINGTON RESOURCES INC	3644	0705A	1795	3644	9
20050209	LXRS	LEXINGTON RESOURCES INC	U	Y	14	529561102	LEXINGTON RESOURCES INC	6144	0705A	2500	6144	10
20050210	LXRS	LEXINGTON RESOURCES INC	U	Y	15	529561102	LEXINGTON RESOURCES INC	2064	0705A	-4080	2064	11
20050211	LXRS	LEXINGTON RESOURCES INC	U	Y	16	529561102	LEXINGTON RESOURCES INC	2264	0705A	200	2264	12
20050214	LXRS	LEXINGTON RESOURCES INC	U	Y	17	529561102	LEXINGTON RESOURCES INC	1784	0705A	-480	1784	13
20050215	LXRS	LEXINGTON RESOURCES INC	U	Y	18	529561102	LEXINGTON RESOURCES INC	3646	0705A	1862	3646	14
20050121	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	1	913586103	UNIVERSAL GUARDIAN HLDGS INC	31910	0705A	31910	0	0
20050124	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	2	913586103	UNIVERSAL GUARDIAN HLDGS INC	21335	0705A	-10575	0	0
20050125	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	3	913586103	UNIVERSAL GUARDIAN HLDGS INC	10957	0705A	-10378	0	0
20050127	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	5	913586103	UNIVERSAL GUARDIAN HLDGS INC	19404	0705A	19404	19404	1
20050128	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	6	913586103	UNIVERSAL GUARDIAN HLDGS INC	34705	0705A	15301	34705	2
20050131	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	7	913586103	UNIVERSAL GUARDIAN HLDGS INC	37200	0705A	2495	37200	3
20050201	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	8	913586103	UNIVERSAL GUARDIAN HLDGS INC	67584	0705A	30384	67584	4
20050202	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	9	913586103	UNIVERSAL GUARDIAN HLDGS INC	77769	0705A	10185	77769	5
20050203	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	10	913586103	UNIVERSAL GUARDIAN HLDGS INC	46809	0705A	-30960	46809	6
20050204	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	11	913586103	UNIVERSAL GUARDIAN HLDGS INC	45879	0705A	-930	45879	7
20050207	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	12	913586103	UNIVERSAL GUARDIAN HLDGS INC	54509	0705A	8630	54509	8
20050208	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	13	913586103	UNIVERSAL GUARDIAN HLDGS INC	55809	0705A	1300	55809	9
20050209	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	14	913586103	UNIVERSAL GUARDIAN HLDGS INC	39609	0705A	-16200	39609	10
20050210	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	15	913586103	UNIVERSAL GUARDIAN HLDGS INC	51939	0705A	12330	51939	11
20050211	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	16	913586103	UNIVERSAL GUARDIAN HLDGS INC	26564	0705A	-25375	26564	12
20050214	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	17	913586103	UNIVERSAL GUARDIAN HLDGS INC	7561	0705A	-19003	7561	13
20050215	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	18	913586103	UNIVERSAL GUARDIAN HLDGS INC	33711	0705A	26150	33711	14
20050216	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	19	913586103	UNIVERSAL GUARDIAN HLDGS INC	27861	0705A	-5850	27861	15
20050224	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	24	913586103	UNIVERSAL GUARDIAN HLDGS INC	16497	0705A	16497	16497	1
20050225	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	25	913586103	UNIVERSAL GUARDIAN HLDGS INC	8337	0705A	-8160	8337	2
20050228	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	26	913586103	UNIVERSAL GUARDIAN HLDGS INC	10268	0705A	1931	10268	3
20050301	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	27	913586103	UNIVERSAL GUARDIAN HLDGS INC	15238	0705A	4970	15238	4
20050302	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	28	913586103	UNIVERSAL GUARDIAN HLDGS INC	27568	0705A	12330	27568	5
20050303	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	29	913586103	UNIVERSAL GUARDIAN HLDGS INC	57452	0705A	29884	57452	6
20050304	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	30	913586103	UNIVERSAL GUARDIAN HLDGS INC	36654	0705A	-20798	36654	7
20050308	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	32	913586103	UNIVERSAL GUARDIAN HLDGS INC	5809	0705A	5809	5809	1
20050107	GLV	Clough Global Allocation Fund	Amex	Y	1	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	75127	0725A	75127	0	0
20050110	GLV	Clough Global Allocation Fund	Amex	Y	2	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	73127	0725A	-2000	0	0
20050111	GLV	Clough Global Allocation Fund	Amex	Y	3	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	73127	0725A	0	0	0
20050112	GLV	Clough Global Allocation Fund	Amex	Y	4	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74127	0725A	1000	1000	1
20050113	GLV	Clough Global Allocation Fund	Amex	Y	5	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74127	0725A	0	1000	2
20050114	GLV	Clough Global Allocation Fund	Amex	Y	6	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74027	0725A	-100	900	3
20050118	GLV	Clough Global Allocation Fund	Amex	Y	7	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74027	0725A	0	900	4
20050119	GLV	Clough Global Allocation Fund	Amex	Y	8	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	74027	0725A	0	900	5
20050120	GLV	Clough Global Allocation Fund	Amex	Y	9	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76277	0725A	2250	3150	6
20050121	GLV	Clough Global Allocation Fund	Amex	Y	10	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76010	0725A	-267	2883	7
20050124	GLV	Clough Global Allocation Fund	Amex	Y	11	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76019	0725A	9	2892	8
20050125	GLV	Clough Global Allocation Fund	Amex	Y	12	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76509	0725A	490	3382	9
20050126	GLV	Clough Global Allocation Fund	Amex	Y	13	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	76504	0725A	-5	3377	10
20050127	GLV	Clough Global Allocation Fund	Amex	Y	14	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	75991	0725A	-513	2864	11
20050128	GLV	Clough Global Allocation Fund	Amex	Y	15	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	75991	0725A	0	2864	12
20050131	GLV	Clough Global Allocation Fund	Amex	Y	16	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70889	0725A	-5102	0	0
20050201	GLV	Clough Global Allocation Fund	Amex	Y	17	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	69026	0725A	-1863	0	0
20050202	GLV	Clough Global Allocation Fund	Amex	Y	18	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70526	0725A	1500	1500	1
20050203	GLV	Clough Global Allocation Fund	Amex	Y	19	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70126	0725A	-400	1100	2
20050204	GLV	Clough Global Allocation Fund	Amex	Y	20	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70126	0725A	0	1100	3
20050207	GLV	Clough Global Allocation Fund	Amex	Y	21	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	70226	0725A	100	1200	4
20050208	GLV	Clough Global Allocation Fund	Amex	Y	22	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	56754	0725A	-13472	0	0
20050209	GLV	Clough Global Allocation Fund	Amex	Y	23	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	66754	0725A	10000	10000	1
20050210	GLV	Clough Global Allocation Fund	Amex	Y	24	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	66554	0725A	-200	9800	2
20050211	GLV	Clough Global Allocation Fund	Amex	Y	25	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	65154	0725A	-1400	8400	3
20050214	GLV	Clough Global Allocation Fund	Amex	Y	26	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	65904	0725A	750	9150	4
20050215	GLV	Clough Global Allocation Fund	Amex	Y	27	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	61110	0725A	-4794	4356	5
20050216	GLV	Clough Global Allocation Fund	Amex	Y	28	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	62272	0725A	1162	5518	6
20050217	GLV	Clough Global Allocation Fund	Amex	Y	29	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	63272	0725A	1000	6518	7
20050218	GLV	Clough Global Allocation Fund	Amex	Y	30	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	65872	0725A	2600	9118	8
20050222	GLV	Clough Global Allocation Fund	Amex	Y	31	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	66742	0725A	870	9988	9
20050223	GLV	Clough Global Allocation Fund	Amex	Y	32	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	66195	0725A	-547	9441	10
20050224	GLV	Clough Global Allocation Fund	Amex	Y	33	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	67695	0725A	1500	10941	11
20050225	GLV	Clough Global Allocation Fund	Amex	Y	34	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	67695	0725A	0	10941	12
20050228	GLV	Clough Global Allocation Fund	Amex	Y	35	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	63470	0725A	-4225	6716	13
20050301	GLV	Clough Global Allocation Fund	Amex	Y	36	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	63270	0725A	-200	6516	14
20050302	GLV	Clough Global Allocation Fund	Amex	Y	37	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	63520	0725A	250	6766	15
20050303	GLV	Clough Global Allocation Fund	Amex	Y	38	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	62020	0725A	-1500	5266	16
20050304	GLV	Clough Global Allocation Fund	Amex	Y	39	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	54695	0725A	-7325	0	0
20050307	GLV	Clough Global Allocation Fund	Amex	Y	40	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	54695	0725A	0	0	0
20050308	GLV	Clough Global Allocation Fund	Amex	Y	41	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	54695	0725A	0	0	0
20050309	GLV	Clough Global Allocation Fund	Amex	Y	42	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	49445	0725A	-5250	0	0
20050310	GLV	Clough Global Allocation Fund	Amex	Y	43	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	33120	0725A	-16325	0	0
20050311	GLV	Clough Global Allocation Fund	Amex	Y	44	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	23420	0725A	-9700	0	0
20050314	GLV	Clough Global Allocation Fund	Amex	Y	45	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	23408	0725A	-12	0	0
20050315	GLV	Clough Global Allocation Fund	Amex	Y	46	18913Y103	CLOUGH GLOBAL ALLOCATION FUND	23658	0725A	250	250	1
20050107	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	1	97650Q200	WINTRUST CAPITAL TR I PFD	14086	0727A	14086	0	0
20050110	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	2	97650Q200	WINTRUST CAPITAL TR I PFD	14086	0727A	0	0	0
20050111	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	3	97650Q200	WINTRUST CAPITAL TR I PFD	14886	0727A	800	0	0
20050112	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	4	97650Q200	WINTRUST CAPITAL TR I PFD	14886	0727A	0	0	0
20050113	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	5	97650Q200	WINTRUST CAPITAL TR I PFD	14886	0727A	0	0	0
20050114	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	6	97650Q200	WINTRUST CAPITAL TR I PFD	14886	0727A	0	0	0
20050119	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	8	97650Q200	WINTRUST CAPITAL TR I PFD	9936	0727A	9936	9936	1
20050120	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	9	97650Q200	WINTRUST CAPITAL TR I PFD	10335	0727A	399	10335	2
20050121	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	10	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	1601	11936	3
20050124	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	11	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	4
20050125	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	12	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	5
20050126	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	13	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	6
20050127	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	14	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	7
20050128	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	15	97650Q200	WINTRUST CAPITAL TR I PFD	11436	0727A	-500	11436	8
20050131	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	16	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	500	11936	9

20050201	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	17	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	10
20050202	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	18	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	11
20050203	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	19	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	12
20050204	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	20	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	13
20050207	WTFCP	WINTRUST CAPITAL TR I PFD	Q	Y	21	97650Q200	WINTRUST CAPITAL TR I PFD	11936	0727A	0	11936	14
20050128	AAII	AAIPHARMA INC	Q	Y	15	00252W104	AAIPHARMA INC	9322	0740A	9322	9322	1
20050131	AAII	AAIPHARMA INC	Q	Y	16	00252W104	AAIPHARMA INC	17292	0740A	7970	17292	2
20050201	AAII	AAIPHARMA INC	Q	Y	17	00252W104	AAIPHARMA INC	15660	0740A	-1632	15660	3
20050202	AAII	AAIPHARMA INC	Q	Y	18	00252W104	AAIPHARMA INC	15660	0740A	0	15660	4
20050209	AAII	AAIPHARMA INC	Q	Y	23	00252W104	AAIPHARMA INC	5660	0740A	5660	5660	1
20050210	AAII	AAIPHARMA INC	Q	Y	24	00252W104	AAIPHARMA INC	15660	0740A	10000	15660	2
20050211	AAII	AAIPHARMA INC	Q	Y	25	00252W104	AAIPHARMA INC	15660	0740A	0	15660	3
20050214	AAII	AAIPHARMA INC	Q	Y	26	00252W104	AAIPHARMA INC	15660	0740A	0	15660	4
20050215	AAII	AAIPHARMA INC	Q	Y	27	00252W104	AAIPHARMA INC	15660	0740A	0	15660	5
20050216	AAII	AAIPHARMA INC	Q	Y	28	00252W104	AAIPHARMA INC	15660	0740A	0	15660	6
20050217	AAII	AAIPHARMA INC	Q	Y	29	00252W104	AAIPHARMA INC	27614	0740A	11954	27614	7
20050218	AAII	AAIPHARMA INC	Q	Y	30	00252W104	AAIPHARMA INC	31582	0740A	3968	31582	8
20050222	AAII	AAIPHARMA INC	Q	Y	31	00252W104	AAIPHARMA INC	31582	0740A	0	31582	9
20050223	AAII	AAIPHARMA INC	Q	Y	32	00252W104	AAIPHARMA INC	31582	0740A	0	31582	10
20050224	AAII	AAIPHARMA INC	Q	Y	33	00252W104	AAIPHARMA INC	31582	0740A	0	31582	11
20050225	AAII	AAIPHARMA INC	Q	Y	34	00252W104	AAIPHARMA INC	31194	0740A	-388	31194	12
20050228	AAII	AAIPHARMA INC	Q	Y	35	00252W104	AAIPHARMA INC	34194	0740A	3000	34194	13
20050301	AAII	AAIPHARMA INC	Q	Y	36	00252W104	AAIPHARMA INC	3043	0740A	-31151	3043	14
20050303	AAII	AAIPHARMA INC	Q	Y	38	00252W104	AAIPHARMA INC	10436	0740A	10436	10436	1
20050304	AAII	AAIPHARMA INC	Q	Y	39	00252W104	AAIPHARMA INC	11736	0740A	1300	11736	2
20050307	AAII	AAIPHARMA INC	Q	Y	40	00252W104	AAIPHARMA INC	11336	0740A	-400	11336	3
20050308	AAII	AAIPHARMA INC	Q	Y	41	00252W104	AAIPHARMA INC	11336	0740A	0	11336	4
20050309	AAII	AAIPHARMA INC	Q	Y	42	00252W104	AAIPHARMA INC	10677	0740A	-659	10677	5
20050310	AAII	AAIPHARMA INC	Q	Y	43	00252W104	AAIPHARMA INC	10677	0740A	0	10677	6
20050311	AAII	AAIPHARMA INC	Q	Y	44	00252W104	AAIPHARMA INC	10677	0740A	0	10677	7
20050314	AAII	AAIPHARMA INC	Q	Y	45	00252W104	AAIPHARMA INC	10677	0740A	0	10677	8
20050315	AAII	AAIPHARMA INC	Q	Y	46	00252W104	AAIPHARMA INC	18798	0740A	8121	18798	9
20050316	AAII	AAIPHARMA INC	Q	Y	47	00252W104	AAIPHARMA INC	24276	0740A	5478	24276	10
20050317	AAII	AAIPHARMA INC	Q	Y	48	00252W104	AAIPHARMA INC	11040	0740A	-13236	11040	11
20050318	AAII	AAIPHARMA INC	Q	Y	49	00252W104	AAIPHARMA INC	8077	0740A	-2963	8077	12
20050321	AAII	AAIPHARMA INC	Q	Y	50	00252W104	AAIPHARMA INC	1277	0740A	-6800	1277	13
20050324	AAII	AAIPHARMA INC	Q	Y	53	00252W104	AAIPHARMA INC	3000	0740A	3000	3000	1
20050328	AAII	AAIPHARMA INC	Q	Y	54	00252W104	AAIPHARMA INC	3000	0740A	0	3000	2
20050111	DCAI	DIALYSIS CORP OF AMERICA	S	Y	1	252529102	DIALYSIS CORP OF AMERICA	18219	0740A	18219	0	0
20050112	DCAI	DIALYSIS CORP OF AMERICA	S	Y	2	252529102	DIALYSIS CORP OF AMERICA	18219	0740A	0	0	0
20050113	DCAI	DIALYSIS CORP OF AMERICA	S	Y	3	252529102	DIALYSIS CORP OF AMERICA	16365	0740A	-1854	0	0
20050124	DCAI	DIALYSIS CORP OF AMERICA	S	Y	9	252529102	DIALYSIS CORP OF AMERICA	5000	0740A	5000	5000	1
20050125	DCAI	DIALYSIS CORP OF AMERICA	S	Y	10	252529102	DIALYSIS CORP OF AMERICA	5000	0740A	0	5000	2
20050126	DCAI	DIALYSIS CORP OF AMERICA	S	Y	11	252529102	DIALYSIS CORP OF AMERICA	5000	0740A	0	5000	3
20050127	DCAI	DIALYSIS CORP OF AMERICA	S	Y	12	252529102	DIALYSIS CORP OF AMERICA	5000	0740A	0	5000	4
20050128	DCAI	DIALYSIS CORP OF AMERICA	S	Y	13	252529102	DIALYSIS CORP OF AMERICA	3495	0740A	-1505	3495	5
20050131	DCAI	DIALYSIS CORP OF AMERICA	S	Y	14	252529102	DIALYSIS CORP OF AMERICA	3495	0740A	0	3495	6
20050201	DCAI	DIALYSIS CORP OF AMERICA	S	Y	15	252529102	DIALYSIS CORP OF AMERICA	3495	0740A	0	3495	7
20050202	DCAI	DIALYSIS CORP OF AMERICA	S	Y	16	252529102	DIALYSIS CORP OF AMERICA	3495	0740A	0	3495	8
20050203	DCAI	DIALYSIS CORP OF AMERICA	S	Y	17	252529102	DIALYSIS CORP OF AMERICA	3445	0740A	-50	3445	9
20050204	DCAI	DIALYSIS CORP OF AMERICA	S	Y	18	252529102	DIALYSIS CORP OF AMERICA	8445	0740A	5000	8445	10
20050207	DCAI	DIALYSIS CORP OF AMERICA	S	Y	19	252529102	DIALYSIS CORP OF AMERICA	8445	0740A	0	8445	11
20050208	DCAI	DIALYSIS CORP OF AMERICA	S	Y	20	252529102	DIALYSIS CORP OF AMERICA	8445	0740A	0	8445	12
20050209	DCAI	DIALYSIS CORP OF AMERICA	S	Y	21	252529102	DIALYSIS CORP OF AMERICA	2016	0740A	-6429	2016	13
20050210	DCAI	DIALYSIS CORP OF AMERICA	S	Y	22	252529102	DIALYSIS CORP OF AMERICA	16016	0740A	14000	16016	14
20050211	DCAI	DIALYSIS CORP OF AMERICA	S	Y	23	252529102	DIALYSIS CORP OF AMERICA	22016	0740A	6000	22016	15
20050214	DCAI	DIALYSIS CORP OF AMERICA	S	Y	24	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	-4650	17366	16
20050215	DCAI	DIALYSIS CORP OF AMERICA	S	Y	25	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	17
20050216	DCAI	DIALYSIS CORP OF AMERICA	S	Y	26	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	18
20050217	DCAI	DIALYSIS CORP OF AMERICA	S	Y	27	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	19
20050218	DCAI	DIALYSIS CORP OF AMERICA	S	Y	28	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	20
20050222	DCAI	DIALYSIS CORP OF AMERICA	S	Y	29	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	21
20050223	DCAI	DIALYSIS CORP OF AMERICA	S	Y	30	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	22
20050224	DCAI	DIALYSIS CORP OF AMERICA	S	Y	31	252529102	DIALYSIS CORP OF AMERICA	17366	0740A	0	17366	23
20050225	DCAI	DIALYSIS CORP OF AMERICA	S	Y	32	252529102	DIALYSIS CORP OF AMERICA	22366	0740A	5000	22366	24
20050228	DCAI	DIALYSIS CORP OF AMERICA	S	Y	33	252529102	DIALYSIS CORP OF AMERICA	9700	0740A	-12666	9700	25
20050301	DCAI	DIALYSIS CORP OF AMERICA	S	Y	34	252529102	DIALYSIS CORP OF AMERICA	9700	0740A	0	9700	26
20050107	OTT	Otelco Inc	Amex	Y	1	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	2500	0	0
20050110	OTT	Otelco Inc	Amex	Y	2	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	0	0	0
20050111	OTT	Otelco Inc	Amex	Y	3	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	0	0	0
20050112	OTT	Otelco Inc	Amex	Y	4	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	0	0	0
20050113	OTT	Otelco Inc	Amex	Y	5	688823202	OTELCO, INC INCM DEPO SEC	2500	0771A	0	0	0
20050114	OTT	Otelco Inc	Amex	Y	6	688823202	OTELCO, INC INCM DEPO SEC	5000	0771A	2500	2500	1
20050118	OTT	Otelco Inc	Amex	Y	7	688823202	OTELCO, INC INCM DEPO SEC	5000	0771A	0	2500	2
20050119	OTT	Otelco Inc	Amex	Y	8	688823202	OTELCO, INC INCM DEPO SEC	5000	0771A	0	2500	3
20050120	OTT	Otelco Inc	Amex	Y	9	688823202	OTELCO, INC INCM DEPO SEC	5000	0771A	0	2500	4
20050121	OTT	Otelco Inc	Amex	Y	10	688823202	OTELCO, INC INCM DEPO SEC	6000	0771A	1000	3500	5
20050124	OTT	Otelco Inc	Amex	Y	11	688823202	OTELCO, INC INCM DEPO SEC	6000	0771A	0	3500	6
20050125	OTT	Otelco Inc	Amex	Y	12	688823202	OTELCO, INC INCM DEPO SEC	6000	0771A	0	3500	7
20050126	OTT	Otelco Inc	Amex	Y	13	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	300	3800	8
20050127	OTT	Otelco Inc	Amex	Y	14	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	9
20050128	OTT	Otelco Inc	Amex	Y	15	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	10
20050131	OTT	Otelco Inc	Amex	Y	16	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	11
20050201	OTT	Otelco Inc	Amex	Y	17	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	12
20050202	OTT	Otelco Inc	Amex	Y	18	688823202	OTELCO, INC INCM DEPO SEC	6300	0771A	0	3800	13
20050203	OTT	Otelco Inc	Amex	Y	19	688823202	OTELCO, INC INCM DEPO SEC	7300	0771A	1000	4800	14
20050204	OTT	Otelco Inc	Amex	Y	20	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	700	5500	15
20050207	OTT	Otelco Inc	Amex	Y	21	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	16
20050208	OTT	Otelco Inc	Amex	Y	22	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	17
20050209	OTT	Otelco Inc	Amex	Y	23	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	18
20050210	OTT	Otelco Inc	Amex	Y	24	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	19
20050211	OTT	Otelco Inc	Amex	Y	25	688823202	OTELCO, INC INCM DEPO SEC	8000	0771A	0	5500	20
20050126	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	1	03823Y104	APPLIED NEUROSOLUTIONS INC	27000	0773A	27000	0	0
20050127	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	2	03823Y104	APPLIED NEUROSOLUTIONS INC	42000	0773A	15000	0	0
20050203	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	7	03823Y104	APPLIED NEUROSOLUTIONS INC	30000	0773A	30000	30000	1
20050308	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	1	03823Y104	APPLIED NEUROSOLUTIONS INC	20000	0773A	20000	0	0
20050309	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	2	03823Y104	APPLIED NEUROSOLUTIONS INC	50000	0773A	30000	0	0
20050310	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	3	03823Y104	APPLIED NEUROSOLUTIONS INC	70000	0773A	20000	0	0
20050311	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	4	03823Y104	APPLIED NEUROSOLUTIONS INC	90000	0773A	20000	20000	1
20050314	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	5	03823Y104	APPLIED NEUROSOLUTIONS INC	10000	0773A	-80000	0	0
20050315	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	6	03823Y104	APPLIED NEUROSOLUTIONS INC	30000	0773A	20000	20000	1
20050316	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	7	03823Y104	APPLIED NEUROSOLUTIONS INC	30000	0773A	0	20000	2
20050317	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	8	03823Y104	APPLIED NEUROSOLUTIONS INC	30000	0773A	0	20000	3
20050318	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	9	03823Y104	APPLIED NEUROSOLUTIONS INC	110000	0773A	80000	100000	4
20050321	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	10	03823Y104	APPLIED NEUROSOLUTIONS INC	150000	0773A	40000	140000	5
20050322	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	11	03823Y104	APPLIED NEUROSOLUTIONS INC	195000	0773A	45000	185000	6
20050323	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	12	03823Y104	APPLIED NEUROSOLUTIONS INC	195000	0773A	0	185000	7
20050324	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	13	03823Y104	APPLIED NEUROSOLUTIONS INC	90000	0773A	-105000	80000	8
20050328	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	14	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	80000	160000	9
20050329	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	15	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	10
20050330	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	16	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	11
20050331	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	17	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	12
20050401	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	18	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	13
20050404	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	19	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	14
20050405	APNS	APPLIED NEUROSOLUTIONS INC	U	Y	20	03823Y104	APPLIED NEUROSOLUTIONS INC	170000	0773A	0	160000	15
20050124	HTI	Halozyme Therapeutics, Inc	Amex	Y	2	40637H109	HALOZYME THERAPEUTICS INC	2000	0773A	2000	0	0
20050125	HTI	Halozyme Therapeutics, Inc	Amex	Y	3	40637H109	HALOZYME THERAPEUTICS INC	2000	0773A	0	0	0
20050126	HTI	Halozyme Therapeutics, Inc	Amex	Y	4	40637H109	HALOZYME THERAPEUTICS INC	2000	0773A	0	0	0
20050127	HTI	Halozyme Therapeutics, Inc	Amex	Y	5	40637H109	HALOZYME THERAPEUTICS INC	2000	0773A	0	0	0
20050128	HTI	Halozyme Therapeutics, Inc	Amex	Y	6	40637H109	HALOZYME THERAPEUTICS INC	4600	0773A	2600	2600	1
20050131	HTI	Halozyme Therapeutics, Inc	Amex	Y	7	40637H109	HALOZYME THERAPEUTICS INC	5500	0773A	900	3500	2
20050201	HTI	Halozyme Therapeutics, Inc	Amex	Y	8	40637H109	HALOZYME THERAPEUTICS INC	7300	0773A	1800	5300	3
20050202	HTI	Halozyme Therapeutics, Inc	Amex	Y	9	40637H109	HALOZYME THERAPEUTICS INC	7000	0773A	-300	5000	4
20050203	HTI	Halozyme Therapeutics, Inc	Amex	Y	10	40637H109	HALOZYME THERAPEUTICS INC	7000	0773A	0	5000	5
20050210	HTI	Halozyme Therapeutics, Inc	Amex	Y	15	40637H109	HALOZYME THERAPEUTICS INC	400	0773A	400	400	1
20050210	HTI	Halozyme Therapeutics, Inc	Amex	Y	15	40637H109	HALOZYME THERAPEUTICS INC	5000	0773A	5000	5000	1
20050211	HTI	Halozyme Therapeutics, Inc	Amex	Y	16	40637H109	HALOZYME THERAPEUTICS INC	11400	0773A	6400	11400	2
20050222	HTI	Halozyme Therapeutics, Inc	Amex	Y	1	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	60029	0	0
20050223	HTI	Halozyme Therapeutics, Inc	Amex	Y	2	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	0	0	0
20050224	HTI	Halozyme Therapeutics, Inc	Amex	Y	3	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	0	0	0
20050225	HTI	Halozyme Therapeutics, Inc	Amex	Y	4	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	0	0	0
20050228	HTI	Halozyme Therapeutics, Inc	Amex	Y	5	40637H109	HALOZYME THERAPEUTICS INC	60029	0773A	0	0	0
20050301	HTI	Halozyme Therapeutics, Inc	Amex	Y	6	40637H109	HALOZYME THERAPEUTICS INC	78929	0773A	18900	18900	1
20050302	HTI	Halozyme Therapeutics, Inc	Amex	Y	7	40637H109	HALOZYME THERAPEUTICS INC	78929	0773A	0	18900	2
20050303	HTI	Halozyme Therapeutics, Inc	Amex	Y	8	40637H109	HALOZYME THERAPEUTICS INC	78929	0773A	0	18900	3
20050304	HTI	Halozyme Therapeutics, Inc	Amex	Y	9	40637H109	HALOZYME THERAPEUTICS INC	2429	0773A	-76500	0	0
20050308	HTI	Halozyme Therapeutics, Inc	Amex	Y	11	40637H109	HALOZYME THERAPEUTICS INC	58247	0773A	58247	58247	1
20050309	HTI	Halozyme Therapeutics, Inc	Amex	Y	12	40637H109	HALOZYME THERAPEUTICS INC	50347	0773A	-7900	50347	2
20050310	HTI	Halozyme Therapeutics, Inc	Amex	Y	13	40637H109	HALOZYME THERAPEUTICS INC	50347	0773A	0	50347	3
20050311	HTI	Halozyme Therapeutics, Inc	Amex	Y	14	40637H109	HALOZYME THERAPEUTICS INC	50347	0773A	0	50347	4
20050314	HTI	Halozyme Therapeutics, Inc	Amex	Y	15	40637H109	HALOZYME THERAPEUTICS INC	53547	0773A	3200	53547	5

20050315	HTI	Halozyme Therapeutics, Inc	Amex	Y	16	40637H109	HALOZYME THERAPEUTICS INC	53547	0773A	0	53547	6
20050316	HTI	Halozyme Therapeutics, Inc	Amex	Y	17	40637H109	HALOZYME THERAPEUTICS INC	53547	0773A	0	53547	7
20050317	HTI	Halozyme Therapeutics, Inc	Amex	Y	18	40637H109	HALOZYME THERAPEUTICS INC	53547	0773A	0	53547	8
20050318	HTI	Halozyme Therapeutics, Inc	Amex	Y	19	40637H109	HALOZYME THERAPEUTICS INC	29480	0773A	-24067	29480	9
20050321	HTI	Halozyme Therapeutics, Inc	Amex	Y	20	40637H109	HALOZYME THERAPEUTICS INC	24680	0773A	-4800	24680	10
20050322	HTI	Halozyme Therapeutics, Inc	Amex	Y	21	40637H109	HALOZYME THERAPEUTICS INC	24680	0773A	0	24680	11
20050323	HTI	Halozyme Therapeutics, Inc	Amex	Y	22	40637H109	HALOZYME THERAPEUTICS INC	24680	0773A	0	24680	12
20050324	HTI	Halozyme Therapeutics, Inc	Amex	Y	23	40637H109	HALOZYME THERAPEUTICS INC	11980	0773A	-12700	11980	13
20050328	HTI	Halozyme Therapeutics, Inc	Amex	Y	24	40637H109	HALOZYME THERAPEUTICS INC	10200	0773A	-1780	10200	14
20050204	IMM	Immtech International, Inc	Amex	Y	20	452519101	IMMTECH INT'L INC	6970	0773A	6970	6970	1
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	13970	0773A	7000	13970	2
20050207	IMM	Immtech International, Inc	Amex	Y	21	452519101	IMMTECH INT'L INC	10000	0773A	10000	10000	1
20050208	IMM	Immtech International, Inc	Amex	Y	22	452519101	IMMTECH INT'L INC	22870	0773A	12870	22870	2
20050209	IMM	Immtech International, Inc	Amex	Y	23	452519101	IMMTECH INT'L INC	32870	0773A	10000	32870	3
20050210	IMM	Immtech International, Inc	Amex	Y	24	452519101	IMMTECH INT'L INC	32770	0773A	-100	32770	4
20050211	IMM	Immtech International, Inc	Amex	Y	25	452519101	IMMTECH INT'L INC	32270	0773A	-500	32270	5
20050214	IMM	Immtech International, Inc	Amex	Y	26	452519101	IMMTECH INT'L INC	38531	0773A	6261	38531	6
20050215	IMM	Immtech International, Inc	Amex	Y	27	452519101	IMMTECH INT'L INC	35931	0773A	-2600	35931	7
20050216	IMM	Immtech International, Inc	Amex	Y	28	452519101	IMMTECH INT'L INC	35235	0773A	-696	35235	8
20050217	IMM	Immtech International, Inc	Amex	Y	29	452519101	IMMTECH INT'L INC	35235	0773A	0	35235	9
20050218	IMM	Immtech International, Inc	Amex	Y	30	452519101	IMMTECH INT'L INC	27131	0773A	-8104	27131	10
20050222	IMM	Immtech International, Inc	Amex	Y	31	452519101	IMMTECH INT'L INC	34131	0773A	7000	34131	11
20050223	IMM	Immtech International, Inc	Amex	Y	32	452519101	IMMTECH INT'L INC	14531	0773A	-19600	14531	12
20050224	IMM	Immtech International, Inc	Amex	Y	33	452519101	IMMTECH INT'L INC	16331	0773A	1800	16331	13
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	2000	0773A	-14331	2000	14
20050225	IMM	Immtech International, Inc	Amex	Y	34	452519101	IMMTECH INT'L INC	15631	0773A	15631	15631	1
20050228	IMM	Immtech International, Inc	Amex	Y	35	452519101	IMMTECH INT'L INC	14031	0773A	-1600	14031	2
20050301	IMM	Immtech International, Inc	Amex	Y	36	452519101	IMMTECH INT'L INC	12831	0773A	-1200	12831	3
20050302	IMM	Immtech International, Inc	Amex	Y	37	452519101	IMMTECH INT'L INC	8731	0773A	-4100	8731	4
20050303	IMM	Immtech International, Inc	Amex	Y	38	452519101	IMMTECH INT'L INC	2031	0773A	-6700	2031	5
20050318	IMM	Immtech International, Inc	Amex	Y	49	452519101	IMMTECH INT'L INC	4031	0773A	4031	4031	1
20050217	TKER	TASKER CAPITAL CORPORATION	U	Y	20	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	6250	6250	1
20050218	TKER	TASKER CAPITAL CORPORATION	U	Y	21	87652D109	TASKER CAPITAL CORPORATION	4750	0793A	-1500	4750	2
20050222	TKER	TASKER CAPITAL CORPORATION	U	Y	22	87652D109	TASKER CAPITAL CORPORATION	4750	0793A	0	4750	3
20050223	TKER	TASKER CAPITAL CORPORATION	U	Y	23	87652D109	TASKER CAPITAL CORPORATION	4750	0793A	0	4750	4
20050224	TKER	TASKER CAPITAL CORPORATION	U	Y	24	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	1500	6250	5
20050225	TKER	TASKER CAPITAL CORPORATION	U	Y	25	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	6
20050228	TKER	TASKER CAPITAL CORPORATION	U	Y	26	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	7
20050301	TKER	TASKER CAPITAL CORPORATION	U	Y	27	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	8
20050302	TKER	TASKER CAPITAL CORPORATION	U	Y	28	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	9
20050303	TKER	TASKER CAPITAL CORPORATION	U	Y	29	87652D109	TASKER CAPITAL CORPORATION	6250	0793A	0	6250	10
20050304	TKER	TASKER CAPITAL CORPORATION	U	Y	30	87652D109	TASKER CAPITAL CORPORATION	5650	0793A	-600	5650	11
20050307	TKER	TASKER CAPITAL CORPORATION	U	Y	31	87652D109	TASKER CAPITAL CORPORATION	5650	0793A	0	5650	12
20050308	TKER	TASKER CAPITAL CORPORATION	U	Y	32	87652D109	TASKER CAPITAL CORPORATION	5650	0793A	0	5650	13
20050309	TKER	TASKER CAPITAL CORPORATION	U	Y	33	87652D109	TASKER CAPITAL CORPORATION	5450	0793A	-200	5450	14
20050310	TKER	TASKER CAPITAL CORPORATION	U	Y	34	87652D109	TASKER CAPITAL CORPORATION	5450	0793A	0	5450	15
20050311	TKER	TASKER CAPITAL CORPORATION	U	Y	35	87652D109	TASKER CAPITAL CORPORATION	5450	0793A	0	5450	16
20050107	INCX	INTERCHANGE CORPORATION	S	Y	1	45845K109	INTERCHANGE CORPORATION	1600	0816A	1600	0	0
20050110	INCX	INTERCHANGE CORPORATION	S	Y	2	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050111	INCX	INTERCHANGE CORPORATION	S	Y	3	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050112	INCX	INTERCHANGE CORPORATION	S	Y	4	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050113	INCX	INTERCHANGE CORPORATION	S	Y	5	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050114	INCX	INTERCHANGE CORPORATION	S	Y	6	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050118	INCX	INTERCHANGE CORPORATION	S	Y	7	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050119	INCX	INTERCHANGE CORPORATION	S	Y	8	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050120	INCX	INTERCHANGE CORPORATION	S	Y	9	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050121	INCX	INTERCHANGE CORPORATION	S	Y	10	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050124	INCX	INTERCHANGE CORPORATION	S	Y	11	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050125	INCX	INTERCHANGE CORPORATION	S	Y	12	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050126	INCX	INTERCHANGE CORPORATION	S	Y	13	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050127	INCX	INTERCHANGE CORPORATION	S	Y	14	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050128	INCX	INTERCHANGE CORPORATION	S	Y	15	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050131	INCX	INTERCHANGE CORPORATION	S	Y	16	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050201	INCX	INTERCHANGE CORPORATION	S	Y	17	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050202	INCX	INTERCHANGE CORPORATION	S	Y	18	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050203	INCX	INTERCHANGE CORPORATION	S	Y	19	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050204	INCX	INTERCHANGE CORPORATION	S	Y	20	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050207	INCX	INTERCHANGE CORPORATION	S	Y	21	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050208	INCX	INTERCHANGE CORPORATION	S	Y	22	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050209	INCX	INTERCHANGE CORPORATION	S	Y	23	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050210	INCX	INTERCHANGE CORPORATION	S	Y	24	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050211	INCX	INTERCHANGE CORPORATION	S	Y	25	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050214	INCX	INTERCHANGE CORPORATION	S	Y	26	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050215	INCX	INTERCHANGE CORPORATION	S	Y	27	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050216	INCX	INTERCHANGE CORPORATION	S	Y	28	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050217	INCX	INTERCHANGE CORPORATION	S	Y	29	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050218	INCX	INTERCHANGE CORPORATION	S	Y	30	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050222	INCX	INTERCHANGE CORPORATION	S	Y	31	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050223	INCX	INTERCHANGE CORPORATION	S	Y	32	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050224	INCX	INTERCHANGE CORPORATION	S	Y	33	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050225	INCX	INTERCHANGE CORPORATION	S	Y	34	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050228	INCX	INTERCHANGE CORPORATION	S	Y	35	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050301	INCX	INTERCHANGE CORPORATION	S	Y	36	45845K109	INTERCHANGE CORPORATION	1600	0816A	0	0	0
20050304	INCX	INTERCHANGE CORPORATION	S	Y	39	45845K109	INTERCHANGE CORPORATION	1600	0816A	1600	1600	1
20050307	INCX	INTERCHANGE CORPORATION	S	Y	40	45845K109	INTERCHANGE CORPORATION	800	0816A	-800	800	2
20050308	INCX	INTERCHANGE CORPORATION	S	Y	41	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	3
20050309	INCX	INTERCHANGE CORPORATION	S	Y	42	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	4
20050310	INCX	INTERCHANGE CORPORATION	S	Y	43	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	5
20050314	INCX	INTERCHANGE CORPORATION	S	Y	45	45845K109	INTERCHANGE CORPORATION	800	0816A	800	800	1
20050315	INCX	INTERCHANGE CORPORATION	S	Y	46	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	2
20050316	INCX	INTERCHANGE CORPORATION	S	Y	47	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	3
20050317	INCX	INTERCHANGE CORPORATION	S	Y	48	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	4
20050318	INCX	INTERCHANGE CORPORATION	S	Y	49	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	5
20050321	INCX	INTERCHANGE CORPORATION	S	Y	50	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	6
20050322	INCX	INTERCHANGE CORPORATION	S	Y	51	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	7
20050323	INCX	INTERCHANGE CORPORATION	S	Y	52	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	8
20050324	INCX	INTERCHANGE CORPORATION	S	Y	53	45845K109	INTERCHANGE CORPORATION	800	0816A	0	800	9
20050328	INCX	INTERCHANGE CORPORATION	S	Y	54	45845K109	INTERCHANGE CORPORATION	200	0816A	-600	200	10
20050329	INCX	INTERCHANGE CORPORATION	S	Y	55	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	11
20050330	INCX	INTERCHANGE CORPORATION	S	Y	56	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	12
20050331	INCX	INTERCHANGE CORPORATION	S	Y	57	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	13
20050401	INCX	INTERCHANGE CORPORATION	S	Y	58	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	14
20050404	INCX	INTERCHANGE CORPORATION	S	Y	59	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	15
20050405	INCX	INTERCHANGE CORPORATION	S	Y	60	45845K109	INTERCHANGE CORPORATION	200	0816A	0	200	16
20050125	ECST	ECOST.COM INC	Q	Y	12	27922W107	ECOST.COM INC	4400	2424A	4400	4400	1
20050126	ECST	ECOST.COM INC	Q	Y	13	27922W107	ECOST.COM INC	4900	2424A	500	4900	2
20050127	ECST	ECOST.COM INC	Q	Y	14	27922W107	ECOST.COM INC	4900	2424A	0	4900	3
20050128	ECST	ECOST.COM INC	Q	Y	15	27922W107	ECOST.COM INC	4900	2424A	0	4900	4
20050203	ECST	ECOST.COM INC	Q	Y	19	27922W107	ECOST.COM INC	7300	2424A	7300	7300	1
20050204	ECST	ECOST.COM INC	Q	Y	20	27922W107	ECOST.COM INC	13303	2424A	6003	13303	2
20050207	ECST	ECOST.COM INC	Q	Y	21	27922W107	ECOST.COM INC	13303	2424A	0	13303	3
20050208	ECST	ECOST.COM INC	Q	Y	22	27922W107	ECOST.COM INC	20603	2424A	7300	20603	4
20050209	ECST	ECOST.COM INC	Q	Y	23	27922W107	ECOST.COM INC	28903	2424A	8300	28903	5
20050210	ECST	ECOST.COM INC	Q	Y	24	27922W107	ECOST.COM INC	37950	2424A	9047	37950	6
20050211	ECST	ECOST.COM INC	Q	Y	25	27922W107	ECOST.COM INC	37987	2424A	37	37987	7
20050214	ECST	ECOST.COM INC	Q	Y	26	27922W107	ECOST.COM INC	37987	2424A	0	37987	8
20050215	ECST	ECOST.COM INC	Q	Y	27	27922W107	ECOST.COM INC	37987	2424A	0	37987	9
20050216	ECST	ECOST.COM INC	Q	Y	28	27922W107	ECOST.COM INC	37987	2424A	0	37987	10
20050217	ECST	ECOST.COM INC	Q	Y	29	27922W107	ECOST.COM INC	37987	2424A	0	37987	11
20050218	ECST	ECOST.COM INC	Q	Y	30	27922W107	ECOST.COM INC	37987	2424A	0	37987	12
20050222	ECST	ECOST.COM INC	Q	Y	31	27922W107	ECOST.COM INC	37987	2424A	0	37987	13
20050223	ECST	ECOST.COM INC	Q	Y	32	27922W107	ECOST.COM INC	37987	2424A	0	37987	14
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	37987	2424A	0	37987	15
20050225	ECST	ECOST.COM INC	Q	Y	34	27922W107	ECOST.COM INC	37987	2424A	0	37987	16
20050228	ECST	ECOST.COM INC	Q	Y	35	27922W107	ECOST.COM INC	37987	2424A	0	37987	17
20050301	ECST	ECOST.COM INC	Q	Y	36	27922W107	ECOST.COM INC	37987	2424A	0	37987	18
20050302	ECST	ECOST.COM INC	Q	Y	37	27922W107	ECOST.COM INC	37987	2424A	0	37987	19
20050303	ECST	ECOST.COM INC	Q	Y	38	27922W107	ECOST.COM INC	37987	2424A	0	37987	20
20050304	ECST	ECOST.COM INC	Q	Y	39	27922W107	ECOST.COM INC	13303	2424A	-24684	13303	21
20050114	AGEN	ANTIGENICS INC. (DEL)	Q	Y	6	37032109	ANTIGENICS INC. (DEL)	6763	2767A	6763	6763	1
20050118	AGEN	ANTIGENICS INC. (DEL)	Q	Y	7	37032109	ANTIGENICS INC. (DEL)	5281	2767A	-1482	5281	2
20050119	AGEN	ANTIGENICS INC. (DEL)	Q	Y	8	37032109	ANTIGENICS INC. (DEL)	6381	2767A	1100	6381	3
20050120	AGEN	ANTIGENICS INC. (DEL)	Q	Y	9	37032109	ANTIGENICS INC. (DEL)	30880	2767A	24499	30880	4
20050121	AGEN	ANTIGENICS INC. (DEL)	Q	Y	10	37032109	ANTIGENICS INC. (DEL)	27980	2767A	-2900	27980	5
20050124	AGEN	ANTIGENICS INC. (DEL)	Q	Y	11	37032109	ANTIGENICS INC. (DEL)	27980	2767A	0	27980	6
20050125	AGEN	ANTIGENICS INC. (DEL)	Q	Y	12	37032109	ANTIGENICS INC. (DEL)	32040	2767A	4060	32040	7
20050126	AGEN	ANTIGENICS INC. (DEL)	Q	Y	13	37032109	ANTIGENICS INC. (DEL)	32040	2767A	0	32040	8
20050127	AGEN	ANTIGENICS INC. (DEL)	Q	Y	14	37032109	ANTIGENICS INC. (DEL)	48870	2767A	16830	48870	9
20050128	AGEN	ANTIGENICS INC. (DEL)	Q	Y	15	37032109	ANTIGENICS INC. (DEL)	27110	2767A	-21760	27110	10
20050131	AGEN	ANTIGENICS INC. (DEL)	Q	Y	16	37032109	ANTIGENICS INC. (DEL)	31465	2767A	4355	31465	11
20050201	AGEN	ANTIGENICS INC. (DEL)	Q	Y	17	37032109	ANTIGENICS INC. (DEL)	25661	2767A	-5804	25661	12

20050202	AGEN	ANTIGENICS INC. (DEL)	Q	Y	18	37032109	ANTIGENICS INC. (DEL)	17729	2767A	-7932	17729	13		
20050203	AGEN	ANTIGENICS INC. (DEL)	Q	Y	19	37032109	ANTIGENICS INC. (DEL)	14249	2767A	-3480	14249	14		
20050204	AGEN	ANTIGENICS INC. (DEL)	Q	Y	20	37032109	ANTIGENICS INC. (DEL)	6129	2767A	-8120	6129	15		
20050207	AGEN	ANTIGENICS INC. (DEL)	Q	Y	21	37032109	ANTIGENICS INC. (DEL)	6129	2767A	0	6129	16		
20050215	AGEN	ANTIGENICS INC. (DEL)	Q	Y	27	37032109	ANTIGENICS INC. (DEL)	11440	2767A	11440	11440	1		
20050216	AGEN	ANTIGENICS INC. (DEL)	Q	Y	28	37032109	ANTIGENICS INC. (DEL)	15935	2767A	4495	15935	2		
20050218	AGEN	ANTIGENICS INC. (DEL)	Q	Y	30	37032109	ANTIGENICS INC. (DEL)	3160	2767A	3160	3160	1		
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	3160	2767A	0	3160	2		
20050222	AGEN	ANTIGENICS INC. (DEL)	Q	Y	31	37032109	ANTIGENICS INC. (DEL)	2565	2767A	2565	2565	1		
20050223	AGEN	ANTIGENICS INC. (DEL)	Q	Y	32	37032109	ANTIGENICS INC. (DEL)	5689	2767A	3124	5689	2		
20050225	AGEN	ANTIGENICS INC. (DEL)	Q	Y	34	37032109	ANTIGENICS INC. (DEL)	37299	2767A	37299	37299	1		
20050228	AGEN	ANTIGENICS INC. (DEL)	Q	Y	35	37032109	ANTIGENICS INC. (DEL)	48899	2767A	11600	48899	2		
20050301	AGEN	ANTIGENICS INC. (DEL)	Q	Y	36	37032109	ANTIGENICS INC. (DEL)	48899	2767A	0	48899	3		
20050302	AGEN	ANTIGENICS INC. (DEL)	Q	Y	37	37032109	ANTIGENICS INC. (DEL)	48899	2767A	0	48899	4		
20050303	AGEN	ANTIGENICS INC. (DEL)	Q	Y	38	37032109	ANTIGENICS INC. (DEL)	81669	2767A	32770	81669	5		
20050304	AGEN	ANTIGENICS INC. (DEL)	Q	Y	39	37032109	ANTIGENICS INC. (DEL)	73223	2767A	-8446	73223	6		
20050307	AGEN	ANTIGENICS INC. (DEL)	Q	Y	40	37032109	ANTIGENICS INC. (DEL)	58723	2767A	-14500	58723	7		
20050308	AGEN	ANTIGENICS INC. (DEL)	Q	Y	41	37032109	ANTIGENICS INC. (DEL)	67423	2767A	8700	67423	8		
20050309	AGEN	ANTIGENICS INC. (DEL)	Q	Y	42	37032109	ANTIGENICS INC. (DEL)	85001	2767A	17578	85001	9		
20050310	AGEN	ANTIGENICS INC. (DEL)	Q	Y	43	37032109	ANTIGENICS INC. (DEL)	116901	2767A	31900	116901	10		
20050311	AGEN	ANTIGENICS INC. (DEL)	Q	Y	44	37032109	ANTIGENICS INC. (DEL)	119851	2767A	2950	119851	11		
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	1270	2767A	-118581	1270	12		
20050314	AGEN	ANTIGENICS INC. (DEL)	Q	Y	45	37032109	ANTIGENICS INC. (DEL)	124781	2767A	124781	124781	1		
20050315	AGEN	ANTIGENICS INC. (DEL)	Q	Y	46	37032109	ANTIGENICS INC. (DEL)	128951	2767A	4170	128951	2		
20050316	AGEN	ANTIGENICS INC. (DEL)	Q	Y	47	37032109	ANTIGENICS INC. (DEL)	96761	2767A	-32190	96761	3		
20050317	AGEN	ANTIGENICS INC. (DEL)	Q	Y	48	37032109	ANTIGENICS INC. (DEL)	102561	2767A	5800	102561	4		
20050318	AGEN	ANTIGENICS INC. (DEL)	Q	Y	49	37032109	ANTIGENICS INC. (DEL)	48911	2767A	-53650	48911	5		
20050321	AGEN	ANTIGENICS INC. (DEL)	Q	Y	50	37032109	ANTIGENICS INC. (DEL)	54856	2767A	5945	54856	6		
20050322	AGEN	ANTIGENICS INC. (DEL)	Q	Y	51	37032109	ANTIGENICS INC. (DEL)	100451	2767A	45595	100451	7		
20050323	AGEN	ANTIGENICS INC. (DEL)	Q	Y	52	37032109	ANTIGENICS INC. (DEL)	84501	2767A	-15950	84501	8		
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	10355	2767A	-74146	10355	9		
20050324	AGEN	ANTIGENICS INC. (DEL)	Q	Y	53	37032109	ANTIGENICS INC. (DEL)	75720	2767A	75720	75720	1		
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	6555	2767A	-69165	6555	2		
20050328	AGEN	ANTIGENICS INC. (DEL)	Q	Y	54	37032109	ANTIGENICS INC. (DEL)	74620	2767A	74620	74620	1		
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	69720	2767A	-4900	69720	2		
20050329	AGEN	ANTIGENICS INC. (DEL)	Q	Y	55	37032109	ANTIGENICS INC. (DEL)	7105	2767A	7105	7105	1		
20050330	AGEN	ANTIGENICS INC. (DEL)	Q	Y	56	37032109	ANTIGENICS INC. (DEL)	65225	2767A	58120	65225	2		
20050331	AGEN	ANTIGENICS INC. (DEL)	Q	Y	57	37032109	ANTIGENICS INC. (DEL)	51790	2767A	-13435	51790	3		
20050401	AGEN	ANTIGENICS INC. (DEL)	Q	Y	58	37032109	ANTIGENICS INC. (DEL)	45766	2767A	-6024	45766	4		
20050404	AGEN	ANTIGENICS INC. (DEL)	Q	Y	59	37032109	ANTIGENICS INC. (DEL)	45760	2767A	-6	45760	5		
20050405	AGEN	ANTIGENICS INC. (DEL)	Q	Y	60	37032109	ANTIGENICS INC. (DEL)	45760	2767A	0	45760	6		
20050107	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	1	35710409	ANNALY MORTGAGE MANAGEMENT	134136	2767A	134136	0	0		
20050110	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	2	35710409	ANNALY MORTGAGE MANAGEMENT	133944	2767A	-192	0	0		
20050111	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	3	35710409	ANNALY MORTGAGE MANAGEMENT	180600	2767A	46656	0	0		
20050112	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	4	35710409	ANNALY MORTGAGE MANAGEMENT	168312	2767A	-12288	0	0		
20050113	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	5	35710409	ANNALY MORTGAGE MANAGEMENT	150397	2767A	-17915	0	0		
20050114	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	6	35710409	ANNALY MORTGAGE MANAGEMENT	155973	2767A	5576	5576	1		
20050118	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	7	35710409	ANNALY MORTGAGE MANAGEMENT	156967	2767A	994	6570	2		
20050119	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	8	35710409	ANNALY MORTGAGE MANAGEMENT	137270	2767A	-19697	0	0		
20050120	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	9	35710409	ANNALY MORTGAGE MANAGEMENT	142256	2767A	4986	4986	1		
20050121	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	10	35710409	ANNALY MORTGAGE MANAGEMENT	168499	2767A	26243	31229	2		
20050124	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	11	35710409	ANNALY MORTGAGE MANAGEMENT	181880	2767A	13381	44610	3		
20050125	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	12	35710409	ANNALY MORTGAGE MANAGEMENT	186990	2767A	5110	49720	4		
20050126	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	13	35710409	ANNALY MORTGAGE MANAGEMENT	155044	2767A	-31946	17774	5		
20050127	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	14	35710409	ANNALY MORTGAGE MANAGEMENT	134527	2767A	-20517	0	0		
20050128	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	15	35710409	ANNALY MORTGAGE MANAGEMENT	176367	2767A	41840	41840	1		
20050131	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	16	35710409	ANNALY MORTGAGE MANAGEMENT	161020	2767A	-15347	26493	2		
20050201	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	17	35710409	ANNALY MORTGAGE MANAGEMENT	155144	2767A	-5876	20617	3		
20050215	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	27	35710409	ANNALY MORTGAGE MANAGEMENT	24438	2767A	24438	24438	1		
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	50212	2767A	25774	50212	2		
20050216	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	28	35710409	ANNALY MORTGAGE MANAGEMENT	20024	2767A	20024	20024	1		
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	4008	2767A	-16016	4008	2		
20050217	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	29	35710409	ANNALY MORTGAGE MANAGEMENT	110010	2767A	110010	110010	1		
20050218	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	30	35710409	ANNALY MORTGAGE MANAGEMENT	100813	2767A	-9197	100813	2		
20050222	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	31	35710409	ANNALY MORTGAGE MANAGEMENT	100813	2767A	0	100813	3		
20050223	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	32	35710409	ANNALY MORTGAGE MANAGEMENT	98611	2767A	-2202	98611	4		
20050224	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	33	35710409	ANNALY MORTGAGE MANAGEMENT	69051	2767A	-29560	69051	5		
20050225	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	34	35710409	ANNALY MORTGAGE MANAGEMENT	101567	2767A	32516	101567	6		
20050228	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	35	35710409	ANNALY MORTGAGE MANAGEMENT	101231	2767A	-336	101231	7		
20050301	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	36	35710409	ANNALY MORTGAGE MANAGEMENT	98642	2767A	-2589	98642	8		
20050302	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	37	35710409	ANNALY MORTGAGE MANAGEMENT	107528	2767A	8886	107528	9		
20050303	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	38	35710409	ANNALY MORTGAGE MANAGEMENT	108342	2767A	814	108342	10		
20050304	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	39	35710409	ANNALY MORTGAGE MANAGEMENT	153746	2767A	45404	153746	11		
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	160503	2767A	6757	160503	12		
20050307	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	40	35710409	ANNALY MORTGAGE MANAGEMENT	1481	2767A	1481	1481	1		
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	177606	2767A	176125	177606	2		
20050308	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	41	35710409	ANNALY MORTGAGE MANAGEMENT	546	2767A	546	546	1		
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	102803	2767A	102257	102803	2		
20050309	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	42	35710409	ANNALY MORTGAGE MANAGEMENT	71859	2767A	71859	71859	1		
20050310	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	43	35710409	ANNALY MORTGAGE MANAGEMENT	148067	2767A	76208	148067	2		
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	141108	2767A	-6959	141108	3		
20050311	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	44	35710409	ANNALY MORTGAGE MANAGEMENT	11444	2767A	11444	11444	1		
20050314	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	45	35710409	ANNALY MORTGAGE MANAGEMENT	151541	2767A	140097	151541	2		
20050315	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	46	35710409	ANNALY MORTGAGE MANAGEMENT	164849	2767A	13308	164849	3		
20050316	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	47	35710409	ANNALY MORTGAGE MANAGEMENT	164636	2767A	-213	164636	4		
20050317	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	48	35710409	ANNALY MORTGAGE MANAGEMENT	158726	2767A	-5910	158726	5		
20050318	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	49	35710409	ANNALY MORTGAGE MANAGEMENT	167378	2767A	8652	167378	6		
20050321	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	50	35710409	ANNALY MORTGAGE MANAGEMENT	167165	2767A	-213	167165	7		
20050322	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	51	35710409	ANNALY MORTGAGE MANAGEMENT	166893	2767A	-272	166893	8		
20050323	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	52	35710409	ANNALY MORTGAGE MANAGEMENT	166680	2767A	-213	166680	9		
20050324	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	53	35710409	ANNALY MORTGAGE MANAGEMENT	184570	2767A	17890	184570	10		
20050328	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	54	35710409	ANNALY MORTGAGE MANAGEMENT	213907	2767A	29337	213907	11		
20050329	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	55	35710409	ANNALY MORTGAGE MANAGEMENT	197081	2767A	-16826	197081	12		
20050330	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	56	35710409	ANNALY MORTGAGE MANAGEMENT	212995	2767A	15914	212995	13		
20050331	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	57	35710409	ANNALY MORTGAGE MANAGEMENT	212782	2767A	-213	212782	14		
20050401	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	58	35710409	ANNALY MORTGAGE MANAGEMENT	211084	2767A	-1698	211084	15		
20050404	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	59	35710409	ANNALY MORTGAGE MANAGEMENT	182955	2767A	-28129	182955	16		
20050405	NLY	Annaly Mortgage Management, Inc.	NYSE	Y	60	35710409	ANNALY MORTGAGE MANAGEMENT	172045	2767A	-10910	172045	17		
20050121	SGI	Silicon Graphics, Inc.	NYSE	Y	1	827056102	SILICON GRAPHICS INC	128986	2767A	128986	0	0		
20050124	SGI	Silicon Graphics, Inc.	NYSE	Y	2	827056102	SILICON GRAPHICS INC	128986	2767A	0	0	0		
20050125	SGI	Silicon Graphics, Inc.	NYSE	Y	3	827056102	SILICON GRAPHICS INC	183115	2767A	54129	0	0		
20050126	SGI	Silicon Graphics, Inc.	NYSE	Y	4	827056102	SILICON GRAPHICS INC	183115	2767A	0	0	0		
20050127	SGI	Silicon Graphics, Inc.	NYSE	Y	5	827056102	SILICON GRAPHICS INC	206795	2767A	23680	23680	1		
20050128	SGI	Silicon Graphics, Inc.	NYSE	Y	6	827056102	SILICON GRAPHICS INC	132845	2767A	-73950	0	0		
20050131	SGI	Silicon Graphics, Inc.	NYSE	Y	7	827056102	SILICON GRAPHICS INC	103265	2767A	-29580	0	0		
20050201	SGI	Silicon Graphics, Inc.	NYSE	Y	8	827056102	SILICON GRAPHICS INC	103265	2767A	0	0	0		
20050202	SGI	Silicon Graphics, Inc.	NYSE	Y	9	827056102	SILICON GRAPHICS INC	35231	2767A	-68034	0	0		
20050209	SGI	Silicon Graphics, Inc.	NYSE	Y	14	827056102	SILICON GRAPHICS INC	55628	2767A	55628	55628	1		
20050210	SGI	Silicon Graphics, Inc.	NYSE	Y	15	827056102	SILICON GRAPHICS INC	26048	2767A	-29580	26048	2		
20050211	SGI	Silicon Graphics, Inc.	NYSE	Y	16	827056102	SILICON GRAPHICS INC	26048	2767A	0	26048	3		
20050214	SGI	Silicon Graphics, Inc.	NYSE	Y	17	827056102	SILICON GRAPHICS INC	70418	2767A	44370	70418	4		
20050215	SGI	Silicon Graphics, Inc.	NYSE	Y	18	827056102	SILICON GRAPHICS INC	70418	2767A	0	70418	5		
20050216	SGI	Silicon Graphics, Inc.	NYSE	Y	19	827056102	SILICON GRAPHICS INC	116267	2767A	45849	116267	6		
20050217	SGI	Silicon Graphics, Inc.	NYSE	Y	20	827056102	SILICON GRAPHICS INC	115567	2767A	-700	115567	7		
20050218	SGI	Silicon Graphics, Inc.	NYSE	Y	21	827056102	SILICON GRAPHICS INC	159937	2767A	44370	159937	8		
20050222	SGI	Silicon Graphics, Inc.	NYSE	Y	22	827056102	SILICON GRAPHICS INC	159937	2767A	0	159937	9		
20050223	SGI	Silicon Graphics, Inc.	NYSE	Y	23	827056102	SILICON GRAPHICS INC	136574	2767A	-23363	136574	10		
20050224	SGI	Silicon Graphics, Inc.	NYSE	Y	24	827056102	SILICON GRAPHICS INC	136574	2767A	0	136574	11		
20050225	SGI	Silicon Graphics, Inc.	NYSE	Y	25	827056102	SILICON GRAPHICS INC	281516	2767A	144942	281516	12		
20050228	SGI	Silicon Graphics, Inc.	NYSE	Y	26	827056102	SILICON GRAPHICS INC	281516	2767A	0	281516	13		
20050301	SGI	Silicon Graphics, Inc.	NYSE	Y	27	827056102	SILICON GRAPHICS INC	281516	2767A	0	281516	14		
20050302	SGI	Silicon Graphics, Inc.	NYSE	Y	28	827056102	SILICON GRAPHICS INC	281516	2767A	0	281516	15		
20050303	SGI	Silicon Graphics, Inc.	NYSE	Y	29	827056102	SILICON GRAPHICS INC	319996	2767A	38480	319996	16		
20050304	SGI	Silicon Graphics, Inc.	NYSE	Y	30	827056102	SILICON GRAPHICS INC	218936	2767A	-101060	218936	17		
20050307	SGI	Silicon Graphics, Inc.	NYSE	Y	31	827056102	SILICON GRAPHICS INC	70936	2767A	-148000	70936	18		
20050315	SGI	Silicon Graphics, Inc.	NYSE	Y	37	827056102	SILICON GRAPHICS INC	30040	2767A	30040	30040	1		
20050316	SGI	Silicon Graphics, Inc.	NYSE	Y	38	827056102	SILICON GRAPHICS INC	72096	2767A	42056	72096	2		
20050317	SGI	Silicon Graphics, Inc.	NYSE	Y	39	827056102	SILICON GRAPHICS INC	72096	2767A	0	72096	3		
20050318	SGI	Silicon Graphics, Inc.	NYSE	Y	40	827056102	SILICON GRAPHICS INC	63618	2767A	-8478	63618	4		
20050112	EMT	Embratel Participacoes S.A.	NYSE	Y	1	29081N209	EMBRATEL PARTICIPACOES S.A. (N	100	3511A	100	0	0		
20050113	EMT	Embratel Participacoes S.A.	NYSE	Y	2	29081N209	EMBRATEL PARTICIPACOES S.A. (N	100	3511A	0	0	0		
20050114	EMT	Embratel Participacoes S.A.	NYSE	Y	3	29081N209	EMBRATEL PARTICIPACOES S.A. (N	100	3511A	0	0	0		
20050119	EMT	Embratel Participacoes S.A.	NYSE	Y	5	29081N209	EMBRATEL PARTICIPACOES S.A. (N	440	3511A	440	440	1		
20050120	EMT	Embratel Participacoes S.A.	NYSE	Y	6	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	180	620	2		
20050121	EMT	Embratel Participacoes S.A.	NYSE	Y	7	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	3		
20050124	EMT	Embratel Participacoes S.A.	NYSE	Y	8	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	4		
20050125	EMT	Embratel Participacoes S.A.	NYSE	Y	9	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	5		
20050126	EMT	Embratel Participacoes S.A.	NYSE	Y	10	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	6		
20050127	EMT	Embratel Participacoes S.A.	NYSE	Y	11	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	7		
20050128	EMT	Embratel Participacoes S.A.	NYSE	Y	12	29081N209	EMBRATEL PARTICIPACOES S.A. (N	620	3511A	0	620	8		
20050131	EMT	Embratel Participacoes S.A.	NYSE	Y	13	29081N209	EMBRATEL PARTICIPACOES S.A. (N	440	3511A	-180	440	9		

20050201	EMT	Embratel Participacoes S.A.	NYSE	Y	14	29081N209	EMBRATEL PARTICIPACOES S.A. (N	20	3511A	-420	20	10
20050202	EMT	Embratel Participacoes S.A.	NYSE	Y	15	29081N209	EMBRATEL PARTICIPACOES S.A. (N	1040	3511A	1020	1040	11
20050203	EMT	Embratel Participacoes S.A.	NYSE	Y	16	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2180	3511A	1140	2180	12
20050204	EMT	Embratel Participacoes S.A.	NYSE	Y	17	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2540	3511A	360	2540	13
20050207	EMT	Embratel Participacoes S.A.	NYSE	Y	18	29081N209	EMBRATEL PARTICIPACOES S.A. (N	3560	3511A	1020	3560	14
20050210	EMT	Embratel Participacoes S.A.	NYSE	Y	21	29081N209	EMBRATEL PARTICIPACOES S.A. (N	1320	3511A	1320	1320	1
20050211	EMT	Embratel Participacoes S.A.	NYSE	Y	22	29081N209	EMBRATEL PARTICIPACOES S.A. (N	1320	3511A	0	1320	2
20050214	EMT	Embratel Participacoes S.A.	NYSE	Y	23	29081N209	EMBRATEL PARTICIPACOES S.A. (N	1320	3511A	0	1320	3
20050215	EMT	Embratel Participacoes S.A.	NYSE	Y	24	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2460	3511A	1140	2460	4
20050216	EMT	Embratel Participacoes S.A.	NYSE	Y	25	29081N209	EMBRATEL PARTICIPACOES S.A. (N	3180	3511A	720	3180	5
20050217	EMT	Embratel Participacoes S.A.	NYSE	Y	26	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2160	3511A	-1020	2160	6
20050218	EMT	Embratel Participacoes S.A.	NYSE	Y	27	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2160	3511A	0	2160	7
20050222	EMT	Embratel Participacoes S.A.	NYSE	Y	28	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2340	3511A	180	2340	8
20050223	EMT	Embratel Participacoes S.A.	NYSE	Y	29	29081N209	EMBRATEL PARTICIPACOES S.A. (N	2340	3511A	0	2340	9
20050224	EMT	Embratel Participacoes S.A.	NYSE	Y	30	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	-2260	80	10
20050225	EMT	Embratel Participacoes S.A.	NYSE	Y	31	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	0	80	11
20050301	EMT	Embratel Participacoes S.A.	NYSE	Y	33	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	80	80	1
20050302	EMT	Embratel Participacoes S.A.	NYSE	Y	34	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	0	80	2
20050303	EMT	Embratel Participacoes S.A.	NYSE	Y	35	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	0	80	3
20050309	EMT	Embratel Participacoes S.A.	NYSE	Y	39	29081N209	EMBRATEL PARTICIPACOES S.A. (N	80	3511A	80	80	1
20050323	EMT	Embratel Participacoes S.A.	NYSE	Y	1	29081N209	EMBRATEL PARTICIPACOES S.A. (N	4520	3511A	4520	0	0
20050128	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	15	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	5500	5500	1
20050131	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	16	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	2
20050201	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	17	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	3
20050202	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	18	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	4
20050203	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	19	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	5
20050204	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	20	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	6
20050207	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	21	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	7
20050208	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	22	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	8
20050209	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	23	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	9
20050210	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	24	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	10
20050211	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	25	32683401	ANALYTICAL SURVEYS INC-NEW	5500	5008A	0	5500	11
20050214	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	26	32683401	ANALYTICAL SURVEYS INC-NEW	5200	5008A	-300	5200	12
20050215	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	27	32683401	ANALYTICAL SURVEYS INC-NEW	5200	5008A	0	5200	13
20050216	ANLT	ANALYTICAL SURVEYS INC-NEW	S	Y	28	32683401	ANALYTICAL SURVEYS INC-NEW	5200	5008A	0	5200	14
20050309	MNEAF	MINERA ANDES INC	U	Y	11	602910101	MINERA ANDES INC	50000	5025A	50000	50000	1
20050310	MNEAF	MINERA ANDES INC	U	Y	12	602910101	MINERA ANDES INC	50000	5025A	0	50000	2
20050311	MNEAF	MINERA ANDES INC	U	Y	13	602910101	MINERA ANDES INC	46500	5025A	-3500	46500	3
20050314	MNEAF	MINERA ANDES INC	U	Y	14	602910101	MINERA ANDES INC	46500	5025A	0	46500	4
20050315	MNEAF	MINERA ANDES INC	U	Y	15	602910101	MINERA ANDES INC	28386	5025A	-18114	28386	5
20050316	MNEAF	MINERA ANDES INC	U	Y	16	602910101	MINERA ANDES INC	28386	5025A	0	28386	6
20050317	MNEAF	MINERA ANDES INC	U	Y	17	602910101	MINERA ANDES INC	28386	5025A	0	28386	7
20050318	MNEAF	MINERA ANDES INC	U	Y	18	602910101	MINERA ANDES INC	28386	5025A	0	28386	8
20050321	MNEAF	MINERA ANDES INC	U	Y	19	602910101	MINERA ANDES INC	28386	5025A	0	28386	9
20050322	MNEAF	MINERA ANDES INC	U	Y	20	602910101	MINERA ANDES INC	28386	5025A	0	28386	10
20050323	MNEAF	MINERA ANDES INC	U	Y	21	602910101	MINERA ANDES INC	28386	5025A	0	28386	11
20050324	MNEAF	MINERA ANDES INC	U	Y	22	602910101	MINERA ANDES INC	28386	5025A	0	28386	12
20050328	MNEAF	MINERA ANDES INC	U	Y	23	602910101	MINERA ANDES INC	28386	5025A	0	28386	13
20050329	MNEAF	MINERA ANDES INC	U	Y	24	602910101	MINERA ANDES INC	28386	5025A	0	28386	14
20050330	MNEAF	MINERA ANDES INC	U	Y	25	602910101	MINERA ANDES INC	28386	5025A	0	28386	15
20050331	MNEAF	MINERA ANDES INC	U	Y	26	602910101	MINERA ANDES INC	28386	5025A	0	28386	16
20050401	MNEAF	MINERA ANDES INC	U	Y	27	602910101	MINERA ANDES INC	28386	5025A	0	28386	17
20050404	MNEAF	MINERA ANDES INC	U	Y	28	602910101	MINERA ANDES INC	28386	5025A	0	28386	18
20050405	MNEAF	MINERA ANDES INC	U	Y	29	602910101	MINERA ANDES INC	28386	5025A	0	28386	19
20050216	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	1	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5025A	125000	0	0
20050217	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	2	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5025A	0	0	0
20050218	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	3	977427103	WITS BASIN PRECIOUS MINERALS I	66000	5025A	-59000	0	0
20050222	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	4	977427103	WITS BASIN PRECIOUS MINERALS I	76000	5025A	10000	10000	1
20050223	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	5	977427103	WITS BASIN PRECIOUS MINERALS I	86000	5025A	10000	20000	2
20050224	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	6	977427103	WITS BASIN PRECIOUS MINERALS I	106000	5025A	20000	40000	3
20050225	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	7	977427103	WITS BASIN PRECIOUS MINERALS I	116000	5025A	10000	50000	4
20050228	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	8	977427103	WITS BASIN PRECIOUS MINERALS I	40000	5025A	-76000	0	0
20050301	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	9	977427103	WITS BASIN PRECIOUS MINERALS I	50000	5025A	10000	10000	1
20050302	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	10	977427103	WITS BASIN PRECIOUS MINERALS I	60000	5025A	10000	20000	2
20050303	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	11	977427103	WITS BASIN PRECIOUS MINERALS I	70000	5025A	10000	30000	3
20050304	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	12	977427103	WITS BASIN PRECIOUS MINERALS I	80000	5025A	10000	40000	4
20050307	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	13	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	10000	50000	5
20050308	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	14	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	6
20050309	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	15	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	7
20050310	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	16	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	8
20050311	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	17	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	9
20050314	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	18	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	0	50000	10
20050315	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	19	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	10000	60000	11
20050316	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	20	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	0	60000	12
20050317	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	21	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	0	60000	13
20050318	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	22	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	0	60000	14
20050321	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	23	977427103	WITS BASIN PRECIOUS MINERALS I	100000	5025A	0	60000	15
20050322	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	24	977427103	WITS BASIN PRECIOUS MINERALS I	110000	5025A	10000	70000	16
20050323	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	25	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5025A	-90000	0	0
20050324	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	26	977427103	WITS BASIN PRECIOUS MINERALS I	30000	5025A	10000	10000	1
20050328	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	27	977427103	WITS BASIN PRECIOUS MINERALS I	30000	5025A	0	10000	2
20050329	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	28	977427103	WITS BASIN PRECIOUS MINERALS I	40000	5025A	10000	20000	3
20050330	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	29	977427103	WITS BASIN PRECIOUS MINERALS I	50000	5025A	10000	30000	4
20050331	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	30	977427103	WITS BASIN PRECIOUS MINERALS I	60000	5025A	10000	40000	5
20050401	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	31	977427103	WITS BASIN PRECIOUS MINERALS I	70000	5025A	10000	50000	6
20050404	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	32	977427103	WITS BASIN PRECIOUS MINERALS I	80000	5025A	10000	60000	7
20050405	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	33	977427103	WITS BASIN PRECIOUS MINERALS I	90000	5025A	10000	70000	8
20050111	HOFF	HORIZON OFFSHORE INC	Q	Y	3	44043J105	HORIZON OFFSHORE INC	130670	5028A	130670	0	0
20050112	HOFF	HORIZON OFFSHORE INC	Q	Y	4	44043J105	HORIZON OFFSHORE INC	110670	5028A	-20000	0	0
20050131	HOFF	HORIZON OFFSHORE INC	Q	Y	16	44043J105	HORIZON OFFSHORE INC	134066	5028A	134066	134066	1
20050201	HOFF	HORIZON OFFSHORE INC	Q	Y	17	44043J105	HORIZON OFFSHORE INC	134066	5028A	0	134066	2
20050202	HOFF	HORIZON OFFSHORE INC	Q	Y	18	44043J105	HORIZON OFFSHORE INC	94066	5028A	-40000	94066	3
20050203	HOFF	HORIZON OFFSHORE INC	Q	Y	19	44043J105	HORIZON OFFSHORE INC	75566	5028A	-18500	75566	4
20050204	HOFF	HORIZON OFFSHORE INC	Q	Y	20	44043J105	HORIZON OFFSHORE INC	35566	5028A	-40000	35566	5
20050207	HOFF	HORIZON OFFSHORE INC	Q	Y	21	44043J105	HORIZON OFFSHORE INC	35566	5028A	0	35566	6
20050208	HOFF	HORIZON OFFSHORE INC	Q	Y	22	44043J105	HORIZON OFFSHORE INC	41566	5028A	6000	41566	7
20050209	HOFF	HORIZON OFFSHORE INC	Q	Y	23	44043J105	HORIZON OFFSHORE INC	39866	5028A	-1700	39866	8
20050210	HOFF	HORIZON OFFSHORE INC	Q	Y	24	44043J105	HORIZON OFFSHORE INC	39866	5028A	0	39866	9
20050211	HOFF	HORIZON OFFSHORE INC	Q	Y	25	44043J105	HORIZON OFFSHORE INC	39786	5028A	-80	39786	10
20050214	HOFF	HORIZON OFFSHORE INC	Q	Y	26	44043J105	HORIZON OFFSHORE INC	39786	5028A	0	39786	11
20050215	HOFF	HORIZON OFFSHORE INC	Q	Y	27	44043J105	HORIZON OFFSHORE INC	39786	5028A	0	39786	12
20050216	HOFF	HORIZON OFFSHORE INC	Q	Y	28	44043J105	HORIZON OFFSHORE INC	38786	5028A	-1000	38786	13
20050217	HOFF	HORIZON OFFSHORE INC	Q	Y	29	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	14
20050218	HOFF	HORIZON OFFSHORE INC	Q	Y	30	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	15
20050222	HOFF	HORIZON OFFSHORE INC	Q	Y	31	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	16
20050223	HOFF	HORIZON OFFSHORE INC	Q	Y	32	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	17
20050224	HOFF	HORIZON OFFSHORE INC	Q	Y	33	44043J105	HORIZON OFFSHORE INC	38786	5028A	0	38786	18
20050225	HOFF	HORIZON OFFSHORE INC	Q	Y	34	44043J105	HORIZON OFFSHORE INC	39186	5028A	400	39186	19
20050223	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	5	977427103	WITS BASIN PRECIOUS MINERALS I	38184	5028A	38184	38184	1
20050224	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	6	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	200000	238184	2
20050225	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	7	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	3
20050228	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	8	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	4
20050301	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	9	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	5
20050302	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	10	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	6
20050303	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	11	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	7
20050304	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	12	977427103	WITS BASIN PRECIOUS MINERALS I	238184	5028A	0	238184	8
20050307	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	13	977427103	WITS BASIN PRECIOUS MINERALS I	243184	5028A	5000	243184	9
20050308	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	14	977427103	WITS BASIN PRECIOUS MINERALS I	243184	5028A	0	243184	10
20050309	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	15	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	-17000	226184	11
20050310	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	16	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	12
20050311	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	17	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	13
20050314	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	18	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	14
20050315	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	19	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	15
20050316	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	20	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	16
20050317	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	21	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	17
20050318	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	22	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	18
20050321	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	23	977427103	WITS BASIN PRECIOUS MINERALS I	226184	5028A	0	226184	19
20050322	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	24	977427103	WITS BASIN PRECIOUS MINERALS I	321184	5028A	95000	321184	20
20050323	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	25	977427103	WITS BASIN PRECIOUS MINERALS I	396184	5028A	75000	396184	21
20050324	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	26	977427103	WITS BASIN PRECIOUS MINERALS I	396184	5028A	0	396184	22
20050328	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	27	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	20000	416184	23
20050329	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	28	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	0	416184	24
20050330	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	29	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	0	416184	25
20050331	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	30	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	0	416184	26
20050401	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	31	977427103	WITS BASIN PRECIOUS MINERALS I	416184	5028A	0	416184	27
20050404	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	32	977427103	WITS BASIN PRECIOUS MINERALS I	426184	5028A	10000	426184	28
20050405	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	33	977427103	WITS BASIN PRECIOUS MINERALS I	456184	5028A	30000	456184	29
20050223	MNEAF	MINERA ANDES INC	U	Y	1	602910101	MINERA ANDES INC	4500	5030A	4500	0	0
20050224	MNEAF	MINERA ANDES INC	U	Y	2	602910101	MINERA ANDES INC	4500	5030A	0	0	0
20050225	MNEAF	MINERA ANDES INC	U	Y	3	602910101	MINERA ANDES INC	6500	5030A	2000	0	0
20050228	MNEAF	MINERA ANDES INC	U	Y	4	602910101	MINERA ANDES INC	6500	5030A	0	0	0

20050301	MNEAF	MINERA ANDES INC	U	Y	5	602910101	MINERA ANDES INC	6500	5030A	0	0	0		
20050302	MNEAF	MINERA ANDES INC	U	Y	6	602910101	MINERA ANDES INC	6500	5030A	0	0	0		
20050303	MNEAF	MINERA ANDES INC	U	Y	7	602910101	MINERA ANDES INC	9000	5030A	2500	2500	1		
20050304	MNEAF	MINERA ANDES INC	U	Y	8	602910101	MINERA ANDES INC	9000	5030A	0	2500	2		
20050307	MNEAF	MINERA ANDES INC	U	Y	9	602910101	MINERA ANDES INC	9000	5030A	0	2500	3		
20050308	MNEAF	MINERA ANDES INC	U	Y	10	602910101	MINERA ANDES INC	9000	5030A	0	2500	4		
20050309	MNEAF	MINERA ANDES INC	U	Y	11	602910101	MINERA ANDES INC	9000	5030A	0	2500	5		
20050310	MNEAF	MINERA ANDES INC	U	Y	12	602910101	MINERA ANDES INC	18000	5030A	9000	11500	6		
20050311	MNEAF	MINERA ANDES INC	U	Y	13	602910101	MINERA ANDES INC	18000	5030A	0	11500	7		
20050314	MNEAF	MINERA ANDES INC	U	Y	14	602910101	MINERA ANDES INC	22500	5030A	4500	16000	8		
20050315	MNEAF	MINERA ANDES INC	U	Y	15	602910101	MINERA ANDES INC	22500	5030A	0	16000	9		
20050316	MNEAF	MINERA ANDES INC	U	Y	16	602910101	MINERA ANDES INC	22500	5030A	0	16000	10		
20050317	MNEAF	MINERA ANDES INC	U	Y	17	602910101	MINERA ANDES INC	22500	5030A	0	16000	11		
20050318	MNEAF	MINERA ANDES INC	U	Y	18	602910101	MINERA ANDES INC	22500	5030A	0	16000	12		
20050321	MNEAF	MINERA ANDES INC	U	Y	19	602910101	MINERA ANDES INC	28500	5030A	6000	22000	13		
20050322	MNEAF	MINERA ANDES INC	U	Y	20	602910101	MINERA ANDES INC	28500	5030A	0	22000	14		
20050323	MNEAF	MINERA ANDES INC	U	Y	21	602910101	MINERA ANDES INC	27900	5030A	-600	21400	15		
20050329	MNEAF	MINERA ANDES INC	U	Y	24	602910101	MINERA ANDES INC	5000	5030A	5000	5000	1		
20050330	MNEAF	MINERA ANDES INC	U	Y	25	602910101	MINERA ANDES INC	5000	5030A	0	5000	2		
20050331	MNEAF	MINERA ANDES INC	U	Y	26	602910101	MINERA ANDES INC	5000	5030A	0	5000	3		
20050401	MNEAF	MINERA ANDES INC	U	Y	27	602910101	MINERA ANDES INC	5000	5030A	0	5000	4		
20050404	MNEAF	MINERA ANDES INC	U	Y	28	602910101	MINERA ANDES INC	7500	5030A	2500	7500	5		
20050405	MNEAF	MINERA ANDES INC	U	Y	29	602910101	MINERA ANDES INC	13500	5030A	6000	13500	6		
20050131	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	7	943570408	WAVERIDER COMMUNICATIONS INC N	85	5043A	85	85	1		
20050209	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	14	943570408	WAVERIDER COMMUNICATIONS INC N	36028	5043A	36028	36028	1		
20050210	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	15	943570408	WAVERIDER COMMUNICATIONS INC N	64120	5043A	28092	64120	2		
20050211	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	16	943570408	WAVERIDER COMMUNICATIONS INC N	64120	5043A	0	64120	3		
20050214	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	17	943570408	WAVERIDER COMMUNICATIONS INC N	87950	5043A	23830	87950	4		
20050215	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	18	943570408	WAVERIDER COMMUNICATIONS INC N	87960	5043A	10	87960	5		
20050216	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	19	943570408	WAVERIDER COMMUNICATIONS INC N	87960	5043A	0	87960	6		
20050217	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	20	943570408	WAVERIDER COMMUNICATIONS INC N	87960	5043A	0	87960	7		
20050218	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	21	943570408	WAVERIDER COMMUNICATIONS INC N	87960	5043A	0	87960	8		
20050222	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	22	943570408	WAVERIDER COMMUNICATIONS INC N	88035	5043A	75	88035	9		
20050223	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	23	943570408	WAVERIDER COMMUNICATIONS INC N	88181	5043A	146	88181	10		
20050224	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	24	943570408	WAVERIDER COMMUNICATIONS INC N	88181	5043A	0	88181	11		
20050225	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	25	943570408	WAVERIDER COMMUNICATIONS INC N	38350	5043A	-49831	38350	12		
20050228	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	26	943570408	WAVERIDER COMMUNICATIONS INC N	37900	5043A	-450	37900	13		
20050301	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	27	943570408	WAVERIDER COMMUNICATIONS INC N	38160	5043A	260	38160	14		
20050302	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	28	943570408	WAVERIDER COMMUNICATIONS INC N	36750	5043A	-1410	36750	15		
20050303	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	29	943570408	WAVERIDER COMMUNICATIONS INC N	38300	5043A	1550	38300	16		
20050311	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	35	943570408	WAVERIDER COMMUNICATIONS INC N	19900	5043A	19900	19900	1		
20050314	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	36	943570408	WAVERIDER COMMUNICATIONS INC N	80538	5043A	60638	80538	2		
20050315	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	37	943570408	WAVERIDER COMMUNICATIONS INC N	94340	5043A	13802	94340	3		
20050316	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	38	943570408	WAVERIDER COMMUNICATIONS INC N	154055	5043A	59715	154055	4		
20050317	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	39	943570408	WAVERIDER COMMUNICATIONS INC N	175690	5043A	21635	175690	5		
20050318	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	40	943570408	WAVERIDER COMMUNICATIONS INC N	175800	5043A	110	175800	6		
20050321	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	41	943570408	WAVERIDER COMMUNICATIONS INC N	175800	5043A	0	175800	7		
20050330	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	47	943570408	WAVERIDER COMMUNICATIONS INC N	1000	5043A	1000	1000	1		
20050401	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	49	943570408	WAVERIDER COMMUNICATIONS INC N	149244	5043A	149244	149244	1		
20050404	WAVR	WAVERIDER COMMUNICATIONS INC N	U	Y	50	943570408	WAVERIDER COMMUNICATIONS INC N	149234	5043A	-10	149234	2		
20050225	ACTY	ACCESSITY CORP NEW	S	Y	34	00433F202	ACCESSITY CORP NEW	1100	5058A	1100	1100	1		
20050228	ACTY	ACCESSITY CORP NEW	S	Y	35	00433F202	ACCESSITY CORP NEW	6100	5058A	5000	6100	2		
20050301	ACTY	ACCESSITY CORP NEW	S	Y	36	00433F202	ACCESSITY CORP NEW	10200	5058A	4100	10200	3		
20050302	ACTY	ACCESSITY CORP NEW	S	Y	37	00433F202	ACCESSITY CORP NEW	10200	5058A	0	10200	4		
20050303	ACTY	ACCESSITY CORP NEW	S	Y	38	00433F202	ACCESSITY CORP NEW	10200	5058A	0	10200	5		
20050304	ACTY	ACCESSITY CORP NEW	S	Y	39	00433F202	ACCESSITY CORP NEW	10200	5058A	0	10200	6		
20050307	ACTY	ACCESSITY CORP NEW	S	Y	40	00433F202	ACCESSITY CORP NEW	9200	5058A	-1000	9200	7		
20050308	ACTY	ACCESSITY CORP NEW	S	Y	41	00433F202	ACCESSITY CORP NEW	10200	5058A	1000	10200	8		
20050309	ACTY	ACCESSITY CORP NEW	S	Y	42	00433F202	ACCESSITY CORP NEW	10500	5058A	300	10500	9		
20050310	ACTY	ACCESSITY CORP NEW	S	Y	43	00433F202	ACCESSITY CORP NEW	10500	5058A	0	10500	10		
20050311	ACTY	ACCESSITY CORP NEW	S	Y	44	00433F202	ACCESSITY CORP NEW	22400	5058A	11900	22400	11		
20050314	ACTY	ACCESSITY CORP NEW	S	Y	45	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	12		
20050315	ACTY	ACCESSITY CORP NEW	S	Y	46	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	13		
20050316	ACTY	ACCESSITY CORP NEW	S	Y	47	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	14		
20050317	ACTY	ACCESSITY CORP NEW	S	Y	48	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	15		
20050318	ACTY	ACCESSITY CORP NEW	S	Y	49	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	16		
20050321	ACTY	ACCESSITY CORP NEW	S	Y	50	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	17		
20050322	ACTY	ACCESSITY CORP NEW	S	Y	51	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	18		
20050323	ACTY	ACCESSITY CORP NEW	S	Y	52	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	19		
20050324	ACTY	ACCESSITY CORP NEW	S	Y	53	00433F202	ACCESSITY CORP NEW	22400	5058A	0	22400	20		
20050311	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	35	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	15000	15000	1		
20050314	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	36	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	2		
20050315	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	37	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	3		
20050316	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	38	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	4		
20050317	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	39	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	5		
20050318	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	40	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	6		
20050321	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	41	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	7		
20050322	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	42	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	8		
20050323	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	43	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	9		
20050324	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	44	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	10		
20050328	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	45	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	11		
20050329	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	46	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	12		
20050330	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	47	28731107	AMERICAN ORIENTAL BIOENGR INC	15000	5058A	0	15000	13		
20050331	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	48	28731107	AMERICAN ORIENTAL BIOENGR INC	343450	5058A	328450	343450	14		
20050401	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	49	28731107	AMERICAN ORIENTAL BIOENGR INC	354650	5058A	11200	354650	15		
20050404	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	50	28731107	AMERICAN ORIENTAL BIOENGR INC	358250	5058A	3600	358250	16		
20050405	AOBO	AMERICAN ORIENTAL BIOENGR INC	U	Y	51	28731107	AMERICAN ORIENTAL BIOENGR INC	358250	5058A	0	358250	17		
20050311	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	35	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	150000	150000	1		
20050314	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	36	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	2		
20050315	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	37	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	3		
20050316	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	38	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	4		
20050317	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	39	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	5		
20050318	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	40	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	6		
20050321	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	41	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	7		
20050322	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	42	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	8		
20050323	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	43	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	9		
20050324	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	44	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	10		
20050328	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	45	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	11		
20050329	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	46	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	12		
20050330	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	47	42952V101	HIENERGY TECHNOLOGIES, INC. (D	150000	5058A	0	150000	13		
20050331	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	48	42952V101	HIENERGY TECHNOLOGIES, INC. (D	807408	5058A	657408	807408	14		
20050401	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	49	42952V101	HIENERGY TECHNOLOGIES, INC. (D	807408	5058A	0	807408	15		
20050404	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	50	42952V101	HIENERGY TECHNOLOGIES, INC. (D	807408	5058A	0	807408	16		
20050405	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	51	42952V101	HIENERGY TECHNOLOGIES, INC. (D	807408	5058A	0	807408	17		
20050303	IFLB	INFINIUM LABS INC	U	Y	29	45665U104	INFINIUM LABS INC	25000	5058A	25000	25000	1		
20050304	IFLB	INFINIUM LABS INC	U	Y	30	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	2		
20050307	IFLB	INFINIUM LABS INC	U	Y	31	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	3		
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	4		
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	5		
20050310	IFLB	INFINIUM LABS INC	U	Y	34	45665U104	INFINIUM LABS INC	25000	5058A	0	25000	6		
20050311	IFLB	INFINIUM LABS INC	U	Y	35	45665U104	INFINIUM LABS INC	68980	5058A	43980	68980	7		
20050314	IFLB	INFINIUM LABS INC	U	Y	36	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	8		
20050315	IFLB	INFINIUM LABS INC	U	Y	37	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	9		
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	10		
20050317	IFLB	INFINIUM LABS INC	U	Y	39	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	11		
20050318	IFLB	INFINIUM LABS INC	U	Y	40	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	12		
20050321	IFLB	INFINIUM LABS INC	U	Y	41	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	13		
20050322	IFLB	INFINIUM LABS INC	U	Y	42	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	14		
20050323	IFLB	INFINIUM LABS INC	U	Y	43	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	15		
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	16		
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	68980	5058A	0	68980	17		
20050329	IFLB	INFINIUM LABS INC	U	Y	46	45665U104	INFINIUM LABS INC	109000	5058A	40020	109000	18		
20050330	IFLB	INFINIUM LABS INC	U	Y	47	45665U104	INFINIUM LABS INC	113000	5058A	4000	113000	19		
20050331	IFLB	INFINIUM LABS INC	U	Y	48	45665U104	INFINIUM LABS INC	1441959	5058A	1328959	1441959	20		
20050401	IFLB	INFINIUM LABS INC	U	Y	49	45665U104	INFINIUM LABS INC	1441959	5058A	0	1441959	21		
20050404	IFLB	INFINIUM LABS INC	U	Y	50	45665U104	INFINIUM LABS INC	1441959	5058A	0	1441959	22		
20050405	IFLB	INFINIUM LABS INC	U	Y	51	45665U104	INFINIUM LABS INC	1441959	5058A	0	1441959	23		
20050302	MNEAF	MINERA ANDES INC	U	Y	6	602910101	MINERA ANDES INC	125000	5058A	125000	125000	1		
20050303	MNEAF	MINERA ANDES INC	U	Y	7	602910101	MINERA ANDES INC	155000	5058A	30000	155000	2		
20050309	MNEAF	MINERA ANDES INC	U	Y	11	602910101	MINERA ANDES INC	6500	5058A	6500	6500	1		
20050310	MNEAF	MINERA ANDES INC	U	Y	12	602910101	MINERA ANDES INC	3033	5058A	-3467	3033	2		
20050311	MNEAF	MINERA ANDES INC	U	Y	13	602910101	MINERA ANDES INC	3033	5058A	0	3033	3		
20050314	MNEAF	MINERA ANDES INC	U	Y	14	602910101	MINERA ANDES INC	3033	5058A	0	3033	4		
20050315	MNEAF	MINERA ANDES INC	U	Y	15	602910101	MINERA ANDES INC	33033	5058A	30000	33033	5		
20050316	MNEAF	MINERA ANDES INC	U	Y	16	602910101	MINERA ANDES INC	33033	5058A	0	33033	6		
20050317	MNEAF	MINERA ANDES INC	U	Y	17	602910101	MINERA ANDES INC	33033	5058A	0	33033	7		
20050318	MNEAF	MINERA ANDES INC	U	Y	18	602910101	MINERA ANDES INC	33033	5058A	0	33033	8		
20050321	MNEAF	MINERA ANDES INC	U	Y	19	602910101	MINERA ANDES INC	33033	5058A	0	33033	9		
20050322	MNEAF	MINERA ANDES INC	U	Y	20	602910101	MINERA ANDES INC	23033	5058A	-10000	23033	10		
20050323	MNEAF	MINERA ANDES INC	U	Y	21	602910101	MINERA ANDES INC	5333	5058A	-17700	5333	11		
20050324	MNEAF	MINERA ANDES INC	U	Y	22	602910101	MINERA ANDES INC	5333	5058A	0	5333	12		

20050328	MNEAF	MINERA ANDES INC	U	Y	23	602910101	MINERA ANDES INC	5333	5058A	0	5333	13
20050329	MNEAF	MINERA ANDES INC	U	Y	24	602910101	MINERA ANDES INC	5333	5058A	0	5333	14
20050330	MNEAF	MINERA ANDES INC	U	Y	25	602910101	MINERA ANDES INC	5333	5058A	0	5333	15
20050331	MNEAF	MINERA ANDES INC	U	Y	26	602910101	MINERA ANDES INC	333	5058A	-5000	333	16
20050311	MVOG	MAVERICK OIL AND GAS INC	U	Y	18	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	229000	229000	1
20050314	MVOG	MAVERICK OIL AND GAS INC	U	Y	19	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	2
20050315	MVOG	MAVERICK OIL AND GAS INC	U	Y	20	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	3
20050316	MVOG	MAVERICK OIL AND GAS INC	U	Y	21	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	4
20050317	MVOG	MAVERICK OIL AND GAS INC	U	Y	22	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	5
20050318	MVOG	MAVERICK OIL AND GAS INC	U	Y	23	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	6
20050321	MVOG	MAVERICK OIL AND GAS INC	U	Y	24	57774W103	MAVERICK OIL AND GAS INC	209000	5058A	-20000	209000	7
20050322	MVOG	MAVERICK OIL AND GAS INC	U	Y	25	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	20000	229000	8
20050323	MVOG	MAVERICK OIL AND GAS INC	U	Y	26	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	9
20050324	MVOG	MAVERICK OIL AND GAS INC	U	Y	27	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	10
20050328	MVOG	MAVERICK OIL AND GAS INC	U	Y	28	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	11
20050329	MVOG	MAVERICK OIL AND GAS INC	U	Y	29	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	12
20050330	MVOG	MAVERICK OIL AND GAS INC	U	Y	30	57774W103	MAVERICK OIL AND GAS INC	229000	5058A	0	229000	13
20050331	MVOG	MAVERICK OIL AND GAS INC	U	Y	31	57774W103	MAVERICK OIL AND GAS INC	310000	5058A	81000	310000	14
20050401	MVOG	MAVERICK OIL AND GAS INC	U	Y	32	57774W103	MAVERICK OIL AND GAS INC	310000	5058A	0	310000	15
20050404	MVOG	MAVERICK OIL AND GAS INC	U	Y	33	57774W103	MAVERICK OIL AND GAS INC	310000	5058A	0	310000	16
20050405	MVOG	MAVERICK OIL AND GAS INC	U	Y	34	57774W103	MAVERICK OIL AND GAS INC	310000	5058A	0	310000	17
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	27016	5058A	27016	27016	1
20050314	ONSM	ONSTREAM MEDIA CORP	S	Y	42	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	2
20050315	ONSM	ONSTREAM MEDIA CORP	S	Y	43	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	3
20050316	ONSM	ONSTREAM MEDIA CORP	S	Y	44	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	4
20050317	ONSM	ONSTREAM MEDIA CORP	S	Y	45	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	5
20050318	ONSM	ONSTREAM MEDIA CORP	S	Y	46	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	6
20050321	ONSM	ONSTREAM MEDIA CORP	S	Y	47	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	7
20050322	ONSM	ONSTREAM MEDIA CORP	S	Y	48	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	8
20050323	ONSM	ONSTREAM MEDIA CORP	S	Y	49	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	9
20050324	ONSM	ONSTREAM MEDIA CORP	S	Y	50	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	10
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	11
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	12
20050330	ONSM	ONSTREAM MEDIA CORP	S	Y	53	682875109	ONSTREAM MEDIA CORP	27016	5058A	0	27016	13
20050331	ONSM	ONSTREAM MEDIA CORP	S	Y	54	682875109	ONSTREAM MEDIA CORP	30000	5058A	2984	30000	14
20050401	ONSM	ONSTREAM MEDIA CORP	S	Y	55	682875109	ONSTREAM MEDIA CORP	30000	5058A	0	30000	15
20050404	ONSM	ONSTREAM MEDIA CORP	S	Y	56	682875109	ONSTREAM MEDIA CORP	30000	5058A	0	30000	16
20050405	ONSM	ONSTREAM MEDIA CORP	S	Y	57	682875109	ONSTREAM MEDIA CORP	30000	5058A	0	30000	17
20050311	SEVI	SYSTEMS EVOLUTION INC	U	Y	18	872012109	SYSTEMS EVOLUTION INC	24000	5058A	24000	24000	1
20050314	SEVI	SYSTEMS EVOLUTION INC	U	Y	19	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	2
20050315	SEVI	SYSTEMS EVOLUTION INC	U	Y	20	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	3
20050316	SEVI	SYSTEMS EVOLUTION INC	U	Y	21	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	4
20050317	SEVI	SYSTEMS EVOLUTION INC	U	Y	22	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	5
20050318	SEVI	SYSTEMS EVOLUTION INC	U	Y	23	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	6
20050321	SEVI	SYSTEMS EVOLUTION INC	U	Y	24	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	7
20050322	SEVI	SYSTEMS EVOLUTION INC	U	Y	25	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	8
20050323	SEVI	SYSTEMS EVOLUTION INC	U	Y	26	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	9
20050324	SEVI	SYSTEMS EVOLUTION INC	U	Y	27	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	10
20050328	SEVI	SYSTEMS EVOLUTION INC	U	Y	28	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	11
20050329	SEVI	SYSTEMS EVOLUTION INC	U	Y	29	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	12
20050330	SEVI	SYSTEMS EVOLUTION INC	U	Y	30	872012109	SYSTEMS EVOLUTION INC	24000	5058A	0	24000	13
20050331	SEVI	SYSTEMS EVOLUTION INC	U	Y	31	872012109	SYSTEMS EVOLUTION INC	1090376	5058A	1066376	1090376	14
20050401	SEVI	SYSTEMS EVOLUTION INC	U	Y	32	872012109	SYSTEMS EVOLUTION INC	1090376	5058A	0	1090376	15
20050404	SEVI	SYSTEMS EVOLUTION INC	U	Y	33	872012109	SYSTEMS EVOLUTION INC	1090376	5058A	0	1090376	16
20050405	SEVI	SYSTEMS EVOLUTION INC	U	Y	34	872012109	SYSTEMS EVOLUTION INC	1090376	5058A	0	1090376	17
20050309	SPCK	SUPERCLICK INC	U	Y	33	86804U100	SUPERCLICK INC	5500	5058A	5500	5500	1
20050310	SPCK	SUPERCLICK INC	U	Y	34	86804U100	SUPERCLICK INC	9500	5058A	4000	9500	2
20050311	SPCK	SUPERCLICK INC	U	Y	35	86804U100	SUPERCLICK INC	12834	5058A	3334	12834	3
20050314	SPCK	SUPERCLICK INC	U	Y	36	86804U100	SUPERCLICK INC	22834	5058A	10000	22834	4
20050315	SPCK	SUPERCLICK INC	U	Y	37	86804U100	SUPERCLICK INC	37834	5058A	15000	37834	5
20050316	SPCK	SUPERCLICK INC	U	Y	38	86804U100	SUPERCLICK INC	37834	5058A	0	37834	6
20050317	SPCK	SUPERCLICK INC	U	Y	39	86804U100	SUPERCLICK INC	37834	5058A	0	37834	7
20050318	SPCK	SUPERCLICK INC	U	Y	40	86804U100	SUPERCLICK INC	37834	5058A	0	37834	8
20050321	SPCK	SUPERCLICK INC	U	Y	41	86804U100	SUPERCLICK INC	37834	5058A	0	37834	9
20050322	SPCK	SUPERCLICK INC	U	Y	42	86804U100	SUPERCLICK INC	37834	5058A	0	37834	10
20050323	SPCK	SUPERCLICK INC	U	Y	43	86804U100	SUPERCLICK INC	37834	5058A	0	37834	11
20050324	SPCK	SUPERCLICK INC	U	Y	44	86804U100	SUPERCLICK INC	32668	5058A	-5166	32668	12
20050328	SPCK	SUPERCLICK INC	U	Y	45	86804U100	SUPERCLICK INC	32668	5058A	0	32668	13
20050329	SPCK	SUPERCLICK INC	U	Y	46	86804U100	SUPERCLICK INC	38967	5058A	6299	38967	14
20050330	SPCK	SUPERCLICK INC	U	Y	47	86804U100	SUPERCLICK INC	38967	5058A	0	38967	15
20050331	SPCK	SUPERCLICK INC	U	Y	48	86804U100	SUPERCLICK INC	126669	5058A	87702	126669	16
20050401	SPCK	SUPERCLICK INC	U	Y	49	86804U100	SUPERCLICK INC	126669	5058A	0	126669	17
20050404	SPCK	SUPERCLICK INC	U	Y	50	86804U100	SUPERCLICK INC	126669	5058A	0	126669	18
20050405	SPCK	SUPERCLICK INC	U	Y	51	86804U100	SUPERCLICK INC	126669	5058A	0	126669	19
20050222	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	4	977427103	WITS BASIN PRECIOUS MINERALS I	5000	5058A	5000	5000	1
20050223	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	5	977427103	WITS BASIN PRECIOUS MINERALS I	15000	5058A	10000	15000	2
20050224	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	6	977427103	WITS BASIN PRECIOUS MINERALS I	65000	5058A	50000	65000	3
20050225	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	7	977427103	WITS BASIN PRECIOUS MINERALS I	116000	5058A	51000	116000	4
20050228	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	8	977427103	WITS BASIN PRECIOUS MINERALS I	145000	5058A	29000	145000	5
20050301	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	9	977427103	WITS BASIN PRECIOUS MINERALS I	175000	5058A	30000	175000	6
20050302	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	10	977427103	WITS BASIN PRECIOUS MINERALS I	180000	5058A	5000	180000	7
20050303	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	11	977427103	WITS BASIN PRECIOUS MINERALS I	197500	5058A	17500	197500	8
20050304	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	12	977427103	WITS BASIN PRECIOUS MINERALS I	207500	5058A	10000	207500	9
20050307	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	13	977427103	WITS BASIN PRECIOUS MINERALS I	217500	5058A	10000	217500	10
20050308	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	14	977427103	WITS BASIN PRECIOUS MINERALS I	237500	5058A	20000	237500	11
20050309	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	15	977427103	WITS BASIN PRECIOUS MINERALS I	83800	5058A	-153700	83800	12
20050310	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	16	977427103	WITS BASIN PRECIOUS MINERALS I	93800	5058A	10000	93800	13
20050311	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	17	977427103	WITS BASIN PRECIOUS MINERALS I	98800	5058A	5000	98800	14
20050314	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	18	977427103	WITS BASIN PRECIOUS MINERALS I	25000	5058A	-73800	25000	15
20050315	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	19	977427103	WITS BASIN PRECIOUS MINERALS I	52500	5058A	27500	52500	16
20050316	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	20	977427103	WITS BASIN PRECIOUS MINERALS I	67500	5058A	15000	67500	17
20050317	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	21	977427103	WITS BASIN PRECIOUS MINERALS I	110000	5058A	42500	110000	18
20050318	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	22	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5058A	15000	125000	19
20050321	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	23	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5058A	0	125000	20
20050322	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	24	977427103	WITS BASIN PRECIOUS MINERALS I	125000	5058A	0	125000	21
20050323	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	25	977427103	WITS BASIN PRECIOUS MINERALS I	135000	5058A	10000	135000	22
20050324	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	26	977427103	WITS BASIN PRECIOUS MINERALS I	135000	5058A	0	135000	23
20050328	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	27	977427103	WITS BASIN PRECIOUS MINERALS I	31417	5058A	-103583	31417	24
20050329	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	28	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	-11417	20000	25
20050330	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	29	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	26
20050331	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	30	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	27
20050401	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	31	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	28
20050404	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	32	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	29
20050405	WITM	WITS BASIN PRECIOUS MINERALS I	U	Y	33	977427103	WITS BASIN PRECIOUS MINERALS I	20000	5058A	0	20000	30
20050107	ACTY	ACCESSITY CORP NEW	S	Y	1	00433F202	ACCESSITY CORP NEW	70386	5065A	70386	0	0
20050110	ACTY	ACCESSITY CORP NEW	S	Y	2	00433F202	ACCESSITY CORP NEW	70386	5065A	0	0	0
20050111	ACTY	ACCESSITY CORP NEW	S	Y	3	00433F202	ACCESSITY CORP NEW	70386	5065A	0	0	0
20050112	ACTY	ACCESSITY CORP NEW	S	Y	4	00433F202	ACCESSITY CORP NEW	68886	5065A	-1500	0	0
20050113	ACTY	ACCESSITY CORP NEW	S	Y	5	00433F202	ACCESSITY CORP NEW	69486	5065A	600	600	1
20050114	ACTY	ACCESSITY CORP NEW	S	Y	6	00433F202	ACCESSITY CORP NEW	69486	5065A	0	600	2
20050118	ACTY	ACCESSITY CORP NEW	S	Y	7	00433F202	ACCESSITY CORP NEW	69486	5065A	0	600	3
20050119	ACTY	ACCESSITY CORP NEW	S	Y	8	00433F202	ACCESSITY CORP NEW	69486	5065A	0	600	4
20050120	ACTY	ACCESSITY CORP NEW	S	Y	9	00433F202	ACCESSITY CORP NEW	70386	5065A	900	1500	5
20050121	ACTY	ACCESSITY CORP NEW	S	Y	10	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	6
20050124	ACTY	ACCESSITY CORP NEW	S	Y	11	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	7
20050125	ACTY	ACCESSITY CORP NEW	S	Y	12	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	8
20050126	ACTY	ACCESSITY CORP NEW	S	Y	13	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	9
20050127	ACTY	ACCESSITY CORP NEW	S	Y	14	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	10
20050128	ACTY	ACCESSITY CORP NEW	S	Y	15	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	11
20050131	ACTY	ACCESSITY CORP NEW	S	Y	16	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	12
20050201	ACTY	ACCESSITY CORP NEW	S	Y	17	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	13
20050202	ACTY	ACCESSITY CORP NEW	S	Y	18	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	14
20050203	ACTY	ACCESSITY CORP NEW	S	Y	19	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	15
20050204	ACTY	ACCESSITY CORP NEW	S	Y	20	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	16
20050207	ACTY	ACCESSITY CORP NEW	S	Y	21	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	17
20050208	ACTY	ACCESSITY CORP NEW	S	Y	22	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	18
20050209	ACTY	ACCESSITY CORP NEW	S	Y	23	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	19
20050210	ACTY	ACCESSITY CORP NEW	S	Y	24	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	20
20050211	ACTY	ACCESSITY CORP NEW	S	Y	25	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	21
20050214	ACTY	ACCESSITY CORP NEW	S	Y	26	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	22
20050215	ACTY	ACCESSITY CORP NEW	S	Y	27	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	23
20050216	ACTY	ACCESSITY CORP NEW	S	Y	28	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	24
20050217	ACTY	ACCESSITY CORP NEW	S	Y	29	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	25
20050218	ACTY	ACCESSITY CORP NEW	S	Y	30	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	26
20050222	ACTY	ACCESSITY CORP NEW	S	Y	31	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	27
20050223	ACTY	ACCESSITY CORP NEW	S	Y	32	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	28
20050224	ACTY	ACCESSITY CORP NEW	S	Y	33	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	29
20050225	ACTY	ACCESSITY CORP NEW	S	Y	34	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	30
20050228	ACTY	ACCESSITY CORP NEW	S	Y	35	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	31
20050301	ACTY	ACCESSITY CORP NEW	S	Y	36	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	32
20050302	ACTY	ACCESSITY CORP NEW	S	Y	37	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	33

20050303	ACTY	ACCESSITY CORP NEW	S	Y	38	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	34		
20050304	ACTY	ACCESSITY CORP NEW	S	Y	39	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	35		
20050307	ACTY	ACCESSITY CORP NEW	S	Y	40	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	36		
20050308	ACTY	ACCESSITY CORP NEW	S	Y	41	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	37		
20050309	ACTY	ACCESSITY CORP NEW	S	Y	42	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	38		
20050310	ACTY	ACCESSITY CORP NEW	S	Y	43	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	39		
20050311	ACTY	ACCESSITY CORP NEW	S	Y	44	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	40		
20050314	ACTY	ACCESSITY CORP NEW	S	Y	45	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	41		
20050315	ACTY	ACCESSITY CORP NEW	S	Y	46	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	42		
20050316	ACTY	ACCESSITY CORP NEW	S	Y	47	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	43		
20050317	ACTY	ACCESSITY CORP NEW	S	Y	48	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	44		
20050318	ACTY	ACCESSITY CORP NEW	S	Y	49	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	45		
20050321	ACTY	ACCESSITY CORP NEW	S	Y	50	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	46		
20050322	ACTY	ACCESSITY CORP NEW	S	Y	51	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	47		
20050323	ACTY	ACCESSITY CORP NEW	S	Y	52	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	48		
20050324	ACTY	ACCESSITY CORP NEW	S	Y	53	00433F202	ACCESSITY CORP NEW	70386	5065A	0	1500	49		
20050121	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	1	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	802318	0	0		
20050124	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	2	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	0	0	0		
20050125	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	3	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	0	0	0		
20050126	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	4	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	0	0	0		
20050127	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	5	42952V101	HIENERGY TECHNOLOGIES, INC. (D	802318	5065A	0	0	0		
20050128	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	6	42952V101	HIENERGY TECHNOLOGIES, INC. (D	762828	5065A	-39490	0	0		
20050131	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	7	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	5090	5090	1		
20050201	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	8	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	2		
20050202	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	9	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	3		
20050203	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	10	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	4		
20050204	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	11	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	5		
20050207	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	12	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	6		
20050208	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	13	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	7		
20050209	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	14	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	8		
20050210	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	15	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	9		
20050211	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	16	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	10		
20050214	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	17	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	11		
20050215	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	18	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	12		
20050216	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	19	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	13		
20050217	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	20	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	14		
20050218	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	21	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	15		
20050222	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	22	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	16		
20050223	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	23	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	17		
20050224	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	24	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	18		
20050225	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	25	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	19		
20050228	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	26	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	20		
20050301	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	27	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	21		
20050302	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	28	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	22		
20050303	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	29	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	23		
20050304	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	30	42952V101	HIENERGY TECHNOLOGIES, INC. (D	767918	5065A	0	5090	24		
20050307	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	31	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	-110510	0	0		
20050308	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	32	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050309	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	33	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050310	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	34	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050311	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	35	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050314	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	36	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050315	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	37	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050316	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	38	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050317	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	39	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050318	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	40	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050321	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	41	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050322	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	42	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050323	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	43	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050324	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	44	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050328	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	45	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050329	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	46	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050330	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	47	42952V101	HIENERGY TECHNOLOGIES, INC. (D	657408	5065A	0	0	0		
20050121	IFLB	INFINIUM LABS INC	U	Y	1	45665U104	INFINIUM LABS INC	1263959	5065A	1263959	0	0		
20050124	IFLB	INFINIUM LABS INC	U	Y	2	45665U104	INFINIUM LABS INC	1263959	5065A	0	0	0		
20050125	IFLB	INFINIUM LABS INC	U	Y	3	45665U104	INFINIUM LABS INC	1273959	5065A	10000	0	0		
20050126	IFLB	INFINIUM LABS INC	U	Y	4	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0		
20050127	IFLB	INFINIUM LABS INC	U	Y	5	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0		
20050128	IFLB	INFINIUM LABS INC	U	Y	6	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0		
20050131	IFLB	INFINIUM LABS INC	U	Y	7	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0		
20050201	IFLB	INFINIUM LABS INC	U	Y	8	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0		
20050202	IFLB	INFINIUM LABS INC	U	Y	9	45665U104	INFINIUM LABS INC	1273959	5065A	0	0	0		
20050203	IFLB	INFINIUM LABS INC	U	Y	10	45665U104	INFINIUM LABS INC	1293959	5065A	20000	20000	1		
20050204	IFLB	INFINIUM LABS INC	U	Y	11	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	2		
20050207	IFLB	INFINIUM LABS INC	U	Y	12	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	3		
20050208	IFLB	INFINIUM LABS INC	U	Y	13	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	4		
20050209	IFLB	INFINIUM LABS INC	U	Y	14	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	5		
20050210	IFLB	INFINIUM LABS INC	U	Y	15	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	6		
20050211	IFLB	INFINIUM LABS INC	U	Y	16	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	7		
20050214	IFLB	INFINIUM LABS INC	U	Y	17	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	8		
20050215	IFLB	INFINIUM LABS INC	U	Y	18	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	9		
20050216	IFLB	INFINIUM LABS INC	U	Y	19	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	10		
20050217	IFLB	INFINIUM LABS INC	U	Y	20	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	11		
20050218	IFLB	INFINIUM LABS INC	U	Y	21	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	12		
20050222	IFLB	INFINIUM LABS INC	U	Y	22	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	13		
20050223	IFLB	INFINIUM LABS INC	U	Y	23	45665U104	INFINIUM LABS INC	1293959	5065A	0	20000	14		
20050224	IFLB	INFINIUM LABS INC	U	Y	24	45665U104	INFINIUM LABS INC	1328959	5065A	35000	55000	15		
20050225	IFLB	INFINIUM LABS INC	U	Y	25	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	16		
20050228	IFLB	INFINIUM LABS INC	U	Y	26	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	17		
20050301	IFLB	INFINIUM LABS INC	U	Y	27	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	18		
20050302	IFLB	INFINIUM LABS INC	U	Y	28	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	19		
20050303	IFLB	INFINIUM LABS INC	U	Y	29	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	20		
20050304	IFLB	INFINIUM LABS INC	U	Y	30	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	21		
20050307	IFLB	INFINIUM LABS INC	U	Y	31	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	22		
20050308	IFLB	INFINIUM LABS INC	U	Y	32	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	23		
20050309	IFLB	INFINIUM LABS INC	U	Y	33	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	24		
20050310	IFLB	INFINIUM LABS INC	U	Y	34	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	25		
20050311	IFLB	INFINIUM LABS INC	U	Y	35	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	26		
20050314	IFLB	INFINIUM LABS INC	U	Y	36	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	27		
20050315	IFLB	INFINIUM LABS INC	U	Y	37	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	28		
20050316	IFLB	INFINIUM LABS INC	U	Y	38	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	29		
20050317	IFLB	INFINIUM LABS INC	U	Y	39	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	30		
20050318	IFLB	INFINIUM LABS INC	U	Y	40	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	31		
20050321	IFLB	INFINIUM LABS INC	U	Y	41	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	32		
20050322	IFLB	INFINIUM LABS INC	U	Y	42	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	33		
20050323	IFLB	INFINIUM LABS INC	U	Y	43	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	34		
20050324	IFLB	INFINIUM LABS INC	U	Y	44	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	35		
20050328	IFLB	INFINIUM LABS INC	U	Y	45	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	36		
20050329	IFLB	INFINIUM LABS INC	U	Y	46	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	37		
20050330	IFLB	INFINIUM LABS INC	U	Y	47	45665U104	INFINIUM LABS INC	1328959	5065A	0	55000	38		
20050216	ONSM	ONSTREAM MEDIA CORP	S	Y	25	682875109	ONSTREAM MEDIA CORP	2984	5065A	2984	2984	1		
20050217	ONSM	ONSTREAM MEDIA CORP	S	Y	26	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	2		
20050218	ONSM	ONSTREAM MEDIA CORP	S	Y	27	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	3		
20050222	ONSM	ONSTREAM MEDIA CORP	S	Y	28	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	4		
20050223	ONSM	ONSTREAM MEDIA CORP	S	Y	29	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	5		
20050224	ONSM	ONSTREAM MEDIA CORP	S	Y	30	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	6		
20050225	ONSM	ONSTREAM MEDIA CORP	S	Y	31	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	7		
20050228	ONSM	ONSTREAM MEDIA CORP	S	Y	32	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	8		
20050301	ONSM	ONSTREAM MEDIA CORP	S	Y	33	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	9		
20050302	ONSM	ONSTREAM MEDIA CORP	S	Y	34	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	10		
20050303	ONSM	ONSTREAM MEDIA CORP	S	Y	35	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	11		
20050304	ONSM	ONSTREAM MEDIA CORP	S	Y	36	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	12		
20050307	ONSM	ONSTREAM MEDIA CORP	S	Y	37	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	13		
20050308	ONSM	ONSTREAM MEDIA CORP	S	Y	38	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	14		
20050309	ONSM	ONSTREAM MEDIA CORP	S	Y	39	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	15		
20050310	ONSM	ONSTREAM MEDIA CORP	S	Y	40	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	16		
20050311	ONSM	ONSTREAM MEDIA CORP	S	Y	41	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	17		
20050314	ONSM	ONSTREAM MEDIA CORP	S	Y	42	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	18		
20050315	ONSM	ONSTREAM MEDIA CORP	S	Y	43	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	19		
20050316	ONSM	ONSTREAM MEDIA CORP	S	Y	44	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	20		
20050317	ONSM	ONSTREAM MEDIA CORP	S	Y	45	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	21		
20050318	ONSM	ONSTREAM MEDIA CORP	S	Y	46	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	22		
20050321	ONSM	ONSTREAM MEDIA CORP	S	Y	47	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	23		
20050322	ONSM	ONSTREAM MEDIA CORP	S	Y	48	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	24		
20050323	ONSM	ONSTREAM MEDIA CORP	S	Y	49	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	25		
20050324	ONSM	ONSTREAM MEDIA CORP	S	Y	50	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	26		
20050328	ONSM	ONSTREAM MEDIA CORP	S	Y	51	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	27		
20050329	ONSM	ONSTREAM MEDIA CORP	S	Y	52	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	28		
20050330	ONSM	ONSTREAM MEDIA CORP	S	Y	53	682875109	ONSTREAM MEDIA CORP	2984	5065A	0	2984	29		
20050107	RCO	Ramp Corp	Amex	Y	1	75156P207	RAMP CORPORATION (NEW)	126577	5065A	126577	0	0		
20050110	RCO	Ramp Corp	Amex	Y	2	75156P207	RAMP CORPORATION (NEW)	126577	5065A	0	0	0		

20050111	RCO	Ramp Corp	Amex	Y	3	75156P207	RAMP CORPORATION (NEW)	129577	5065A	3000	0	0		
20050112	RCO	Ramp Corp	Amex	Y	4	75156P207	RAMP CORPORATION (NEW)	129577	5065A	0	0	0		
20050113	RCO	Ramp Corp	Amex	Y	5	75156P207	RAMP CORPORATION (NEW)	129577	5065A	0	0	0		
20050114	RCO	Ramp Corp	Amex	Y	6	75156P207	RAMP CORPORATION (NEW)	129577	5065A	0	0	0		
20050118	RCO	Ramp Corp	Amex	Y	7	75156P207	RAMP CORPORATION (NEW)	130577	5065A	1000	1000	1		
20050119	RCO	Ramp Corp	Amex	Y	8	75156P207	RAMP CORPORATION (NEW)	164677	5065A	34100	35100	2		
20050120	RCO	Ramp Corp	Amex	Y	9	75156P207	RAMP CORPORATION (NEW)	164677	5065A	0	35100	3		
20050121	RCO	Ramp Corp	Amex	Y	10	75156P207	RAMP CORPORATION (NEW)	164677	5065A	0	35100	4		
20050124	RCO	Ramp Corp	Amex	Y	11	75156P207	RAMP CORPORATION (NEW)	164677	5065A	0	35100	5		
20050125	RCO	Ramp Corp	Amex	Y	12	75156P207	RAMP CORPORATION (NEW)	143677	5065A	-21000	14100	6		
20050126	RCO	Ramp Corp	Amex	Y	13	75156P207	RAMP CORPORATION (NEW)	143977	5065A	300	14400	7		
20050127	RCO	Ramp Corp	Amex	Y	14	75156P207	RAMP CORPORATION (NEW)	137994	5065A	-5983	8417	8		
20050128	RCO	Ramp Corp	Amex	Y	15	75156P207	RAMP CORPORATION (NEW)	189894	5065A	51900	60317	9		
20050131	RCO	Ramp Corp	Amex	Y	16	75156P207	RAMP CORPORATION (NEW)	189894	5065A	0	60317	10		
20050201	RCO	Ramp Corp	Amex	Y	17	75156P207	RAMP CORPORATION (NEW)	189894	5065A	0	60317	11		
20050202	RCO	Ramp Corp	Amex	Y	18	75156P207	RAMP CORPORATION (NEW)	189894	5065A	0	60317	12		
20050203	RCO	Ramp Corp	Amex	Y	19	75156P207	RAMP CORPORATION (NEW)	189894	5065A	0	60317	13		
20050204	RCO	Ramp Corp	Amex	Y	20	75156P207	RAMP CORPORATION (NEW)	215794	5065A	25900	86217	14		
20050207	RCO	Ramp Corp	Amex	Y	21	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	15		
20050208	RCO	Ramp Corp	Amex	Y	22	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	16		
20050209	RCO	Ramp Corp	Amex	Y	23	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	17		
20050210	RCO	Ramp Corp	Amex	Y	24	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	18		
20050211	RCO	Ramp Corp	Amex	Y	25	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	19		
20050214	RCO	Ramp Corp	Amex	Y	26	75156P207	RAMP CORPORATION (NEW)	215794	5065A	0	86217	20		
20050215	RCO	Ramp Corp	Amex	Y	27	75156P207	RAMP CORPORATION (NEW)	225794	5065A	10000	96217	21		
20050216	RCO	Ramp Corp	Amex	Y	28	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	96217	22		
20050217	RCO	Ramp Corp	Amex	Y	29	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	96217	23		
20050218	RCO	Ramp Corp	Amex	Y	30	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	96217	24		
20050301	RCO	Ramp Corp	Amex	Y	1	75156P207	RAMP CORPORATION (NEW)	225794	5065A	225794	0	0		
20050302	RCO	Ramp Corp	Amex	Y	2	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050303	RCO	Ramp Corp	Amex	Y	3	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050304	RCO	Ramp Corp	Amex	Y	4	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050307	RCO	Ramp Corp	Amex	Y	5	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050308	RCO	Ramp Corp	Amex	Y	6	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050309	RCO	Ramp Corp	Amex	Y	7	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050310	RCO	Ramp Corp	Amex	Y	8	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050311	RCO	Ramp Corp	Amex	Y	9	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050314	RCO	Ramp Corp	Amex	Y	10	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050315	RCO	Ramp Corp	Amex	Y	11	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050316	RCO	Ramp Corp	Amex	Y	12	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050317	RCO	Ramp Corp	Amex	Y	13	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050318	RCO	Ramp Corp	Amex	Y	14	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050321	RCO	Ramp Corp	Amex	Y	15	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050322	RCO	Ramp Corp	Amex	Y	16	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050323	RCO	Ramp Corp	Amex	Y	17	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050324	RCO	Ramp Corp	Amex	Y	18	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050328	RCO	Ramp Corp	Amex	Y	19	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050329	RCO	Ramp Corp	Amex	Y	20	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050330	RCO	Ramp Corp	Amex	Y	21	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050331	RCO	Ramp Corp	Amex	Y	22	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050401	RCO	Ramp Corp	Amex	Y	23	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050404	RCO	Ramp Corp	Amex	Y	24	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050405	RCO	Ramp Corp	Amex	Y	25	75156P207	RAMP CORPORATION (NEW)	225794	5065A	0	0	0		
20050121	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	1	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	63000	0	0		
20050124	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	2	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	-1000	0	0		
20050125	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	3	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0		
20050126	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	4	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0		
20050127	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	5	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0		
20050128	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	6	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0		
20050131	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	7	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0		
20050201	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	8	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0		
20050202	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	9	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0		
20050203	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	10	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0		
20050204	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	11	913586103	UNIVERSAL GUARDIAN HLDGS INC	62000	5065A	0	0	0		
20050207	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	12	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	1000	1000	1		
20050208	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	13	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	2		
20050209	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	14	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	3		
20050210	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	15	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	4		
20050211	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	16	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	5		
20050214	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	17	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	6		
20050215	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	18	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	7		
20050216	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	19	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	8		
20050217	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	20	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	9		
20050218	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	21	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	10		
20050222	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	22	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	11		
20050223	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	23	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	12		
20050224	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	24	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	13		
20050225	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	25	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	14		
20050228	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	26	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	15		
20050301	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	27	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	16		
20050302	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	28	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	17		
20050303	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	29	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	18		
20050304	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	30	913586103	UNIVERSAL GUARDIAN HLDGS INC	63000	5065A	0	1000	19		
20050307	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	31	913586103	UNIVERSAL GUARDIAN HLDGS INC	40370	5065A	-22630	0	0		
20050308	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	32	913586103	UNIVERSAL GUARDIAN HLDGS INC	3300	5065A	-37070	0	0		
20050309	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	33	913586103	UNIVERSAL GUARDIAN HLDGS INC	2200	5065A	-1100	0	0		
20050107	ACTY	ACCESSITY CORP NEW	S	Y	1	00433F202	ACCESSITY CORP NEW	3900	5099A	3900	0	0		
20050110	ACTY	ACCESSITY CORP NEW	S	Y	2	00433F202	ACCESSITY CORP NEW	3900	5099A	0	0	0		
20050111	ACTY	ACCESSITY CORP NEW	S	Y	3	00433F202	ACCESSITY CORP NEW	3900	5099A	0	0	0		
20050112	ACTY	ACCESSITY CORP NEW	S	Y	4	00433F202	ACCESSITY CORP NEW	3900	5099A	0	0	0		
20050113	ACTY	ACCESSITY CORP NEW	S	Y	5	00433F202	ACCESSITY CORP NEW	3900	5099A	0	0	0		
20050114	ACTY	ACCESSITY CORP NEW	S	Y	6	00433F202	ACCESSITY CORP NEW	4200	5099A	300	300	1		
20050118	ACTY	ACCESSITY CORP NEW	S	Y	7	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	2		
20050119	ACTY	ACCESSITY CORP NEW	S	Y	8	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	3		
20050120	ACTY	ACCESSITY CORP NEW	S	Y	9	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	4		
20050121	ACTY	ACCESSITY CORP NEW	S	Y	10	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	5		
20050124	ACTY	ACCESSITY CORP NEW	S	Y	11	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	6		
20050125	ACTY	ACCESSITY CORP NEW	S	Y	12	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	7		
20050126	ACTY	ACCESSITY CORP NEW	S	Y	13	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	8		
20050127	ACTY	ACCESSITY CORP NEW	S	Y	14	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	9		
20050128	ACTY	ACCESSITY CORP NEW	S	Y	15	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	10		
20050131	ACTY	ACCESSITY CORP NEW	S	Y	16	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	11		
20050201	ACTY	ACCESSITY CORP NEW	S	Y	17	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	12		
20050202	ACTY	ACCESSITY CORP NEW	S	Y	18	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	13		
20050203	ACTY	ACCESSITY CORP NEW	S	Y	19	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	14		
20050204	ACTY	ACCESSITY CORP NEW	S	Y	20	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	15		
20050207	ACTY	ACCESSITY CORP NEW	S	Y	21	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	16		
20050208	ACTY	ACCESSITY CORP NEW	S	Y	22	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	17		
20050209	ACTY	ACCESSITY CORP NEW	S	Y	23	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	18		
20050210	ACTY	ACCESSITY CORP NEW	S	Y	24	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	19		
20050211	ACTY	ACCESSITY CORP NEW	S	Y	25	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	20		
20050214	ACTY	ACCESSITY CORP NEW	S	Y	26	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	21		
20050215	ACTY	ACCESSITY CORP NEW	S	Y	27	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	22		
20050216	ACTY	ACCESSITY CORP NEW	S	Y	28	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	23		
20050217	ACTY	ACCESSITY CORP NEW	S	Y	29	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	24		
20050218	ACTY	ACCESSITY CORP NEW	S	Y	30	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	25		
20050222	ACTY	ACCESSITY CORP NEW	S	Y	31	00433F202	ACCESSITY CORP NEW	4200	5099A	0	300	26		
20050223	ACTY	ACCESSITY CORP NEW	S	Y	32	00433F202	ACCESSITY CORP NEW	9200	5099A	5000	5300	27		
20050224	ACTY	ACCESSITY CORP NEW	S	Y	33	00433F202	ACCESSITY CORP NEW	12200	5099A	3000	8300	28		
20050225	ACTY	ACCESSITY CORP NEW	S	Y	34	00433F202	ACCESSITY CORP NEW	12200	5099A	0	8300	29		
20050228	ACTY	ACCESSITY CORP NEW	S	Y	35	00433F202	ACCESSITY CORP NEW	12200	5099A	0	8300	30		
20050301	ACTY	ACCESSITY CORP NEW	S	Y	36	00433F202	ACCESSITY CORP NEW	11900	5099A	-300	8000	31		
20050302	ACTY	ACCESSITY CORP NEW	S	Y	37	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	32		
20050303	ACTY	ACCESSITY CORP NEW	S	Y	38	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	33		
20050304	ACTY	ACCESSITY CORP NEW	S	Y	39	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	34		
20050307	ACTY	ACCESSITY CORP NEW	S	Y	40	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	35		
20050308	ACTY	ACCESSITY CORP NEW	S	Y	41	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	36		
20050309	ACTY	ACCESSITY CORP NEW	S	Y	42	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	37		
20050310	ACTY	ACCESSITY CORP NEW	S	Y	43	00433F202	ACCESSITY CORP NEW	11900	5099A	0	8000	38		
20050111	ANTP	PHAZAR CORP	S	Y	3	71722R108	PHAZAR CORP	2300	5099A	2300	0	0		
20050112	ANTP	PHAZAR CORP	S	Y	4	71722R108	PHAZAR CORP	2800	5099A	500	500	1		
20050113	ANTP	PHAZAR CORP	S	Y	5	71722R108	PHAZAR CORP	2800	5099A	0	500	2		
20050114	ANTP	PHAZAR CORP	S	Y	6	71722R108	PHAZAR CORP	600	5099A	-2200	0	0		
20050118	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	800	5099A	200	200	1		
20050119	ANTP	PHAZAR CORP	S	Y	8	71722R108	PHAZAR CORP	800	5099A	0	200	2		
20050120	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	300	5099A	-500	0	0		
20050121	ANTP	PHAZAR CORP	S	Y	10	71722R108	PHAZAR CORP	1000	5099A	700	700	1		
20050124	ANTP	PHAZAR CORP	S	Y	11	71722R108	PHAZAR CORP	500	5099A	-500	200	2		
20050125	ANTP	PHAZAR CORP	S	Y	12	71722R108	PHAZAR CORP	500	5099A	0	200	3		
20050126	ANTP	PHAZAR CORP	S	Y	13	71722R108	PHAZAR CORP	300	5099A	-200	0	0		
20050127	ANTP	PHAZAR CORP	S	Y	14	71722R108	PHAZAR CORP	700	5099A	400	400	1		

20050131	ANTP	PHAZAR CORP	S	Y	16	71722R108	PHAZAR CORP	500	5099A	500	500	1
20050201	ANTP	PHAZAR CORP	S	Y	17	71722R108	PHAZAR CORP	500	5099A	0	500	2
20050202	ANTP	PHAZAR CORP	S	Y	18	71722R108	PHAZAR CORP	1800	5099A	1300	1800	3
20050203	ANTP	PHAZAR CORP	S	Y	19	71722R108	PHAZAR CORP	500	5099A	-1300	500	4
20050204	ANTP	PHAZAR CORP	S	Y	20	71722R108	PHAZAR CORP	1300	5099A	800	1300	5
20050207	ANTP	PHAZAR CORP	S	Y	21	71722R108	PHAZAR CORP	500	5099A	-800	500	6
20050208	ANTP	PHAZAR CORP	S	Y	22	71722R108	PHAZAR CORP	500	5099A	0	500	7
20050209	ANTP	PHAZAR CORP	S	Y	23	71722R108	PHAZAR CORP	500	5099A	0	500	8
20050210	ANTP	PHAZAR CORP	S	Y	24	71722R108	PHAZAR CORP	500	5099A	0	500	9
20050211	ANTP	PHAZAR CORP	S	Y	25	71722R108	PHAZAR CORP	500	5099A	0	500	10
20050214	ANTP	PHAZAR CORP	S	Y	26	71722R108	PHAZAR CORP	500	5099A	0	500	11
20050215	ANTP	PHAZAR CORP	S	Y	27	71722R108	PHAZAR CORP	500	5099A	0	500	12
20050216	ANTP	PHAZAR CORP	S	Y	28	71722R108	PHAZAR CORP	300	5099A	-200	300	13
20050217	ANTP	PHAZAR CORP	S	Y	29	71722R108	PHAZAR CORP	300	5099A	0	300	14
20050218	ANTP	PHAZAR CORP	S	Y	30	71722R108	PHAZAR CORP	300	5099A	0	300	15
20050222	ANTP	PHAZAR CORP	S	Y	31	71722R108	PHAZAR CORP	300	5099A	0	300	16
20050331	ANTP	PHAZAR CORP	S	Y	6	71722R108	PHAZAR CORP	2000	5099A	2000	2000	1
20050401	ANTP	PHAZAR CORP	S	Y	7	71722R108	PHAZAR CORP	2000	5099A	0	2000	2
20050404	ANTP	PHAZAR CORP	S	Y	8	71722R108	PHAZAR CORP	2300	5099A	300	2300	3
20050405	ANTP	PHAZAR CORP	S	Y	9	71722R108	PHAZAR CORP	4000	5099A	1700	4000	4
20050110	ECST	ECOST.COM INC	Q	Y	2	27922W107	ECOST.COM INC	1000	5099A	1000	0	0
20050111	ECST	ECOST.COM INC	Q	Y	3	27922W107	ECOST.COM INC	1000	5099A	0	0	0
20050112	ECST	ECOST.COM INC	Q	Y	4	27922W107	ECOST.COM INC	1000	5099A	0	0	0
20050119	ECST	ECOST.COM INC	Q	Y	8	27922W107	ECOST.COM INC	1000	5099A	1000	1000	1
20050126	ECST	ECOST.COM INC	Q	Y	13	27922W107	ECOST.COM INC	500	5099A	500	500	1
20050127	ECST	ECOST.COM INC	Q	Y	14	27922W107	ECOST.COM INC	500	5099A	0	500	2
20050128	ECST	ECOST.COM INC	Q	Y	15	27922W107	ECOST.COM INC	500	5099A	0	500	3
20050131	ECST	ECOST.COM INC	Q	Y	16	27922W107	ECOST.COM INC	500	5099A	0	500	4
20050204	ECST	ECOST.COM INC	Q	Y	20	27922W107	ECOST.COM INC	1000	5099A	1000	1000	1
20050207	ECST	ECOST.COM INC	Q	Y	21	27922W107	ECOST.COM INC	1000	5099A	0	1000	2
20050208	ECST	ECOST.COM INC	Q	Y	22	27922W107	ECOST.COM INC	1000	5099A	0	1000	3
20050223	ECST	ECOST.COM INC	Q	Y	32	27922W107	ECOST.COM INC	1000	5099A	1000	1000	1
20050224	ECST	ECOST.COM INC	Q	Y	33	27922W107	ECOST.COM INC	1000	5099A	0	1000	2
20050225	ECST	ECOST.COM INC	Q	Y	34	27922W107	ECOST.COM INC	1000	5099A	0	1000	3
20050228	ECST	ECOST.COM INC	Q	Y	35	27922W107	ECOST.COM INC	1000	5099A	0	1000	4
20050301	ECST	ECOST.COM INC	Q	Y	36	27922W107	ECOST.COM INC	1000	5099A	0	1000	5
20050302	ECST	ECOST.COM INC	Q	Y	37	27922W107	ECOST.COM INC	1000	5099A	0	1000	6
20050303	ECST	ECOST.COM INC	Q	Y	38	27922W107	ECOST.COM INC	1000	5099A	0	1000	7
20050304	ECST	ECOST.COM INC	Q	Y	39	27922W107	ECOST.COM INC	1000	5099A	0	1000	8
20050307	ECST	ECOST.COM INC	Q	Y	40	27922W107	ECOST.COM INC	1000	5099A	0	1000	9
20050308	ECST	ECOST.COM INC	Q	Y	41	27922W107	ECOST.COM INC	1000	5099A	0	1000	10
20050309	ECST	ECOST.COM INC	Q	Y	42	27922W107	ECOST.COM INC	1000	5099A	0	1000	11
20050310	ECST	ECOST.COM INC	Q	Y	43	27922W107	ECOST.COM INC	1000	5099A	0	1000	12
20050311	ECST	ECOST.COM INC	Q	Y	44	27922W107	ECOST.COM INC	1000	5099A	0	1000	13
20050314	ECST	ECOST.COM INC	Q	Y	45	27922W107	ECOST.COM INC	1000	5099A	0	1000	14
20050315	ECST	ECOST.COM INC	Q	Y	46	27922W107	ECOST.COM INC	1000	5099A	0	1000	15
20050316	ECST	ECOST.COM INC	Q	Y	47	27922W107	ECOST.COM INC	1000	5099A	0	1000	16
20050317	ECST	ECOST.COM INC	Q	Y	48	27922W107	ECOST.COM INC	1000	5099A	0	1000	17
20050318	ECST	ECOST.COM INC	Q	Y	49	27922W107	ECOST.COM INC	1000	5099A	0	1000	18
20050321	ECST	ECOST.COM INC	Q	Y	50	27922W107	ECOST.COM INC	1000	5099A	0	1000	19
20050322	ECST	ECOST.COM INC	Q	Y	51	27922W107	ECOST.COM INC	1000	5099A	0	1000	20
20050323	ECST	ECOST.COM INC	Q	Y	52	27922W107	ECOST.COM INC	1000	5099A	0	1000	21
20050324	ECST	ECOST.COM INC	Q	Y	53	27922W107	ECOST.COM INC	1000	5099A	0	1000	22
20050328	ECST	ECOST.COM INC	Q	Y	54	27922W107	ECOST.COM INC	1000	5099A	0	1000	23
20050329	ECST	ECOST.COM INC	Q	Y	55	27922W107	ECOST.COM INC	1000	5099A	0	1000	24
20050107	EEEI	ELECTRO ENERGY INC	S	Y	1	285106100	ELECTRO ENERGY INC	184585	5099A	184585	0	0
20050110	EEEI	ELECTRO ENERGY INC	S	Y	2	285106100	ELECTRO ENERGY INC	184585	5099A	0	0	0
20050111	EEEI	ELECTRO ENERGY INC	S	Y	3	285106100	ELECTRO ENERGY INC	184585	5099A	0	0	0
20050112	EEEI	ELECTRO ENERGY INC	S	Y	4	285106100	ELECTRO ENERGY INC	184085	5099A	-500	0	0
20050113	EEEI	ELECTRO ENERGY INC	S	Y	5	285106100	ELECTRO ENERGY INC	183885	5099A	-200	0	0
20050114	EEEI	ELECTRO ENERGY INC	S	Y	6	285106100	ELECTRO ENERGY INC	182785	5099A	-1100	0	0
20050118	EEEI	ELECTRO ENERGY INC	S	Y	7	285106100	ELECTRO ENERGY INC	183585	5099A	800	800	1
20050119	EEEI	ELECTRO ENERGY INC	S	Y	8	285106100	ELECTRO ENERGY INC	185880	5099A	2295	3095	2
20050120	EEEI	ELECTRO ENERGY INC	S	Y	9	285106100	ELECTRO ENERGY INC	181155	5099A	-4725	0	0
20050121	EEEI	ELECTRO ENERGY INC	S	Y	10	285106100	ELECTRO ENERGY INC	186955	5099A	5800	5800	1
20050124	EEEI	ELECTRO ENERGY INC	S	Y	11	285106100	ELECTRO ENERGY INC	188455	5099A	1500	7300	2
20050125	EEEI	ELECTRO ENERGY INC	S	Y	12	285106100	ELECTRO ENERGY INC	188455	5099A	0	7300	3
20050126	EEEI	ELECTRO ENERGY INC	S	Y	13	285106100	ELECTRO ENERGY INC	188455	5099A	0	7300	4
20050127	EEEI	ELECTRO ENERGY INC	S	Y	14	285106100	ELECTRO ENERGY INC	188455	5099A	0	7300	5
20050128	EEEI	ELECTRO ENERGY INC	S	Y	15	285106100	ELECTRO ENERGY INC	188455	5099A	0	7300	6
20050131	EEEI	ELECTRO ENERGY INC	S	Y	16	285106100	ELECTRO ENERGY INC	187855	5099A	-600	6700	7
20050201	EEEI	ELECTRO ENERGY INC	S	Y	17	285106100	ELECTRO ENERGY INC	188455	5099A	600	7300	8
20050202	EEEI	ELECTRO ENERGY INC	S	Y	18	285106100	ELECTRO ENERGY INC	186455	5099A	-2000	5300	9
20050203	EEEI	ELECTRO ENERGY INC	S	Y	19	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	10
20050204	EEEI	ELECTRO ENERGY INC	S	Y	20	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	11
20050207	EEEI	ELECTRO ENERGY INC	S	Y	21	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	12
20050208	EEEI	ELECTRO ENERGY INC	S	Y	22	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	13
20050209	EEEI	ELECTRO ENERGY INC	S	Y	23	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	14
20050210	EEEI	ELECTRO ENERGY INC	S	Y	24	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	15
20050211	EEEI	ELECTRO ENERGY INC	S	Y	25	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	16
20050214	EEEI	ELECTRO ENERGY INC	S	Y	26	285106100	ELECTRO ENERGY INC	186455	5099A	0	5300	17
20050215	EEEI	ELECTRO ENERGY INC	S	Y	27	285106100	ELECTRO ENERGY INC	190455	5099A	4000	9300	18
20050216	EEEI	ELECTRO ENERGY INC	S	Y	28	285106100	ELECTRO ENERGY INC	192455	5099A	2000	11300	19
20050217	EEEI	ELECTRO ENERGY INC	S	Y	29	285106100	ELECTRO ENERGY INC	192085	5099A	-370	10930	20
20050218	EEEI	ELECTRO ENERGY INC	S	Y	30	285106100	ELECTRO ENERGY INC	192085	5099A	0	10930	21
20050222	EEEI	ELECTRO ENERGY INC	S	Y	31	285106100	ELECTRO ENERGY INC	192085	5099A	0	10930	22
20050223	EEEI	ELECTRO ENERGY INC	S	Y	32	285106100	ELECTRO ENERGY INC	192085	5099A	0	10930	23
20050224	EEEI	ELECTRO ENERGY INC	S	Y	33	285106100	ELECTRO ENERGY INC	191885	5099A	-200	10730	24
20050225	EEEI	ELECTRO ENERGY INC	S	Y	34	285106100	ELECTRO ENERGY INC	187985	5099A	-3900	6830	25
20050228	EEEI	ELECTRO ENERGY INC	S	Y	35	285106100	ELECTRO ENERGY INC	186566	5099A	-1419	5411	26
20050301	EEEI	ELECTRO ENERGY INC	S	Y	36	285106100	ELECTRO ENERGY INC	186666	5099A	100	5511	27
20050302	EEEI	ELECTRO ENERGY INC	S	Y	37	285106100	ELECTRO ENERGY INC	185166	5099A	-1500	4011	28
20050303	EEEI	ELECTRO ENERGY INC	S	Y	38	285106100	ELECTRO ENERGY INC	183085	5099A	-2081	1930	29
20050304	EEEI	ELECTRO ENERGY INC	S	Y	39	285106100	ELECTRO ENERGY INC	183085	5099A	0	1930	30
20050307	EEEI	ELECTRO ENERGY INC	S	Y	40	285106100	ELECTRO ENERGY INC	183085	5099A	0	1930	31
20050308	EEEI	ELECTRO ENERGY INC	S	Y	41	285106100	ELECTRO ENERGY INC	193105	5099A	10020	11950	32
20050309	EEEI	ELECTRO ENERGY INC	S	Y	42	285106100	ELECTRO ENERGY INC	189905	5099A	-3200	8750	33
20050310	EEEI	ELECTRO ENERGY INC	S	Y	43	285106100	ELECTRO ENERGY INC	185205	5099A	-4700	4050	34
20050311	EEEI	ELECTRO ENERGY INC	S	Y	44	285106100	ELECTRO ENERGY INC	180205	5099A	-5000	0	0
20050314	EEEI	ELECTRO ENERGY INC	S	Y	45	285106100	ELECTRO ENERGY INC	180205	5099A	0	0	0
20050315	EEEI	ELECTRO ENERGY INC	S	Y	46	285106100	ELECTRO ENERGY INC	187255	5099A	7050	7050	1
20050316	EEEI	ELECTRO ENERGY INC	S	Y	47	285106100	ELECTRO ENERGY INC	182855	5099A	-4400	2650	2
20050317	EEEI	ELECTRO ENERGY INC	S	Y	48	285106100	ELECTRO ENERGY INC	187255	5099A	4400	7050	3
20050318	EEEI	ELECTRO ENERGY INC	S	Y	49	285106100	ELECTRO ENERGY INC	182255	5099A	-5000	2050	4
20050321	EEEI	ELECTRO ENERGY INC	S	Y	50	285106100	ELECTRO ENERGY INC	192255	5099A	10000	12050	5
20050322	EEEI	ELECTRO ENERGY INC	S	Y	51	285106100	ELECTRO ENERGY INC	186655	5099A	-5600	6450	6
20050323	EEEI	ELECTRO ENERGY INC	S	Y	52	285106100	ELECTRO ENERGY INC	183955	5099A	-2700	3750	7
20050324	EEEI	ELECTRO ENERGY INC	S	Y	53	285106100	ELECTRO ENERGY INC	182755	5099A	-1200	2550	8
20050328	EEEI	ELECTRO ENERGY INC	S	Y	54	285106100	ELECTRO ENERGY INC	180755	5099A	-2000	550	9
20050329	EEEI	ELECTRO ENERGY INC	S	Y	55	285106100	ELECTRO ENERGY INC	180329	5099A	-426	124	10
20050330	EEEI	ELECTRO ENERGY INC	S	Y	56	285106100	ELECTRO ENERGY INC	183229	5099A	2900	3024	11
20050331	EEEI	ELECTRO ENERGY INC	S	Y	57	285106100	ELECTRO ENERGY INC	185229	5099A	2000	5024	12
20050401	EEEI	ELECTRO ENERGY INC	S	Y	58	285106100	ELECTRO ENERGY INC	185229	5099A	0	5024	13
20050404	EEEI	ELECTRO ENERGY INC	S	Y	59	285106100	ELECTRO ENERGY INC	185229	5099A	0	5024	14
20050405	EEEI	ELECTRO ENERGY INC	S	Y	60	285106100	ELECTRO ENERGY INC	185229	5099A	0	5024	15
20050107	GOAM	GO AMERICA INC NEW	S	Y	1	38020R304	GO AMERICA INC NEW	107000	5099A	107000	0	0
20050110	GOAM	GO AMERICA INC NEW	S	Y	2	38020R304	GO AMERICA INC NEW	109500	5099A	2500	0	0
20050111	GOAM	GO AMERICA INC NEW	S	Y	3	38020R304	GO AMERICA INC NEW	107000	5099A	-2500	0	0
20050112	GOAM	GO AMERICA INC NEW	S	Y	4	38020R304	GO AMERICA INC NEW	107000	5099A	0	0	0
20050113	GOAM	GO AMERICA INC NEW	S	Y	5	38020R304	GO AMERICA INC NEW	107000	5099A	0	0	0
20050114	GOAM	GO AMERICA INC NEW	S	Y	6	38020R304	GO AMERICA INC NEW	96000	5099A	-11000	0	0
20050118	GOAM	GO AMERICA INC NEW	S	Y	7	38020R304	GO AMERICA INC NEW	90000	5099A	-6000	0	0
20050119	GOAM	GO AMERICA INC NEW	S	Y	8	38020R304	GO AMERICA INC NEW	91000	5099A	1000	1000	1
20050120	GOAM	GO AMERICA INC NEW	S	Y	9	38020R304	GO AMERICA INC NEW	21000	5099A	-70000	0	0
20050121	GOAM	GO AMERICA INC NEW	S	Y	10	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0
20050124	GOAM	GO AMERICA INC NEW	S	Y	11	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0
20050125	GOAM	GO AMERICA INC NEW	S	Y	12	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0
20050126	GOAM	GO AMERICA INC NEW	S	Y	13	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0
20050127	GOAM	GO AMERICA INC NEW	S	Y	14	38020R304	GO AMERICA INC NEW	21000	5099A	0	0	0
20050128	GOAM	GO AMERICA INC NEW	S	Y	15	38020R304	GO AMERICA INC NEW	16000	5099A	-5000	0	0
20050131	GOAM	GO AMERICA INC NEW	S	Y	16	38020R304	GO AMERICA INC NEW	16000	5099A	0	0	0
20050201	GOAM	GO AMERICA INC NEW	S	Y	17	38020R304	GO AMERICA INC NEW	16000	5099A	0	0	0
20050202	GOAM	GO AMERICA INC NEW	S	Y	18	38020R304	GO AMERICA INC NEW	16000	5099A	0	0	0
20050203	GOAM	GO AMERICA INC NEW	S	Y	19	38020R304	GO AMERICA INC NEW	16000	5099A	0	0	0
20050204	GOAM	GO AMERICA INC NEW	S	Y	20	38020R304	GO AMERICA INC NEW	19000	5099A	3000	3000	1
20050207	GOAM	GO AMERICA INC NEW	S	Y	21	38020R304	GO AMERICA INC NEW	17500	5099A	-1500	1500	2
20050208	GOAM	GO AMERICA INC NEW	S	Y	22	38020R304	GO AMERICA INC NEW	17500	5099A	0	1500	3
20050209	GOAM	GO AMERICA INC NEW	S	Y	23	38020R304	GO AMERICA INC NEW	17500	5099A	0	1500	4
20050210	GOAM	GO AMERICA INC NEW	S	Y	24	38020R304	GO AMERICA INC NEW	17500	5099A	0	1500	5
20050211	GOAM	GO AMERICA INC NEW	S	Y	25	38020R304	GO AMERICA INC NEW	16500	5099A	-1000	500	6
20050214	GOAM	GO AMERICA INC NEW	S	Y	26	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	7

20050215	GOAM	GO AMERICA INC NEW	S	Y	27	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	8
20050216	GOAM	GO AMERICA INC NEW	S	Y	28	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	9
20050217	GOAM	GO AMERICA INC NEW	S	Y	29	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	10
20050218	GOAM	GO AMERICA INC NEW	S	Y	30	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	11
20050222	GOAM	GO AMERICA INC NEW	S	Y	31	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	12
20050223	GOAM	GO AMERICA INC NEW	S	Y	32	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	13
20050224	GOAM	GO AMERICA INC NEW	S	Y	33	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	14
20050225	GOAM	GO AMERICA INC NEW	S	Y	34	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	15
20050228	GOAM	GO AMERICA INC NEW	S	Y	35	38020R304	GO AMERICA INC NEW	16500	5099A	0	500	16
20050301	GOAM	GO AMERICA INC NEW	S	Y	36	38020R304	GO AMERICA INC NEW	15500	5099A	-1000	0	0
20050302	GOAM	GO AMERICA INC NEW	S	Y	37	38020R304	GO AMERICA INC NEW	15500	5099A	0	0	0
20050303	GOAM	GO AMERICA INC NEW	S	Y	38	38020R304	GO AMERICA INC NEW	15500	5099A	0	0	0
20050304	GOAM	GO AMERICA INC NEW	S	Y	39	38020R304	GO AMERICA INC NEW	15500	5099A	0	0	0
20050307	GOAM	GO AMERICA INC NEW	S	Y	40	38020R304	GO AMERICA INC NEW	15500	5099A	0	0	0
20050308	GOAM	GO AMERICA INC NEW	S	Y	41	38020R304	GO AMERICA INC NEW	9500	5099A	-6000	0	0
20050309	GOAM	GO AMERICA INC NEW	S	Y	42	38020R304	GO AMERICA INC NEW	9500	5099A	0	0	0
20050311	GOAM	GO AMERICA INC NEW	S	Y	44	38020R304	GO AMERICA INC NEW	15500	5099A	15500	15500	1
20050314	GOAM	GO AMERICA INC NEW	S	Y	45	38020R304	GO AMERICA INC NEW	12500	5099A	-3000	12500	2
20050315	GOAM	GO AMERICA INC NEW	S	Y	46	38020R304	GO AMERICA INC NEW	13000	5099A	500	13000	3
20050316	GOAM	GO AMERICA INC NEW	S	Y	47	38020R304	GO AMERICA INC NEW	16000	5099A	3000	16000	4
20050317	GOAM	GO AMERICA INC NEW	S	Y	48	38020R304	GO AMERICA INC NEW	13000	5099A	-3000	13000	5
20050318	GOAM	GO AMERICA INC NEW	S	Y	49	38020R304	GO AMERICA INC NEW	21000	5099A	8000	21000	6
20050321	GOAM	GO AMERICA INC NEW	S	Y	50	38020R304	GO AMERICA INC NEW	22300	5099A	1300	22300	7
20050322	GOAM	GO AMERICA INC NEW	S	Y	51	38020R304	GO AMERICA INC NEW	24300	5099A	2000	24300	8
20050323	GOAM	GO AMERICA INC NEW	S	Y	52	38020R304	GO AMERICA INC NEW	24300	5099A	0	24300	9
20050324	GOAM	GO AMERICA INC NEW	S	Y	53	38020R304	GO AMERICA INC NEW	24300	5099A	0	24300	10
20050328	GOAM	GO AMERICA INC NEW	S	Y	54	38020R304	GO AMERICA INC NEW	25300	5099A	1000	25300	11
20050329	GOAM	GO AMERICA INC NEW	S	Y	55	38020R304	GO AMERICA INC NEW	25300	5099A	0	25300	12
20050330	GOAM	GO AMERICA INC NEW	S	Y	56	38020R304	GO AMERICA INC NEW	28600	5099A	3300	28600	13
20050331	GOAM	GO AMERICA INC NEW	S	Y	57	38020R304	GO AMERICA INC NEW	26500	5099A	-2100	26500	14
20050401	GOAM	GO AMERICA INC NEW	S	Y	58	38020R304	GO AMERICA INC NEW	25500	5099A	-1000	25500	15
20050404	GOAM	GO AMERICA INC NEW	S	Y	59	38020R304	GO AMERICA INC NEW	25500	5099A	0	25500	16
20050405	GOAM	GO AMERICA INC NEW	S	Y	60	38020R304	GO AMERICA INC NEW	22000	5099A	-3500	22000	17
20050202	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	9	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25300	5099A	25300	25300	1
20050203	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	10	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25300	5099A	0	25300	2
20050204	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	11	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25300	5099A	0	25300	3
20050207	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	12	42952V101	HIENERGY TECHNOLOGIES, INC. (D	25300	5099A	0	25300	4
20050208	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	13	42952V101	HIENERGY TECHNOLOGIES, INC. (D	37490	5099A	12190	37490	5
20050209	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	14	42952V101	HIENERGY TECHNOLOGIES, INC. (D	37490	5099A	0	37490	6
20050210	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	15	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	2000	39490	7
20050211	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	16	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	8
20050214	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	17	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	9
20050215	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	18	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	10
20050216	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	19	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	11
20050217	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	20	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	12
20050218	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	21	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	13
20050222	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	22	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	14
20050223	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	23	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	15
20050224	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	24	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	16
20050225	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	25	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	17
20050228	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	26	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	18
20050301	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	27	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	19
20050302	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	28	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	20
20050303	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	29	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	21
20050304	HIET	HIENERGY TECHNOLOGIES, INC. (D	U	Y	30	42952V101	HIENERGY TECHNOLOGIES, INC. (D	39490	5099A	0	39490	22
20050107	HOFF	HORIZON OFFSHORE INC	Q	Y	1	44043J105	HORIZON OFFSHORE INC	60500	5099A	60500	0	0
20050110	HOFF	HORIZON OFFSHORE INC	Q	Y	2	44043J105	HORIZON OFFSHORE INC	11000	5099A	-49500	0	0
20050111	HOFF	HORIZON OFFSHORE INC	Q	Y	3	44043J105	HORIZON OFFSHORE INC	3000	5099A	-8000	0	0
20050112	HOFF	HORIZON OFFSHORE INC	Q	Y	4	44043J105	HORIZON OFFSHORE INC	3000	5099A	0	0	0
20050120	HOFF	HORIZON OFFSHORE INC	Q	Y	9	44043J105	HORIZON OFFSHORE INC	6500	5099A	6500	6500	1
20050121	HOFF	HORIZON OFFSHORE INC	Q	Y	10	44043J105	HORIZON OFFSHORE INC	9000	5099A	2500	9000	2
20050124	HOFF	HORIZON OFFSHORE INC	Q	Y	11	44043J105	HORIZON OFFSHORE INC	6500	5099A	-2500	6500	3
20050125	HOFF	HORIZON OFFSHORE INC	Q	Y	12	44043J105	HORIZON OFFSHORE INC	2000	5099A	-4500	2000	4
20050126	HOFF	HORIZON OFFSHORE INC	Q	Y	13	44043J105	HORIZON OFFSHORE INC	6808	5099A	4808	6808	5
20050127	HOFF	HORIZON OFFSHORE INC	Q	Y	14	44043J105	HORIZON OFFSHORE INC	6808	5099A	0	6808	6
20050128	HOFF	HORIZON OFFSHORE INC	Q	Y	15	44043J105	HORIZON OFFSHORE INC	6808	5099A	0	6808	7
20050131	HOFF	HORIZON OFFSHORE INC	Q	Y	16	44043J105	HORIZON OFFSHORE INC	3808	5099A	-3000	3808	8
20050201	HOFF	HORIZON OFFSHORE INC	Q	Y	17	44043J105	HORIZON OFFSHORE INC	2808	5099A	-1000	2808	9
20050202	HOFF	HORIZON OFFSHORE INC	Q	Y	18	44043J105	HORIZON OFFSHORE INC	2808	5099A	0	2808	10
20050203	HOFF	HORIZON OFFSHORE INC	Q	Y	19	44043J105	HORIZON OFFSHORE INC	2808	5099A	0	2808	11
20050204	HOFF	HORIZON OFFSHORE INC	Q	Y	20	44043J105	HORIZON OFFSHORE INC	6808	5099A	4000	6808	12
20050207	HOFF	HORIZON OFFSHORE INC	Q	Y	21	44043J105	HORIZON OFFSHORE INC	2808	5099A	-4000	2808	13
20050208	HOFF	HORIZON OFFSHORE INC	Q	Y	22	44043J105	HORIZON OFFSHORE INC	43500	5099A	40692	43500	14
20050209	HOFF	HORIZON OFFSHORE INC	Q	Y	23	44043J105	HORIZON OFFSHORE INC	83500	5099A	40000	83500	15
20050210	HOFF	HORIZON OFFSHORE INC	Q	Y	24	44043J105	HORIZON OFFSHORE INC	83500	5099A	0	83500	16
20050211	HOFF	HORIZON OFFSHORE INC	Q	Y	25	44043J105	HORIZON OFFSHORE INC	73500	5099A	-10000	73500	17
20050214	HOFF	HORIZON OFFSHORE INC	Q	Y	26	44043J105	HORIZON OFFSHORE INC	73500	5099A	0	73500	18
20050215	HOFF	HORIZON OFFSHORE INC	Q	Y	27	44043J105	HORIZON OFFSHORE INC	73500	5099A	0	73500	19
20050216	HOFF	HORIZON OFFSHORE INC	Q	Y	28	44043J105	HORIZON OFFSHORE INC	73500	5099A	0	73500	20
20050217	HOFF	HORIZON OFFSHORE INC	Q	Y	29	44043J105	HORIZON OFFSHORE INC	103500	5099A	30000	103500	21
20050218	HOFF	HORIZON OFFSHORE INC	Q	Y	30	44043J105	HORIZON OFFSHORE INC	103500	5099A	0	103500	22
20050222	HOFF	HORIZON OFFSHORE INC	Q	Y	31	44043J105	HORIZON OFFSHORE INC	203500	5099A	100000	203500	23
20050223	HOFF	HORIZON OFFSHORE INC	Q	Y	32	44043J105	HORIZON OFFSHORE INC	203500	5099A	0	203500	24
20050224	HOFF	HORIZON OFFSHORE INC	Q	Y	33	44043J105	HORIZON OFFSHORE INC	207500	5099A	4000	207500	25
20050225	HOFF	HORIZON OFFSHORE INC	Q	Y	34	44043J105	HORIZON OFFSHORE INC	207500	5099A	0	207500	26
20050228	HOFF	HORIZON OFFSHORE INC	Q	Y	35	44043J105	HORIZON OFFSHORE INC	207500	5099A	0	207500	27
20050301	HOFF	HORIZON OFFSHORE INC	Q	Y	36	44043J105	HORIZON OFFSHORE INC	207500	5099A	0	207500	28
20050302	HOFF	HORIZON OFFSHORE INC	Q	Y	37	44043J105	HORIZON OFFSHORE INC	197500	5099A	-10000	197500	29
20050303	HOFF	HORIZON OFFSHORE INC	Q	Y	38	44043J105	HORIZON OFFSHORE INC	150000	5099A	-47500	150000	30
20050304	HOFF	HORIZON OFFSHORE INC	Q	Y	39	44043J105	HORIZON OFFSHORE INC	108900	5099A	-41100	108900	31
20050307	HOFF	HORIZON OFFSHORE INC	Q	Y	40	44043J105	HORIZON OFFSHORE INC	108900	5099A	0	108900	32
20050308	HOFF	HORIZON OFFSHORE INC	Q	Y	41	44043J105	HORIZON OFFSHORE INC	108900	5099A	0	108900	33
20050309	HOFF	HORIZON OFFSHORE INC	Q	Y	42	44043J105	HORIZON OFFSHORE INC	108900	5099A	0	108900	34
20050310	HOFF	HORIZON OFFSHORE INC	Q	Y	43	44043J105	HORIZON OFFSHORE INC	118400	5099A	9500	118400	35
20050311	HOFF	HORIZON OFFSHORE INC	Q	Y	44	44043J105	HORIZON OFFSHORE INC	115400	5099A	-3000	115400	36
20050314	HOFF	HORIZON OFFSHORE INC	Q	Y	45	44043J105	HORIZON OFFSHORE INC	118400	5099A	3000	118400	37
20050315	HOFF	HORIZON OFFSHORE INC	Q	Y	46	44043J105	HORIZON OFFSHORE INC	118400	5099A	0	118400	38
20050316	HOFF	HORIZON OFFSHORE INC	Q	Y	47	44043J105	HORIZON OFFSHORE INC	118400	5099A	0	118400	39
20050317	HOFF	HORIZON OFFSHORE INC	Q	Y	48	44043J105	HORIZON OFFSHORE INC	108400	5099A	-10000	108400	40
20050318	HOFF	HORIZON OFFSHORE INC	Q	Y	49	44043J105	HORIZON OFFSHORE INC	74595	5099A	-33805	74595	41
20050321	HOFF	HORIZON OFFSHORE INC	Q	Y	50	44043J105	HORIZON OFFSHORE INC	45000	5099A	-29595	45000	42
20050322	HOFF	HORIZON OFFSHORE INC	Q	Y	51	44043J105	HORIZON OFFSHORE INC	45000	5099A	0	45000	43
20050323	HOFF	HORIZON OFFSHORE INC	Q	Y	52	44043J105	HORIZON OFFSHORE INC	15000	5099A	-30000	15000	44
20050324	HOFF	HORIZON OFFSHORE INC	Q	Y	53	44043J105	HORIZON OFFSHORE INC	15000	5099A	0	15000	45
20050328	HOFF	HORIZON OFFSHORE INC	Q	Y	54	44043J105	HORIZON OFFSHORE INC	25000	5099A	10000	25000	46
20050329	HOFF	HORIZON OFFSHORE INC	Q	Y	55	44043J105	HORIZON OFFSHORE INC	10000	5099A	-15000	10000	47
20050330	HOFF	HORIZON OFFSHORE INC	Q	Y	56	44043J105	HORIZON OFFSHORE INC	10000	5099A	0	10000	48
20050331	HOFF	HORIZON OFFSHORE INC	Q	Y	57	44043J105	HORIZON OFFSHORE INC	10000	5099A	0	10000	49
20050401	HOFF	HORIZON OFFSHORE INC	u	Y	58	44043J105	HORIZON OFFSHORE INC	10000	5099A	0	10000	50
20050405	HOFF	HORIZON OFFSHORE INC	u	Y	60	44043J105	HORIZON OFFSHORE INC	10000	5099A	10000	10000	1
20050121	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	1	519485106	LAW ENFORCEMENT ASSOC CORP	287040	5099A	287040	0	0
20050124	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	2	519485106	LAW ENFORCEMENT ASSOC CORP	308740	5099A	21700	0	0
20050125	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	3	519485106	LAW ENFORCEMENT ASSOC CORP	305240	5099A	-3500	0	0
20050126	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	4	519485106	LAW ENFORCEMENT ASSOC CORP	314440	5099A	9200	9200	1
20050127	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	5	519485106	LAW ENFORCEMENT ASSOC CORP	306240	5099A	-8200	1000	2
20050128	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	6	519485106	LAW ENFORCEMENT ASSOC CORP	233240	5099A	-73000	0	0
20050131	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	7	519485106	LAW ENFORCEMENT ASSOC CORP	243740	5099A	10500	10500	1
20050201	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	8	519485106	LAW ENFORCEMENT ASSOC CORP	258740	5099A	15000	25500	2
20050202	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	9	519485106	LAW ENFORCEMENT ASSOC CORP	258740	5099A	0	25500	3
20050203	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	10	519485106	LAW ENFORCEMENT ASSOC CORP	248740	5099A	-10000	15500	4
20050204	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	11	519485106	LAW ENFORCEMENT ASSOC CORP	248740	5099A	0	15500	5
20050207	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	12	519485106	LAW ENFORCEMENT ASSOC CORP	248740	5099A	0	15500	6
20050208	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	13	519485106	LAW ENFORCEMENT ASSOC CORP	251740	5099A	3000	18500	7
20050209	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	14	519485106	LAW ENFORCEMENT ASSOC CORP	251740	5099A	0	18500	8
20050210	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	15	519485106	LAW ENFORCEMENT ASSOC CORP	258740	5099A	7000	25500	9
20050211	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	16	519485106	LAW ENFORCEMENT ASSOC CORP	257740	5099A	-1000	24500	10
20050214	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	17	519485106	LAW ENFORCEMENT ASSOC CORP	257740	5099A	0	24500	11
20050215	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	18	519485106	LAW ENFORCEMENT ASSOC CORP	255740	5099A	-2000	22500	12
20050216	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	19	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	-1000	21500	13
20050217	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	20	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	0	21500	14
20050218	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	21	519485106	LAW ENFORCEMENT ASSOC CORP	256440	5099A	1700	23200	15
20050222	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	22	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	-1700	21500	16
20050223	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	23	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	0	21500	17
20050224	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	24	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	0	21500	18
20050225	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	25	519485106	LAW ENFORCEMENT ASSOC CORP	254740	5099A	0	21500	19
20050228	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	26	519485106	LAW ENFORCEMENT ASSOC CORP	230940	5099A	-23800	0	0
20050301	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	27	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	1700	1700	1
20050302	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	28	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	0	1700	2
20050303	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	29	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	0	1700	3
20050304	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	30	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	0	1700	4
20050307	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	31	519485106	LAW ENFORCEMENT ASSOC CORP	232640	5099A	0	1700	5

20050308	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	32	519485106	LAW ENFORCEMENT ASSOC CORP	232140	5099A	-500	1200	6
20050309	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	33	519485106	LAW ENFORCEMENT ASSOC CORP	232140	5099A	0	1200	7
20050310	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	34	519485106	LAW ENFORCEMENT ASSOC CORP	217140	5099A	-15000	0	0
20050311	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	35	519485106	LAW ENFORCEMENT ASSOC CORP	217140	5099A	0	0	0
20050314	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	36	519485106	LAW ENFORCEMENT ASSOC CORP	208340	5099A	-8800	0	0
20050315	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	37	519485106	LAW ENFORCEMENT ASSOC CORP	205640	5099A	-2700	0	0
20050316	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	38	519485106	LAW ENFORCEMENT ASSOC CORP	205640	5099A	0	0	0
20050317	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	39	519485106	LAW ENFORCEMENT ASSOC CORP	195640	5099A	-10000	0	0
20050318	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	40	519485106	LAW ENFORCEMENT ASSOC CORP	185640	5099A	-10000	0	0
20050321	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	41	519485106	LAW ENFORCEMENT ASSOC CORP	175640	5099A	-10000	0	0
20050322	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	42	519485106	LAW ENFORCEMENT ASSOC CORP	161140	5099A	-14500	0	0
20050323	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	43	519485106	LAW ENFORCEMENT ASSOC CORP	151140	5099A	-10000	0	0
20050324	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	44	519485106	LAW ENFORCEMENT ASSOC CORP	141140	5099A	-10000	0	0
20050328	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	45	519485106	LAW ENFORCEMENT ASSOC CORP	132640	5099A	-8500	0	0
20050329	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	46	519485106	LAW ENFORCEMENT ASSOC CORP	114940	5099A	-17700	0	0
20050330	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	47	519485106	LAW ENFORCEMENT ASSOC CORP	104940	5099A	-10000	0	0
20050331	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	48	519485106	LAW ENFORCEMENT ASSOC CORP	65940	5099A	-39000	0	0
20050401	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	49	519485106	LAW ENFORCEMENT ASSOC CORP	65940	5099A	0	0	0
20050404	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	50	519485106	LAW ENFORCEMENT ASSOC CORP	65940	5099A	0	0	0
20050405	LENF	LAW ENFORCEMENT ASSOC CORP	U	Y	51	519485106	LAW ENFORCEMENT ASSOC CORP	59400	5099A	-6540	0	0
20050107	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	1	573083102	MARTHA STEWART LIV OMNIMED INC	575	5099A	575	0	0
20050110	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	2	573083102	MARTHA STEWART LIV OMNIMED INC	150	5099A	-425	0	0
20050111	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	3	573083102	MARTHA STEWART LIV OMNIMED INC	150	5099A	0	0	0
20050112	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	4	573083102	MARTHA STEWART LIV OMNIMED INC	150	5099A	0	0	0
20050113	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	5	573083102	MARTHA STEWART LIV OMNIMED INC	50	5099A	-100	0	0
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	2500	5099A	2500	2500	1
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	2889	5099A	389	2889	2
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	1939	5099A	-950	1939	3
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	1389	5099A	-550	1389	4
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	1889	5099A	500	1889	5
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	1889	5099A	0	1889	6
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	1489	5099A	-400	1489	7
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	1304	5099A	-185	1304	8
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	1334	5099A	30	1334	9
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	1439	5099A	105	1439	10
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	1314	5099A	-125	1314	11
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	2314	5099A	1000	2314	12
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	2304	5099A	-10	2304	13
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	2294	5099A	-10	2294	14
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	2229	5099A	-65	2229	15
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	2229	5099A	0	2229	16
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	1229	5099A	-1000	1229	17
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	599	5099A	-630	599	18
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	2469	5099A	1870	2469	19
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	1552	5099A	1552	1552	1
20050405	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	60	573083102	MARTHA STEWART LIV OMNIMED INC	740	5099A	740	740	1
20050127	SONT	SONTRA MED CORP	S	Y	14	83568W109	SONTRA MED CORP	18991	5099A	18991	18991	1
20050128	SONT	SONTRA MED CORP	S	Y	15	83568W109	SONTRA MED CORP	30491	5099A	11500	30491	2
20050131	SONT	SONTRA MED CORP	S	Y	16	83568W109	SONTRA MED CORP	67269	5099A	36778	67269	3
20050201	SONT	SONTRA MED CORP	S	Y	17	83568W109	SONTRA MED CORP	120001	5099A	52732	120001	4
20050202	SONT	SONTRA MED CORP	S	Y	18	83568W109	SONTRA MED CORP	120001	5099A	0	120001	5
20050203	SONT	SONTRA MED CORP	S	Y	19	83568W109	SONTRA MED CORP	120001	5099A	0	120001	6
20050204	SONT	SONTRA MED CORP	S	Y	20	83568W109	SONTRA MED CORP	120001	5099A	0	120001	7
20050207	SONT	SONTRA MED CORP	S	Y	21	83568W109	SONTRA MED CORP	120001	5099A	0	120001	8
20050208	SONT	SONTRA MED CORP	S	Y	22	83568W109	SONTRA MED CORP	120001	5099A	0	120001	9
20050209	SONT	SONTRA MED CORP	S	Y	23	83568W109	SONTRA MED CORP	120001	5099A	0	120001	10
20050210	SONT	SONTRA MED CORP	S	Y	24	83568W109	SONTRA MED CORP	120001	5099A	0	120001	11
20050211	SONT	SONTRA MED CORP	S	Y	25	83568W109	SONTRA MED CORP	120001	5099A	0	120001	12
20050214	SONT	SONTRA MED CORP	S	Y	26	83568W109	SONTRA MED CORP	120001	5099A	0	120001	13
20050215	SONT	SONTRA MED CORP	S	Y	27	83568W109	SONTRA MED CORP	120001	5099A	0	120001	14
20050216	SONT	SONTRA MED CORP	S	Y	28	83568W109	SONTRA MED CORP	120001	5099A	0	120001	15
20050217	SONT	SONTRA MED CORP	S	Y	29	83568W109	SONTRA MED CORP	120001	5099A	0	120001	16
20050218	SONT	SONTRA MED CORP	S	Y	30	83568W109	SONTRA MED CORP	120001	5099A	0	120001	17
20050222	SONT	SONTRA MED CORP	S	Y	31	83568W109	SONTRA MED CORP	60001	5099A	-60000	60001	18
20050223	SONT	SONTRA MED CORP	S	Y	32	83568W109	SONTRA MED CORP	60001	5099A	0	60001	19
20050224	SONT	SONTRA MED CORP	S	Y	33	83568W109	SONTRA MED CORP	60001	5099A	0	60001	20
20050225	SONT	SONTRA MED CORP	S	Y	34	83568W109	SONTRA MED CORP	60001	5099A	0	60001	21
20050228	SONT	SONTRA MED CORP	S	Y	35	83568W109	SONTRA MED CORP	60001	5099A	0	60001	22
20050301	SONT	SONTRA MED CORP	S	Y	36	83568W109	SONTRA MED CORP	1	5099A	-60000	1	23
20050302	SONT	SONTRA MED CORP	S	Y	37	83568W109	SONTRA MED CORP	1	5099A	0	1	24
20050303	SONT	SONTRA MED CORP	S	Y	38	83568W109	SONTRA MED CORP	1	5099A	0	1	25
20050121	SPCK	SUPERCLICK INC	U	Y	1	86804U100	SUPERCLICK INC	93500	5099A	93500	0	0
20050124	SPCK	SUPERCLICK INC	U	Y	2	86804U100	SUPERCLICK INC	93500	5099A	0	0	0
20050125	SPCK	SUPERCLICK INC	U	Y	3	86804U100	SUPERCLICK INC	93500	5099A	0	0	0
20050126	SPCK	SUPERCLICK INC	U	Y	4	86804U100	SUPERCLICK INC	88000	5099A	-5500	0	0
20050127	SPCK	SUPERCLICK INC	U	Y	5	86804U100	SUPERCLICK INC	78000	5099A	-10000	0	0
20050128	SPCK	SUPERCLICK INC	U	Y	6	86804U100	SUPERCLICK INC	88500	5099A	10500	10500	1
20050131	SPCK	SUPERCLICK INC	U	Y	7	86804U100	SUPERCLICK INC	88500	5099A	0	10500	2
20050201	SPCK	SUPERCLICK INC	U	Y	8	86804U100	SUPERCLICK INC	88500	5099A	0	10500	3
20050202	SPCK	SUPERCLICK INC	U	Y	9	86804U100	SUPERCLICK INC	88500	5099A	0	10500	4
20050203	SPCK	SUPERCLICK INC	U	Y	10	86804U100	SUPERCLICK INC	88500	5099A	0	10500	5
20050204	SPCK	SUPERCLICK INC	U	Y	11	86804U100	SUPERCLICK INC	88500	5099A	0	10500	6
20050207	SPCK	SUPERCLICK INC	U	Y	12	86804U100	SUPERCLICK INC	88500	5099A	0	10500	7
20050208	SPCK	SUPERCLICK INC	U	Y	13	86804U100	SUPERCLICK INC	88500	5099A	0	10500	8
20050209	SPCK	SUPERCLICK INC	U	Y	14	86804U100	SUPERCLICK INC	88500	5099A	0	10500	9
20050210	SPCK	SUPERCLICK INC	U	Y	15	86804U100	SUPERCLICK INC	70500	5099A	-18000	0	0
20050211	SPCK	SUPERCLICK INC	U	Y	16	86804U100	SUPERCLICK INC	75500	5099A	5000	5000	1
20050214	SPCK	SUPERCLICK INC	U	Y	17	86804U100	SUPERCLICK INC	73500	5099A	-2000	3000	2
20050215	SPCK	SUPERCLICK INC	U	Y	18	86804U100	SUPERCLICK INC	73500	5099A	0	3000	3
20050216	SPCK	SUPERCLICK INC	U	Y	19	86804U100	SUPERCLICK INC	78500	5099A	5000	8000	4
20050217	SPCK	SUPERCLICK INC	U	Y	20	86804U100	SUPERCLICK INC	83500	5099A	5000	13000	5
20050218	SPCK	SUPERCLICK INC	U	Y	21	86804U100	SUPERCLICK INC	83500	5099A	0	13000	6
20050222	SPCK	SUPERCLICK INC	U	Y	22	86804U100	SUPERCLICK INC	83500	5099A	0	13000	7
20050223	SPCK	SUPERCLICK INC	U	Y	23	86804U100	SUPERCLICK INC	73500	5099A	-10000	3000	8
20050224	SPCK	SUPERCLICK INC	U	Y	24	86804U100	SUPERCLICK INC	73500	5099A	0	3000	9
20050225	SPCK	SUPERCLICK INC	U	Y	25	86804U100	SUPERCLICK INC	73500	5099A	0	3000	10
20050228	SPCK	SUPERCLICK INC	U	Y	26	86804U100	SUPERCLICK INC	73500	5099A	0	3000	11
20050301	SPCK	SUPERCLICK INC	U	Y	27	86804U100	SUPERCLICK INC	73500	5099A	0	3000	12
20050302	SPCK	SUPERCLICK INC	U	Y	28	86804U100	SUPERCLICK INC	73500	5099A	0	3000	13
20050303	SPCK	SUPERCLICK INC	U	Y	29	86804U100	SUPERCLICK INC	73500	5099A	0	3000	14
20050304	SPCK	SUPERCLICK INC	U	Y	30	86804U100	SUPERCLICK INC	75500	5099A	2000	5000	15
20050307	SPCK	SUPERCLICK INC	U	Y	31	86804U100	SUPERCLICK INC	3334	5099A	-72166	0	0
20050308	SPCK	SUPERCLICK INC	U	Y	32	86804U100	SUPERCLICK INC	3334	5099A	0	0	0
20050309	SPCK	SUPERCLICK INC	U	Y	33	86804U100	SUPERCLICK INC	3334	5099A	0	0	0
20050310	SPCK	SUPERCLICK INC	U	Y	34	86804U100	SUPERCLICK INC	3334	5099A	0	0	0
20050107	TAYD	TAYLOR DEVICES INC	S	Y	1	877163105	TAYLOR DEVICES INC	144650	5099A	144650	0	0
20050110	TAYD	TAYLOR DEVICES INC	S	Y	2	877163105	TAYLOR DEVICES INC	143150	5099A	-1500	0	0
20050111	TAYD	TAYLOR DEVICES INC	S	Y	3	877163105	TAYLOR DEVICES INC	140650	5099A	-2500	0	0
20050112	TAYD	TAYLOR DEVICES INC	S	Y	4	877163105	TAYLOR DEVICES INC	132650	5099A	-8000	0	0
20050113	TAYD	TAYLOR DEVICES INC	S	Y	5	877163105	TAYLOR DEVICES INC	40500	5099A	-92150	0	0
20050114	TAYD	TAYLOR DEVICES INC	S	Y	6	877163105	TAYLOR DEVICES INC	8085	5099A	-32415	0	0
20050118	TAYD	TAYLOR DEVICES INC	S	Y	7	877163105	TAYLOR DEVICES INC	7500	5099A	-585	0	0
20050119	TAYD	TAYLOR DEVICES INC	S	Y	8	877163105	TAYLOR DEVICES INC	7500	5099A	0	0	0
20050120	TAYD	TAYLOR DEVICES INC	S	Y	9	877163105	TAYLOR DEVICES INC	14500	5099A	7000	7000	1
20050121	TAYD	TAYLOR DEVICES INC	S	Y	10	877163105	TAYLOR DEVICES INC	14500	5099A	0	7000	2
20050124	TAYD	TAYLOR DEVICES INC	S	Y	11	877163105	TAYLOR DEVICES INC	12500	5099A	-2000	5000	3
20050125	TAYD	TAYLOR DEVICES INC	S	Y	12	877163105	TAYLOR DEVICES INC	12500	5099A	0	5000	4
20050126	TAYD	TAYLOR DEVICES INC	S	Y	13	877163105	TAYLOR DEVICES INC	12500	5099A	0	5000	5
20050127	TAYD	TAYLOR DEVICES INC	S	Y	14	877163105	TAYLOR DEVICES INC	12500	5099A	0	5000	6
20050128	TAYD	TAYLOR DEVICES INC	S	Y	15	877163105	TAYLOR DEVICES INC	12500	5099A	0	5000	7
20050131	TAYD	TAYLOR DEVICES INC	S	Y	16	877163105	TAYLOR DEVICES INC	14500	5099A	2000	7000	8
20050201	TAYD	TAYLOR DEVICES INC	S	Y	17	877163105	TAYLOR DEVICES INC	14500	5099A	0	7000	9
20050202	TAYD	TAYLOR DEVICES INC	S	Y	18	877163105	TAYLOR DEVICES INC	14500	5099A	0	7000	10
20050203	TAYD	TAYLOR DEVICES INC	S	Y	19	877163105	TAYLOR DEVICES INC	14500	5099A	0	7000	11
20050204	TAYD	TAYLOR DEVICES INC	S	Y	20	877163105	TAYLOR DEVICES INC	7000	5099A	-7500	0	0
20050207	TAYD	TAYLOR DEVICES INC	S	Y	21	877163105	TAYLOR DEVICES INC	7000	5099A	0	0	0
20050208	TAYD	TAYLOR DEVICES INC	S	Y	22	877163105	TAYLOR DEVICES INC	7000	5099A	0	0	0
20050209	TAYD	TAYLOR DEVICES INC	S	Y	23	877163105	TAYLOR DEVICES INC	7000	5099A	0	0	0
20050210	TAYD	TAYLOR DEVICES INC	S	Y	24	877163105	TAYLOR DEVICES INC	6000	5099A	-1000	0	0
20050211	TAYD	TAYLOR DEVICES INC	S	Y	25	877163105	TAYLOR DEVICES INC	4000	5099A	-2000	0	0
20050214	TAYD	TAYLOR DEVICES INC	S	Y	26	877163105	TAYLOR DEVICES INC	8000	5099A	4000	4000	1
20050215	TAYD	TAYLOR DEVICES INC	S	Y	27	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	2
20050216	TAYD	TAYLOR DEVICES INC	S	Y	28	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	3
20050217	TAYD	TAYLOR DEVICES INC	S	Y	29	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	4
20050218	TAYD	TAYLOR DEVICES INC	S	Y	30	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	5
20050222	TAYD	TAYLOR DEVICES INC	S	Y	31	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	6
20050223	TAYD	TAYLOR DEVICES INC	S	Y	32	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	7
20050224	TAYD	TAYLOR DEVICES INC	S	Y	33	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	8
20050225	TAYD	TAYLOR DEVICES INC	S	Y	34	877163105	TAYLOR DEVICES INC	8000	5099A	0	4000	9
20050228	TAYD	TAYLOR DEVICES INC	S	Y	35	877163105	TAYLOR DEVICES INC	11000	5099A	3000	7000	10
20050301	TAYD	TAYLOR DEVICES INC	S	Y	36	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	11

20050302	TAYD	TAYLOR DEVICES INC	S	Y	37	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	12
20050303	TAYD	TAYLOR DEVICES INC	S	Y	38	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	13
20050304	TAYD	TAYLOR DEVICES INC	S	Y	39	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	14
20050307	TAYD	TAYLOR DEVICES INC	S	Y	40	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	15
20050308	TAYD	TAYLOR DEVICES INC	S	Y	41	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	16
20050309	TAYD	TAYLOR DEVICES INC	S	Y	42	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	17
20050310	TAYD	TAYLOR DEVICES INC	S	Y	43	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	18
20050311	TAYD	TAYLOR DEVICES INC	S	Y	44	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	19
20050314	TAYD	TAYLOR DEVICES INC	S	Y	45	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	20
20050315	TAYD	TAYLOR DEVICES INC	S	Y	46	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	21
20050316	TAYD	TAYLOR DEVICES INC	S	Y	47	877163105	TAYLOR DEVICES INC	11000	5099A	0	7000	22
20050317	TAYD	TAYLOR DEVICES INC	S	Y	48	877163105	TAYLOR DEVICES INC	11500	5099A	500	7500	23
20050331	TAYD	TAYLOR DEVICES INC	S	Y	57	877163105	TAYLOR DEVICES INC	12500	5099A	12500	12500	1
20050121	TKER	TASKER CAPITAL CORPORATION	U	Y	1	87652D109	TASKER CAPITAL CORPORATION	89800	5099A	89800	0	0
20050124	TKER	TASKER CAPITAL CORPORATION	U	Y	2	87652D109	TASKER CAPITAL CORPORATION	86300	5099A	-3500	0	0
20050125	TKER	TASKER CAPITAL CORPORATION	U	Y	3	87652D109	TASKER CAPITAL CORPORATION	69300	5099A	-17000	0	0
20050126	TKER	TASKER CAPITAL CORPORATION	U	Y	4	87652D109	TASKER CAPITAL CORPORATION	66600	5099A	-2700	0	0
20050127	TKER	TASKER CAPITAL CORPORATION	U	Y	5	87652D109	TASKER CAPITAL CORPORATION	66600	5099A	0	0	0
20050128	TKER	TASKER CAPITAL CORPORATION	U	Y	6	87652D109	TASKER CAPITAL CORPORATION	66600	5099A	0	0	0
20050131	TKER	TASKER CAPITAL CORPORATION	U	Y	7	87652D109	TASKER CAPITAL CORPORATION	66600	5099A	0	0	0
20050201	TKER	TASKER CAPITAL CORPORATION	U	Y	8	87652D109	TASKER CAPITAL CORPORATION	55700	5099A	-10900	0	0
20050202	TKER	TASKER CAPITAL CORPORATION	U	Y	9	87652D109	TASKER CAPITAL CORPORATION	61200	5099A	5500	5500	1
20050203	TKER	TASKER CAPITAL CORPORATION	U	Y	10	87652D109	TASKER CAPITAL CORPORATION	72400	5099A	11200	16700	2
20050204	TKER	TASKER CAPITAL CORPORATION	U	Y	11	87652D109	TASKER CAPITAL CORPORATION	71900	5099A	-500	16200	3
20050207	TKER	TASKER CAPITAL CORPORATION	U	Y	12	87652D109	TASKER CAPITAL CORPORATION	77400	5099A	5500	21700	4
20050208	TKER	TASKER CAPITAL CORPORATION	U	Y	13	87652D109	TASKER CAPITAL CORPORATION	63807	5099A	-13593	8107	5
20050209	TKER	TASKER CAPITAL CORPORATION	U	Y	14	87652D109	TASKER CAPITAL CORPORATION	76507	5099A	12700	20807	6
20050210	TKER	TASKER CAPITAL CORPORATION	U	Y	15	87652D109	TASKER CAPITAL CORPORATION	82870	5099A	6363	27170	7
20050211	TKER	TASKER CAPITAL CORPORATION	U	Y	16	87652D109	TASKER CAPITAL CORPORATION	84339	5099A	1469	28639	8
20050214	TKER	TASKER CAPITAL CORPORATION	U	Y	17	87652D109	TASKER CAPITAL CORPORATION	97466	5099A	13127	41766	9
20050215	TKER	TASKER CAPITAL CORPORATION	U	Y	18	87652D109	TASKER CAPITAL CORPORATION	86166	5099A	-11300	30466	10
20050216	TKER	TASKER CAPITAL CORPORATION	U	Y	19	87652D109	TASKER CAPITAL CORPORATION	74766	5099A	-11400	19066	11
20050217	TKER	TASKER CAPITAL CORPORATION	U	Y	20	87652D109	TASKER CAPITAL CORPORATION	14266	5099A	-60500	0	0
20050218	TKER	TASKER CAPITAL CORPORATION	U	Y	21	87652D109	TASKER CAPITAL CORPORATION	19266	5099A	5000	5000	1
20050222	TKER	TASKER CAPITAL CORPORATION	U	Y	22	87652D109	TASKER CAPITAL CORPORATION	25766	5099A	6500	11500	2
20050223	TKER	TASKER CAPITAL CORPORATION	U	Y	23	87652D109	TASKER CAPITAL CORPORATION	29427	5099A	3661	15161	3
20050224	TKER	TASKER CAPITAL CORPORATION	U	Y	24	87652D109	TASKER CAPITAL CORPORATION	28980	5099A	-447	14714	4
20050225	TKER	TASKER CAPITAL CORPORATION	U	Y	25	87652D109	TASKER CAPITAL CORPORATION	35053	5099A	6073	20787	5
20050228	TKER	TASKER CAPITAL CORPORATION	U	Y	26	87652D109	TASKER CAPITAL CORPORATION	44098	5099A	9045	29832	6
20050301	TKER	TASKER CAPITAL CORPORATION	U	Y	27	87652D109	TASKER CAPITAL CORPORATION	27072	5099A	-17026	12806	7
20050302	TKER	TASKER CAPITAL CORPORATION	U	Y	28	87652D109	TASKER CAPITAL CORPORATION	54572	5099A	27500	40306	8
20050303	TKER	TASKER CAPITAL CORPORATION	U	Y	29	87652D109	TASKER CAPITAL CORPORATION	75172	5099A	20600	60906	9
20050304	TKER	TASKER CAPITAL CORPORATION	U	Y	30	87652D109	TASKER CAPITAL CORPORATION	62487	5099A	-12685	48221	10
20050307	TKER	TASKER CAPITAL CORPORATION	U	Y	31	87652D109	TASKER CAPITAL CORPORATION	87987	5099A	25500	73721	11
20050308	TKER	TASKER CAPITAL CORPORATION	U	Y	32	87652D109	TASKER CAPITAL CORPORATION	101387	5099A	13400	87121	12
20050309	TKER	TASKER CAPITAL CORPORATION	U	Y	33	87652D109	TASKER CAPITAL CORPORATION	104887	5099A	3500	90621	13
20050310	TKER	TASKER CAPITAL CORPORATION	U	Y	34	87652D109	TASKER CAPITAL CORPORATION	104887	5099A	0	90621	14
20050311	TKER	TASKER CAPITAL CORPORATION	U	Y	35	87652D109	TASKER CAPITAL CORPORATION	96592	5099A	-8295	82326	15
20050314	TKER	TASKER CAPITAL CORPORATION	U	Y	36	87652D109	TASKER CAPITAL CORPORATION	97099	5099A	507	82833	16
20050315	TKER	TASKER CAPITAL CORPORATION	U	Y	37	87652D109	TASKER CAPITAL CORPORATION	100891	5099A	3792	86625	17
20050316	TKER	TASKER CAPITAL CORPORATION	U	Y	38	87652D109	TASKER CAPITAL CORPORATION	101397	5099A	506	87131	18
20050317	TKER	TASKER CAPITAL CORPORATION	U	Y	39	87652D109	TASKER CAPITAL CORPORATION	57397	5099A	-44000	43131	19
20050318	TKER	TASKER CAPITAL CORPORATION	U	Y	40	87652D109	TASKER CAPITAL CORPORATION	45063	5099A	-12334	30797	20
20050321	TKER	TASKER CAPITAL CORPORATION	U	Y	41	87652D109	TASKER CAPITAL CORPORATION	93900	5099A	48837	79634	21
20050322	TKER	TASKER CAPITAL CORPORATION	U	Y	42	87652D109	TASKER CAPITAL CORPORATION	91100	5099A	-2800	76834	22
20050323	TKER	TASKER CAPITAL CORPORATION	U	Y	43	87652D109	TASKER CAPITAL CORPORATION	83000	5099A	-8100	68734	23
20050324	TKER	TASKER CAPITAL CORPORATION	U	Y	44	87652D109	TASKER CAPITAL CORPORATION	82210	5099A	-790	67944	24
20050328	TKER	TASKER CAPITAL CORPORATION	U	Y	45	87652D109	TASKER CAPITAL CORPORATION	87710	5099A	5500	73444	25
20050216	TLHO	TRESTLE HLDGS INC	U	Y	1	89530U105	TRESTLE HLDGS INC	23500	5099A	23500	0	0
20050217	TLHO	TRESTLE HLDGS INC	U	Y	2	89530U105	TRESTLE HLDGS INC	23500	5099A	0	0	0
20050223	TLHO	TRESTLE HLDGS INC	U	Y	5	89530U105	TRESTLE HLDGS INC	18500	5099A	18500	18500	1
20050224	TLHO	TRESTLE HLDGS INC	U	Y	6	89530U105	TRESTLE HLDGS INC	18500	5099A	0	18500	2
20050225	TLHO	TRESTLE HLDGS INC	U	Y	7	89530U105	TRESTLE HLDGS INC	21500	5099A	3000	21500	3
20050228	TLHO	TRESTLE HLDGS INC	U	Y	8	89530U105	TRESTLE HLDGS INC	21500	5099A	0	21500	4
20050301	TLHO	TRESTLE HLDGS INC	U	Y	9	89530U105	TRESTLE HLDGS INC	21500	5099A	0	21500	5
20050302	TLHO	TRESTLE HLDGS INC	U	Y	10	89530U105	TRESTLE HLDGS INC	22000	5099A	500	22000	6
20050303	TLHO	TRESTLE HLDGS INC	U	Y	11	89530U105	TRESTLE HLDGS INC	22000	5099A	0	22000	7
20050304	TLHO	TRESTLE HLDGS INC	U	Y	12	89530U105	TRESTLE HLDGS INC	22000	5099A	0	22000	8
20050307	TLHO	TRESTLE HLDGS INC	U	Y	13	89530U105	TRESTLE HLDGS INC	44700	5099A	22700	44700	9
20050308	TLHO	TRESTLE HLDGS INC	U	Y	14	89530U105	TRESTLE HLDGS INC	23700	5099A	-21000	23700	10
20050309	TLHO	TRESTLE HLDGS INC	U	Y	15	89530U105	TRESTLE HLDGS INC	23700	5099A	0	23700	11
20050310	TLHO	TRESTLE HLDGS INC	U	Y	16	89530U105	TRESTLE HLDGS INC	23700	5099A	0	23700	12
20050311	TLHO	TRESTLE HLDGS INC	U	Y	17	89530U105	TRESTLE HLDGS INC	23700	5099A	0	23700	13
20050314	TLHO	TRESTLE HLDGS INC	U	Y	18	89530U105	TRESTLE HLDGS INC	23700	5099A	0	23700	14
20050316	TLHO	TRESTLE HLDGS INC	U	Y	20	89530U105	TRESTLE HLDGS INC	27800	5099A	27800	27800	1
20050317	TLHO	TRESTLE HLDGS INC	U	Y	21	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	2
20050318	TLHO	TRESTLE HLDGS INC	U	Y	22	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	3
20050321	TLHO	TRESTLE HLDGS INC	U	Y	23	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	4
20050322	TLHO	TRESTLE HLDGS INC	U	Y	24	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	5
20050323	TLHO	TRESTLE HLDGS INC	U	Y	25	89530U105	TRESTLE HLDGS INC	27800	5099A	0	27800	6
20050126	TREN	TORRENT ENERGY CORP	U	Y	1	89141B108	TORRENT ENERGY CORP	100900	5099A	100900	0	0
20050127	TREN	TORRENT ENERGY CORP	U	Y	2	89141B108	TORRENT ENERGY CORP	125600	5099A	24700	0	0
20050128	TREN	TORRENT ENERGY CORP	U	Y	3	89141B108	TORRENT ENERGY CORP	160200	5099A	34600	0	0
20050131	TREN	TORRENT ENERGY CORP	U	Y	4	89141B108	TORRENT ENERGY CORP	122700	5099A	-37500	0	0
20050201	TREN	TORRENT ENERGY CORP	U	Y	5	89141B108	TORRENT ENERGY CORP	120200	5099A	-2500	0	0
20050202	TREN	TORRENT ENERGY CORP	U	Y	6	89141B108	TORRENT ENERGY CORP	153400	5099A	33200	33200	1
20050204	TREN	TORRENT ENERGY CORP	U	Y	8	89141B108	TORRENT ENERGY CORP	17000	5099A	17000	17000	1
20050207	TREN	TORRENT ENERGY CORP	U	Y	9	89141B108	TORRENT ENERGY CORP	35400	5099A	18400	35400	2
20050208	TREN	TORRENT ENERGY CORP	U	Y	10	89141B108	TORRENT ENERGY CORP	40400	5099A	5000	40400	3
20050209	TREN	TORRENT ENERGY CORP	U	Y	11	89141B108	TORRENT ENERGY CORP	71400	5099A	31000	71400	4
20050210	TREN	TORRENT ENERGY CORP	U	Y	12	89141B108	TORRENT ENERGY CORP	150400	5099A	79000	150400	5
20050211	TREN	TORRENT ENERGY CORP	U	Y	13	89141B108	TORRENT ENERGY CORP	162400	5099A	12000	162400	6
20050214	TREN	TORRENT ENERGY CORP	U	Y	14	89141B108	TORRENT ENERGY CORP	173400	5099A	11000	173400	7
20050215	TREN	TORRENT ENERGY CORP	U	Y	15	89141B108	TORRENT ENERGY CORP	197400	5099A	24000	197400	8
20050216	TREN	TORRENT ENERGY CORP	U	Y	16	89141B108	TORRENT ENERGY CORP	217400	5099A	20000	217400	9
20050217	TREN	TORRENT ENERGY CORP	U	Y	17	89141B108	TORRENT ENERGY CORP	286800	5099A	69400	286800	10
20050218	TREN	TORRENT ENERGY CORP	U	Y	18	89141B108	TORRENT ENERGY CORP	301800	5099A	15000	301800	11
20050222	TREN	TORRENT ENERGY CORP	U	Y	19	89141B108	TORRENT ENERGY CORP	367800	5099A	66000	367800	12
20050223	TREN	TORRENT ENERGY CORP	U	Y	20	89141B108	TORRENT ENERGY CORP	281300	5099A	-86500	281300	13
20050224	TREN	TORRENT ENERGY CORP	U	Y	21	89141B108	TORRENT ENERGY CORP	301300	5099A	20000	301300	14
20050225	TREN	TORRENT ENERGY CORP	U	Y	22	89141B108	TORRENT ENERGY CORP	326540	5099A	25240	326540	15
20050228	TREN	TORRENT ENERGY CORP	U	Y	23	89141B108	TORRENT ENERGY CORP	334840	5099A	8300	334840	16
20050301	TREN	TORRENT ENERGY CORP	U	Y	24	89141B108	TORRENT ENERGY CORP	340840	5099A	6000	340840	17
20050302	TREN	TORRENT ENERGY CORP	U	Y	25	89141B108	TORRENT ENERGY CORP	269840	5099A	-71000	269840	18
20050303	TREN	TORRENT ENERGY CORP	U	Y	26	89141B108	TORRENT ENERGY CORP	334840	5099A	65000	334840	19
20050307	TREN	TORRENT ENERGY CORP	U	Y	28	89141B108	TORRENT ENERGY CORP	54500	5099A	54500	54500	1
20050308	TREN	TORRENT ENERGY CORP	U	Y	29	89141B108	TORRENT ENERGY CORP	25000	5099A	-29500	25000	2
20050311	TREN	TORRENT ENERGY CORP	U	Y	32	89141B108	TORRENT ENERGY CORP	5000	5099A	5000	5000	1
20050314	TREN	TORRENT ENERGY CORP	U	Y	33	89141B108	TORRENT ENERGY CORP	6500	5099A	1500	6500	2
20050315	TREN	TORRENT ENERGY CORP	U	Y	34	89141B108	TORRENT ENERGY CORP	26111	5099A	19611	26111	3
20050316	TREN	TORRENT ENERGY CORP	U	Y	35	89141B108	TORRENT ENERGY CORP	61000	5099A	34889	61000	4
20050317	TREN	TORRENT ENERGY CORP	U	Y	36	89141B108	TORRENT ENERGY CORP	104630	5099A	43630	104630	5
20050318	TREN	TORRENT ENERGY CORP	U	Y	37	89141B108	TORRENT ENERGY CORP	98000	5099A	-6630	98000	6
20050322	TREN	TORRENT ENERGY CORP	U	Y	39	89141B108	TORRENT ENERGY CORP	20500	5099A	20500	20500	1
20050323	TREN	TORRENT ENERGY CORP	U	Y	40	89141B108	TORRENT ENERGY CORP	42500	5099A	22000	42500	2
20050324	TREN	TORRENT ENERGY CORP	U	Y	41	89141B108	TORRENT ENERGY CORP	42500	5099A	0	42500	3
20050121	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	1	913586103	UNIVERSAL GUARDIAN HLDGS INC	224800	5099A	224800	0	0
20050124	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	2	913586103	UNIVERSAL GUARDIAN HLDGS INC	219800	5099A	-5000	0	0
20050125	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	3	913586103	UNIVERSAL GUARDIAN HLDGS INC	200800	5099A	-19000	0	0
20050126	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	4	913586103	UNIVERSAL GUARDIAN HLDGS INC	209800	5099A	9000	9000	1
20050127	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	5	913586103	UNIVERSAL GUARDIAN HLDGS INC	204800	5099A	-5000	4000	2
20050128	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	6	913586103	UNIVERSAL GUARDIAN HLDGS INC	214800	5099A	10000	14000	3
20050131	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	7	913586103	UNIVERSAL GUARDIAN HLDGS INC	206800	5099A	-8000	6000	4
20050201	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	8	913586103	UNIVERSAL GUARDIAN HLDGS INC	211800	5099A	5000	11000	5
20050202	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	9	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	-100	10900	6
20050203	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	10	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	0	10900	7
20050204	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	11	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	0	10900	8
20050207	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	12	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	0	10900	9
20050208	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	13	913586103	UNIVERSAL GUARDIAN HLDGS INC	211700	5099A	0	10900	10
20050209	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	14	913586103	UNIVERSAL GUARDIAN HLDGS INC	203700	5099A	-8000	2900	11
20050210	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	15	913586103	UNIVERSAL GUARDIAN HLDGS INC	203700	5099A	0	2900	12
20050211	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	16	913586103	UNIVERSAL GUARDIAN HLDGS INC	203600	5099A	-100	2800	13
20050214	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	17	913586103	UNIVERSAL GUARDIAN HLDGS INC	203600	5099A	0	2800	14
20050215	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	18	913586103	UNIVERSAL GUARDIAN HLDGS INC	178600	5099A	-25000	0	0
20050216	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	19	913586103	UNIVERSAL GUARDIAN HLDGS INC	178600	5099A	0	0	0
20050217	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	20	913586103	UNIVERSAL GUARDIAN HLDGS INC	168100	5099A	-10500	0	0
20050218	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	21	913586103	UNIVERSAL GUARDIAN HLDGS INC	168100	5099A	0	0	0
20050222	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	22	913586103	UNIVERSAL GUARDIAN HLDGS INC	165300	5099A	-2800	0	0
20050223	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	23	913586103	UNIVERSAL GUARDIAN HLDGS INC	167900	5099A	2600	2600	1
20050224	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	24	913586103	UNIVERSAL GUARDIAN HLDGS INC	169300	5099A	1400	4000	2
20050225	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	25	913586103	UNIVERSAL GUARDIAN HLDGS INC	169300	5099A	0	4000	3

20050228	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	26	913586103	UNIVERSAL GUARDIAN HLDGS INC	166500	5099A	-2800	1200	4
20050301	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	27	913586103	UNIVERSAL GUARDIAN HLDGS INC	163700	5099A	-2800	0	0
20050302	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	28	913586103	UNIVERSAL GUARDIAN HLDGS INC	137400	5099A	-26300	0	0
20050331	UGHO	UNIVERSAL GUARDIAN HLDGS INC	U	Y	48	913586103	UNIVERSAL GUARDIAN HLDGS INC	1300	5099A	1300	1300	1
20050121	VOII	VOIP INC	U	Y	1	928628106	VOIP INC	4300	5099A	4300	0	0
20050124	VOII	VOIP INC	U	Y	2	928628106	VOIP INC	8050	5099A	3750	0	0
20050125	VOII	VOIP INC	U	Y	3	928628106	VOIP INC	13050	5099A	5000	0	0
20050126	VOII	VOIP INC	U	Y	4	928628106	VOIP INC	17650	5099A	4600	4600	1
20050127	VOII	VOIP INC	U	Y	5	928628106	VOIP INC	23850	5099A	6200	10800	2
20050128	VOII	VOIP INC	U	Y	6	928628106	VOIP INC	34450	5099A	10600	21400	3
20050131	VOII	VOIP INC	U	Y	7	928628106	VOIP INC	47950	5099A	13500	34900	4
20050201	VOII	VOIP INC	U	Y	8	928628106	VOIP INC	63950	5099A	16000	50900	5
20050202	VOII	VOIP INC	U	Y	9	928628106	VOIP INC	67850	5099A	3900	54800	6
20050203	VOII	VOIP INC	U	Y	10	928628106	VOIP INC	90850	5099A	23000	77800	7
20050204	VOII	VOIP INC	U	Y	11	928628106	VOIP INC	105350	5099A	14500	92300	8
20050207	VOII	VOIP INC	U	Y	12	928628106	VOIP INC	113350	5099A	8000	100300	9
20050208	VOII	VOIP INC	U	Y	13	928628106	VOIP INC	122150	5099A	8800	109100	10
20050209	VOII	VOIP INC	U	Y	14	928628106	VOIP INC	104150	5099A	-18000	91100	11
20050210	VOII	VOIP INC	U	Y	15	928628106	VOIP INC	116750	5099A	12600	103700	12
20050211	VOII	VOIP INC	U	Y	16	928628106	VOIP INC	128950	5099A	12200	115900	13
20050214	VOII	VOIP INC	U	Y	17	928628106	VOIP INC	131750	5099A	2800	118700	14
20050215	VOII	VOIP INC	U	Y	18	928628106	VOIP INC	145550	5099A	13800	132500	15
20050127	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	14	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	52575	5118A	52575	52575	1
20050128	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	15	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	197297	5118A	144722	197297	2
20050131	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	16	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	228349	5118A	31052	228349	3
20050201	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	17	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	-197297	31052	4
20050202	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	18	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	0	31052	5
20050203	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	19	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	0	31052	6
20050204	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	20	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	0	31052	7
20050207	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	21	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	31052	5118A	0	31052	8
20050208	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	22	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	43364	5118A	12312	43364	9
20050209	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	23	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	43364	5118A	0	43364	10
20050210	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	24	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	35736	79100	11
20050211	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	25	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	12
20050214	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	26	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	13
20050215	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	27	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	14
20050216	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	28	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	15
20050217	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	29	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	16
20050218	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	30	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	17
20050222	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	31	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	18
20050223	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	32	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	79100	5118A	0	79100	19
20050224	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	33	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161494	5118A	82394	161494	20
20050225	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	34	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161494	5118A	0	161494	21
20050228	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	35	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161494	5118A	0	161494	22
20050301	GLBC	GLOBAL CROSSING LTD NEW (BERMU	Q	Y	36	G3921A175	GLOBAL CROSSING LTD NEW (BERMU	161494	5118A	0	161494	23
20050126	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	13	573083102	MARTHA STEWART LIV OMNIMED INC	27500	5118A	27500	27500	1
20050127	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	14	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	-100	27400	2
20050128	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	15	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	3
20050131	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	16	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	4
20050201	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	17	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	5
20050202	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	18	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	6
20050203	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	19	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	7
20050204	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	20	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	8
20050207	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	21	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	9
20050208	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	22	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	10
20050209	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	23	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	11
20050210	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	24	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	12
20050211	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	25	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	13
20050214	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	26	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	14
20050215	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	27	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	15
20050216	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	28	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	16
20050217	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	29	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	17
20050218	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	30	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	18
20050222	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	31	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	19
20050223	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	32	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	20
20050224	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	33	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	21
20050225	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	34	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	22
20050228	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	35	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	23
20050301	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	36	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	24
20050302	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	37	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	25
20050303	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	38	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	26
20050304	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	39	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	27
20050307	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	40	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	28
20050308	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	41	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	29
20050309	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	42	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	30
20050310	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	43	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	31
20050311	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	44	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	32
20050314	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	45	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	33
20050315	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	46	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	34
20050316	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	47	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	35
20050317	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	48	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	36
20050318	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	49	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	37
20050321	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	50	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	38
20050322	MSO	Martha Stewart Living Omnimeda, Inc.	NYSE	Y	51	573083102	MARTHA STEWART LIV OMNIMED INC	27400	5118A	0	27400	39
20050121	RSTG	RASER TECHNOLOGIES INC	U	Y	1	754055101	RASER TECHNOLOGIES INC	2000	8072A	2000	0	0
20050124	RSTG	RASER TECHNOLOGIES INC	U	Y	2	754055101	RASER TECHNOLOGIES INC	7000	8072A	5000	0	0
20050125	RSTG	RASER TECHNOLOGIES INC	U	Y	3	754055101	RASER TECHNOLOGIES INC	22000	8072A	15000	0	0
20050126	RSTG	RASER TECHNOLOGIES INC	U	Y	4	754055101	RASER TECHNOLOGIES INC	32650	8072A	10650	10650	1
20050127	RSTG	RASER TECHNOLOGIES INC	U	Y	5	754055101	RASER TECHNOLOGIES INC	41977	8072A	9327	19977	2
20050128	RSTG	RASER TECHNOLOGIES INC	U	Y	6	754055101	RASER TECHNOLOGIES INC	19977	8072A	-22000	0	0
20050131	RSTG	RASER TECHNOLOGIES INC	U	Y	7	754055101	RASER TECHNOLOGIES INC	19963	8072A	-14	0	0
20050201	RSTG	RASER TECHNOLOGIES INC	U	Y	8	754055101	RASER TECHNOLOGIES INC	21000	8072A	1037	1037	1
20050202	RSTG	RASER TECHNOLOGIES INC	U	Y	9	754055101	RASER TECHNOLOGIES INC	1000	8072A	-20000	0	0
20050203	RSTG	RASER TECHNOLOGIES INC	U	Y	10	754055101	RASER TECHNOLOGIES INC	4000	8072A	3000	3000	1
20050204	RSTG	RASER TECHNOLOGIES INC	U	Y	11	754055101	RASER TECHNOLOGIES INC	4000	8072A	0	3000	2
20050207	RSTG	RASER TECHNOLOGIES INC	U	Y	12	754055101	RASER TECHNOLOGIES INC	3000	8072A	-1000	2000	3
20050208	RSTG	RASER TECHNOLOGIES INC	U	Y	13	754055101	RASER TECHNOLOGIES INC	2500	8072A	-500	1500	4
20050209	RSTG	RASER TECHNOLOGIES INC	U	Y	14	754055101	RASER TECHNOLOGIES INC	1100	8072A	-1400	100	5
20050210	RSTG	RASER TECHNOLOGIES INC	U	Y	15	754055101	RASER TECHNOLOGIES INC	8100	8072A	7000	7100	6
20050211	RSTG	RASER TECHNOLOGIES INC	U	Y	16	754055101	RASER TECHNOLOGIES INC	8100	8072A	0	7100	7
20050214	RSTG	RASER TECHNOLOGIES INC	U	Y	17	754055101	RASER TECHNOLOGIES INC	12033	8072A	3933	11033	8
20050215	RSTG	RASER TECHNOLOGIES INC	U	Y	18	754055101	RASER TECHNOLOGIES INC	14433	8072A	2400	13433	9
20050216	RSTG	RASER TECHNOLOGIES INC	U	Y	19	754055101	RASER TECHNOLOGIES INC	6333	8072A	-8100	5333	10
20050217	RSTG	RASER TECHNOLOGIES INC	U	Y	20	754055101	RASER TECHNOLOGIES INC	6333	8072A	0	5333	11
20050218	RSTG	RASER TECHNOLOGIES INC	U	Y	21	754055101	RASER TECHNOLOGIES INC	2333	8072A	-4000	1333	12
20050222	RSTG	RASER TECHNOLOGIES INC	U	Y	22	754055101	RASER TECHNOLOGIES INC	5001	8072A	2668	4001	13
20050223	RSTG	RASER TECHNOLOGIES INC	U	Y	23	754055101	RASER TECHNOLOGIES INC	5001	8072A	0	4001	14
20050224	RSTG	RASER TECHNOLOGIES INC	U	Y	24	754055101	RASER TECHNOLOGIES INC	9002	8072A	4001	8002	15
20050225	RSTG	RASER TECHNOLOGIES INC	U	Y	25	754055101	RASER TECHNOLOGIES INC	6002	8072A	-3000	5002	16
20050228	RSTG	RASER TECHNOLOGIES INC	U	Y	26	754055101	RASER TECHNOLOGIES INC	6077	8072A	75	5077	17
20050301	RSTG	RASER TECHNOLOGIES INC	U	Y	27	754055101	RASER TECHNOLOGIES INC	5977	8072A	-100	4977	18
20050302	RSTG	RASER TECHNOLOGIES INC	U	Y	28	754055101	RASER TECHNOLOGIES INC	3977	8072A	-2000	2977	19
20050303	RSTG	RASER TECHNOLOGIES INC	U	Y	29	754055101	RASER TECHNOLOGIES INC	4000	8072A	23	3000	20
20050304	RSTG	RASER TECHNOLOGIES INC	U	Y	30	754055101	RASER TECHNOLOGIES INC	2000	8072A	-2000	1000	21
20050307	RSTG	RASER TECHNOLOGIES INC	U	Y	31	754055101	RASER TECHNOLOGIES INC	2132	8072A	132	1132	22
20050308	RSTG	RASER TECHNOLOGIES INC	U	Y	32	754055101	RASER TECHNOLOGIES INC	2132	8072A	0	1132	23

Firm	Type	Count	Privileged and Confidential
ADP Clearing & Outsourcing Services, Inc.	Rollee	1	
ADP Clearing & Outsourcing Services, Inc. Total		1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Roller	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc.	Rollee	1	
Ameritrade, Inc. Total		39	
Baird (Robert W.) & Co., Incorporated	Rollee	1	
Baird (Robert W.) & Co., Incorporated Total		1	
Banc of America Securities, L.L.C.	Roller	1	
Banc of America Securities, L.L.C.	Roller	1	
Banc of America Securities, L.L.C.	Roller	1	
Banc of America Securities, L.L.C.	Roller	1	
Banc of America Securities, L.L.C.	Roller	1	
Banc of America Securities, L.L.C.	Roller	1	
Banc of America Securities, L.L.C.	Roller	1	
Banc of America Securities, L.L.C.	Roller	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C.	Rollee	1	
Banc of America Securities, L.L.C. Total		20	
Bear, Stearns Securities Corp.	Roller	1	
Bear, Stearns Securities Corp.	Roller	1	

Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Roller	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp.	Rollee	1
Bear, Stearns Securities Corp. Total		41
BNP Paribas Securities Corp.	Roller	1
BNP Paribas Securities Corp.	Roller	1
BNP Paribas Securities Corp. Total		2
BNY Brokerage Inc.	Roller	1
BNY Brokerage Inc.	Roller	1
BNY Brokerage Inc.	Roller	1
BNY Brokerage Inc.	Roller	1
BNY Brokerage Inc.	Roller	1
BNY Brokerage Inc.	Rollee	1
BNY Brokerage Inc.	Rollee	1
BNY Brokerage Inc.	Rollee	1
BNY Brokerage Inc.	Rollee	1
BNY Brokerage Inc. Total		9
B-Trade Services, L.L.C.	Roller	1
B-Trade Services, L.L.C.	Roller	1
B-Trade Services, L.L.C.	Roller	1
B-Trade Services, L.L.C. Total		3
Calyon Securities (USA) Inc.	Roller	1
Calyon Securities (USA) Inc.	Roller	1
Calyon Securities (USA) Inc.	Rollee	1
Calyon Securities (USA) Inc. Total		3
Canadian Depository for Securities Limited (The)	Roller	1
Canadian Depository for Securities Limited (The)	Roller	1
Canadian Depository for Securities Limited (The)	Roller	1
Canadian Depository for Securities Limited (The)	Roller	1
Canadian Depository for Securities Limited (The)	Roller	1
Canadian Depository for Securities Limited (The)	Roller	1
Canadian Depository for Securities Limited (The)	Roller	1

Canadian Depository for Securities Limited (The)	Roller	1
Canadian Depository for Securities Limited (The)	Roller	1
Canadian Depository for Securities Limited (The)	Roller	1
Canadian Depository for Securities Limited (The)	Rollee	1
Canadian Depository for Securities Limited (The)	Rollee	1
Canadian Depository for Securities Limited (The) Total		12
Cantor Fitzgerald & Co.	Roller	1
Cantor Fitzgerald & Co.	Roller	1
Cantor Fitzgerald & Co.	Roller	1
Cantor Fitzgerald & Co.	Roller	1
Cantor Fitzgerald & Co.	Rollee	1
Cantor Fitzgerald & Co.	Rollee	1
Cantor Fitzgerald & Co.	Rollee	1
Cantor Fitzgerald & Co.	Rollee	1
Cantor Fitzgerald & Co.	Rollee	1
Cantor Fitzgerald & Co. Total		9
CIBC World Markets Corp.	Roller	1
CIBC World Markets Corp.	Roller	1
CIBC World Markets Corp.	Rollee	1
CIBC World Markets Corp.	Rollee	1
CIBC World Markets Corp. Total		4
Citadel Trading Group, L.L.C.	Rollee	1
Citadel Trading Group, L.L.C.	Rollee	1
Citadel Trading Group, L.L.C. Total		2
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
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Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Roller	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
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Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc.	Rollee	1

Citigroup Global Markets, Inc.	Rollee	1
Citigroup Global Markets, Inc. Total		45
Citigroup Global Markets, Inc./Salomon Brothers	Roller	1
Citigroup Global Markets, Inc./Salomon Brothers	Rollee	1
Citigroup Global Markets, Inc./Salomon Brothers	Rollee	1
Citigroup Global Markets, Inc./Salomon Brothers Total		3
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Roller	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C.	Rollee	1
Credit Suisse First Boston L.L.C. Total		34
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Roller	1
Daiwa Securities America Inc.	Rollee	1
Daiwa Securities America Inc.	Rollee	1
Daiwa Securities America Inc.	Rollee	1
Daiwa Securities America Inc.	Rollee	1
Daiwa Securities America Inc. Total		16
Desjardins Securities Inc./CDS	Rollee	1
Desjardins Securities Inc./CDS Total		1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1

Deutsche Bank Securities Inc.	Roller	1
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Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Roller	1
Deutsche Bank Securities Inc.	Rollee	1
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Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc.	Rollee	1
Deutsche Bank Securities Inc. Total		53
Dresdner Kleinwort Wasserstein Securities, L.L.C.	Roller	1
Dresdner Kleinwort Wasserstein Securities, L.L.C.	Rollee	1
Dresdner Kleinwort Wasserstein Securities, L.L.C.	Rollee	1
Dresdner Kleinwort Wasserstein Securities, L.L.C. Total		3
E*Trade Cap Mkts/Special Account	Roller	1
E*Trade Cap Mkts/Special Account	Roller	1
E*Trade Cap Mkts/Special Account Total		2
E*Trade Capital Markets, L.L.C.	Roller	1
E*Trade Capital Markets, L.L.C. Total		1
E*Trade Clearing, L.L.C.	Roller	1
E*Trade Clearing, L.L.C.	Roller	1
E*Trade Clearing, L.L.C.	Roller	1
E*Trade Clearing, L.L.C.	Roller	1
E*Trade Clearing, L.L.C.	Roller	1
E*Trade Clearing, L.L.C.	Roller	1
E*Trade Clearing, L.L.C.	Roller	1
E*Trade Clearing, L.L.C.	Roller	1
E*Trade Clearing, L.L.C.	Rollee	1
E*Trade Clearing, L.L.C.	Rollee	1
E*Trade Clearing, L.L.C.	Rollee	1
E*Trade Clearing, L.L.C. Total		11
Edwards (A.G.) & Sons, Inc.	Rollee	1

Edwards (A.G.) & Sons, Inc. Total		1
EWT, L.L.C.	Roller	1
EWT, L.L.C.	Roller	1
EWT, L.L.C.	Roller	1
EWT, L.L.C.	Roller	1
EWT, L.L.C.	Roller	1
EWT, L.L.C.	Roller	1
EWT, L.L.C.	Rollee	1
EWT, L.L.C.	Rollee	1
EWT, L.L.C.	Rollee	1
EWT, L.L.C.	Rollee	1
EWT, L.L.C.	Rollee	1
EWT, L.L.C.	Rollee	1
EWT, L.L.C. Total		12
Ferris, Baker Watts, Incorporated	Roller	1
Ferris, Baker Watts, Incorporated Total		1
First Clearing L.L.C.	Roller	1
First Clearing L.L.C.	Roller	1
First Clearing L.L.C.	Rollee	1
First Clearing L.L.C. Total		3
Fiserv Securities Incorporated	Roller	1
Fiserv Securities Incorporated	Roller	1
Fiserv Securities Incorporated	Rollee	1
Fiserv Securities Incorporated	Rollee	1
Fiserv Securities Incorporated	Rollee	1
Fiserv Securities Incorporated Total		5
Genesis Securities, L.L.C.	Roller	1
Genesis Securities, L.L.C. Total		1
GMP Securities Ltd./CDS	Rollee	1
GMP Securities Ltd./CDS Total		1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1

Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Roller	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P.	Rollee	1
Goldman Sachs Execution & Clearing, L.P. Total		69
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Roller	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1

Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
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Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co.	Rollee	1
Goldman, Sachs & Co. Total		63
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
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GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
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GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Roller	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1

GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC	Rollee	1
GSECLP/FOC Total		57
H&R Block Financial Advisors, Inc.	Roller	1
H&R Block Financial Advisors, Inc.	Rollee	1
H&R Block Financial Advisors, Inc. Total		2
Harris Nesbitt Corp.	Rollee	1
Harris Nesbitt Corp. Total		1
Haywood Securities Inc.	Roller	1
Haywood Securities Inc. Total		1
Instinet Clearing Services Incorporated	Roller	1
Instinet Clearing Services Incorporated	Roller	1
Instinet Clearing Services Incorporated	Roller	1
Instinet Clearing Services Incorporated	Roller	1
Instinet Clearing Services Incorporated	Roller	1
Instinet Clearing Services Incorporated	Roller	1
Instinet Clearing Services Incorporated	Rollee	1
Instinet Clearing Services Incorporated	Rollee	1
Instinet Clearing Services Incorporated	Rollee	1
Instinet Clearing Services Incorporated	Rollee	1
Instinet Clearing Services Incorporated	Rollee	1
Instinet Clearing Services Incorporated Total		11
Interactive Brokers, L.L.C./Retail Clearance	Roller	1
Interactive Brokers, L.L.C./Retail Clearance Total		1
InTrade, L.L.C.	Roller	1
InTrade, L.L.C.	Roller	1
InTrade, L.L.C. Total		2
Janney Montgomery Scott L.L.C.	Roller	1
Janney Montgomery Scott L.L.C.	Roller	1
Janney Montgomery Scott L.L.C. Total		2
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Roller	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc.	Rollee	1

Jefferies & Co., Inc.	Rollee	1
Jefferies & Co., Inc. Total		24
KV Execution Services, L.L.C.	Roller	1
KV Execution Services, L.L.C.	Rollee	1
KV Execution Services, L.L.C. Total		2
LaBranche & Co. L.L.C.	Roller	1
LaBranche & Co. L.L.C. Total		1
LaBranche Financial Services, Inc.	Rollee	1
LaBranche Financial Services, Inc.	Rollee	1
LaBranche Financial Services, Inc.	Rollee	1
LaBranche Financial Services, Inc. Total		3
Lazard Freres & Co., L.L.C.	Roller	1
Lazard Freres & Co., L.L.C. Total		1
Legent Clearing L.L.C.	Rollee	1
Legent Clearing L.L.C. Total		1
Legg Mason Wood Walker Incorporated	Roller	1
Legg Mason Wood Walker Incorporated Total		1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Roller	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc.	Rollee	1
Lehman Brothers Inc. Total		34
LEK Securities Corporation	Roller	1
LEK Securities Corporation	Rollee	1
LEK Securities Corporation	Rollee	1
LEK Securities Corporation Total		3
Merrill Lynch Professional Clearing Corp.	Roller	1
Merrill Lynch Professional Clearing Corp.	Roller	1
Merrill Lynch Professional Clearing Corp.	Rollee	1
Merrill Lynch Professional Clearing Corp.	Rollee	1
Merrill Lynch Professional Clearing Corp.	Rollee	1
Merrill Lynch Professional Clearing Corp.	Rollee	1
Merrill Lynch Professional Clearing Corp.	Rollee	1
Merrill Lynch Professional Clearing Corp.	Rollee	1
Merrill Lynch Professional Clearing Corp. Total		8
Merrill Lynch Professional Clearing Corp. #5	Rollee	1
Merrill Lynch Professional Clearing Corp. #5	Rollee	1
Merrill Lynch Professional Clearing Corp. #5	Rollee	1

Merrill Lynch Professional Clearing Corp. #5 Total		3
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Roller	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1

Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc.	Rollee	1
Merrill Lynch, Pierce, Fenner & Smith Inc. Total		88
Morgan (J.P.) Securities Inc.	Roller	1
Morgan (J.P.) Securities Inc.	Roller	1
Morgan (J.P.) Securities Inc.	Roller	1
Morgan (J.P.) Securities Inc.	Roller	1
Morgan (J.P.) Securities Inc.	Rollee	1
Morgan (J.P.) Securities Inc.	Rollee	1
Morgan (J.P.) Securities Inc.	Rollee	1
Morgan (J.P.) Securities Inc.	Rollee	1
Morgan (J.P.) Securities Inc.	Rollee	1
Morgan (J.P.) Securities Inc.	Rollee	1
Morgan (J.P.) Securities Inc.	Rollee	1
Morgan (J.P.) Securities Inc. Total		11
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
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Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Roller	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1

Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
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Morgan Stanley & Co. Incorporated	Rollee	1
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Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
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Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated	Rollee	1
Morgan Stanley & Co. Incorporated Total		70
Morgan Stanley DW Inc.	Roller	1
Morgan Stanley DW Inc. Total		1
Natexis Bleichroeder, Inc.	Roller	1
Natexis Bleichroeder, Inc. Total		1
National Financial Services Corporation	Roller	1
National Financial Services Corporation	Roller	1
National Financial Services Corporation	Roller	1
National Financial Services Corporation	Roller	1
National Financial Services Corporation	Roller	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation	Rollee	1
National Financial Services Corporation Total		15
National Investor Services Corp.	Roller	1
National Investor Services Corp.	Roller	1
National Investor Services Corp.	Roller	1
National Investor Services Corp.	Rollee	1
National Investor Services Corp.	Rollee	1
National Investor Services Corp.	Rollee	1
National Investor Services Corp.	Rollee	1
National Investor Services Corp.	Rollee	1
National Investor Services Corp.	Rollee	1
National Investor Services Corp. Total		9
NBCN Clearing, Inc./CDS	Rollee	1

NBCN Clearing, Inc./CDS Total		1
Neuberger Berman, L.L.C.	Roller	1
Neuberger Berman, L.L.C.	Roller	1
Neuberger Berman, L.L.C.	Rollee	1
Neuberger Berman, L.L.C.	Rollee	1
Neuberger Berman, L.L.C.	Rollee	1
Neuberger Berman, L.L.C.	Rollee	1
Neuberger Berman, L.L.C.	Rollee	1
Neuberger Berman, L.L.C. Total		7
Nomura Securities International, Inc.	Roller	1
Nomura Securities International, Inc.	Roller	1
Nomura Securities International, Inc.	Roller	1
Nomura Securities International, Inc.	Rollee	1
Nomura Securities International, Inc.	Rollee	1
Nomura Securities International, Inc. Total		5
North American Clearing Inc./Correspondent Clearing	Rollee	1
North American Clearing Inc./Correspondent Clearing Total		1
O'Connor & Company L.L.C.	Roller	1
O'Connor & Company L.L.C. Total		1
Oppenheimber & Co., Inc.	Roller	1
Oppenheimber & Co., Inc.	Roller	1
Oppenheimber & Co., Inc.	Roller	1
Oppenheimber & Co., Inc.	Roller	1
Oppenheimber & Co., Inc.	Roller	1
Oppenheimber & Co., Inc.	Rollee	1
Oppenheimber & Co., Inc. Total		6
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Roller	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P.	Rollee	1
Pax Clearing Co., L.P. Total		32
Penson Financial Services, Inc.	Rollee	1
Penson Financial Services, Inc.	Rollee	1
Penson Financial Services, Inc. Total		2
Penson Financial Services, Inc./CDS	Roller	1
Penson Financial Services, Inc./CDS	Roller	1
Penson Financial Services, Inc./CDS	Rollee	1
Penson Financial Services, Inc./CDS Total		3
Pershing, L.L.C.	Roller	1
Pershing, L.L.C.	Roller	1

Pershing, L.L.C.	Roller	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C.	Rollee	1
Pershing, L.L.C. Total		13
Piper Jaffray & Co.	Roller	1
Piper Jaffray & Co.	Rollee	1
Piper Jaffray & Co. Total		2
Raymond James & Associates, Inc.	Roller	1
Raymond James & Associates, Inc.	Roller	1
Raymond James & Associates, Inc.	Roller	1
Raymond James & Associates, Inc. Total		3
RBC Capital Markets Corporation	Roller	1
RBC Capital Markets Corporation	Roller	1
RBC Capital Markets Corporation	Roller	1
RBC Capital Markets Corporation	Roller	1
RBC Capital Markets Corporation	Rollee	1
RBC Capital Markets Corporation	Rollee	1
RBC Capital Markets Corporation	Rollee	1
RBC Capital Markets Corporation	Rollee	1
RBC Capital Markets Corporation Total		8
RBC Dain Rauscher Inc.	Roller	1
RBC Dain Rauscher Inc.	Roller	1
RBC Dain Rauscher Inc.	Roller	1
RBC Dain Rauscher Inc.	Rollee	1
RBC Dain Rauscher Inc.	Rollee	1
RBC Dain Rauscher Inc.	Rollee	1
RBC Dain Rauscher Inc.	Rollee	1
RBC Dain Rauscher Inc. Total		7
Schonfeld Securities, L.L.C.	Roller	1
Schonfeld Securities, L.L.C.	Roller	1
Schonfeld Securities, L.L.C.	Roller	1
Schonfeld Securities, L.L.C.	Roller	1
Schonfeld Securities, L.L.C. Total		4
Schwab (Charles) & Co., Inc.	Roller	1
Schwab (Charles) & Co., Inc.	Roller	1
Schwab (Charles) & Co., Inc.	Roller	1
Schwab (Charles) & Co., Inc.	Roller	1
Schwab (Charles) & Co., Inc.	Rollee	1
Schwab (Charles) & Co., Inc.	Rollee	1
Schwab (Charles) & Co., Inc. Total		6
Scotia Capital Inc./CDS	Roller	1
Scotia Capital Inc./CDS Total		1
SG Americas Securities, L.L.C.	Roller	1
SG Americas Securities, L.L.C.	Roller	1
SG Americas Securities, L.L.C.	Roller	1
SG Americas Securities, L.L.C.	Roller	1
SG Americas Securities, L.L.C.	Rollee	1
SG Americas Securities, L.L.C. Total		5
Southwest Securities, Inc.	Roller	1
Southwest Securities, Inc.	Roller	1
Southwest Securities, Inc.	Roller	1
Southwest Securities, Inc.	Roller	1
Southwest Securities, Inc.	Rollee	1
Southwest Securities, Inc.	Rollee	1
Southwest Securities, Inc. Total		6
Sterne, Agee & Leach, Inc.	Roller	1
Sterne, Agee & Leach, Inc. Total		1
TD Waterhouse Canada Inc./CDS	Rollee	1
TD Waterhouse Canada Inc./CDS	Rollee	1
TD Waterhouse Canada Inc./CDS	Rollee	1

TD Waterhouse Canada Inc./CDS	Rollee	1
TD Waterhouse Canada Inc./CDS Total		4
Terra Nova Trading L.L.C.	Roller	1
Terra Nova Trading L.L.C. Total		1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Roller	1
Timber Hill L.L.C.	Rollee	1
Timber Hill L.L.C.	Rollee	1
Timber Hill L.L.C.	Rollee	1
Timber Hill L.L.C.	Rollee	1
Timber Hill L.L.C.	Rollee	1
Timber Hill L.L.C.	Rollee	1
Timber Hill L.L.C.	Rollee	1
Timber Hill L.L.C.	Rollee	1
Timber Hill L.L.C.	Rollee	1
Timber Hill L.L.C. Total		24
UBS Financial Services Inc.	Roller	1
UBS Financial Services Inc.	Roller	1
UBS Financial Services Inc.	Roller	1
UBS Financial Services Inc.	Rollee	1
UBS Financial Services Inc.	Rollee	1
UBS Financial Services Inc.	Rollee	1
UBS Financial Services Inc. Total		6
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Roller	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1

UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C.	Rollee	1
UBS Securities L.L.C. Total		34
Wachovia Capital Markets, L.L.C.	Roller	1
Wachovia Capital Markets, L.L.C.	Rollee	1
Wachovia Capital Markets, L.L.C.	Rollee	1
Wachovia Capital Markets, L.L.C.	Rollee	1
Wachovia Capital Markets, L.L.C.	Rollee	1
Wachovia Capital Markets, L.L.C.	Rollee	1
Wachovia Capital Markets, L.L.C.	Rollee	1
Wachovia Capital Markets, L.L.C.	Rollee	1
Wachovia Capital Markets, L.L.C.	Rollee	1
Wachovia Capital Markets, L.L.C.	Rollee	1
Wachovia Capital Markets, L.L.C. Total		10
Wedbush Morgan Securities, Inc.	Roller	1
Wedbush Morgan Securities, Inc.	Rollee	1
Wedbush Morgan Securities, Inc. Total		2
Wells Fargo Investments, L.L.C.	Rollee	1
Wells Fargo Investments, L.L.C. Total		1
#N/A	Roller	
#N/A	Roller	
#N/A	Roller	
#N/A	Roller	
#N/A	Roller	
#N/A	Roller	
#N/A	Roller	
#N/A	Roller	
#N/A	Roller	
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#N/A	Rollee	
#N/A	Rollee	
#N/A	Rollee	
#N/A	Rollee	
#N/A	Rollee	
#N/A	Rollee	
#N/A	Rollee	
#N/A	Rollee	
#N/A Total		0
Grand Total		1020

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Date	cusip	Clearid1	fails1	pcttso	Days above threshold	newfails1	clearid2	fails2	newfails2	CNS_Name	Ticker	clearid1 - roller	clearid2 - rollee
20050127	001765106	0501A	18543	0.01153	7	-68393	0019A	117600	102100	AMR CORP	AMR	Goldman Sachs Execution & Clearing, L.	Jefferies & Co., Inc.
20050128	001765106	0385A	126085	0.0784	8	-67300	0696A	60000	60000	AMR CORP	AMR	E*Trade Clearing, L.L.C.	Cantor Fitzgerald & Co.
20050131	001765106	0019A	31900	0.01983	9	-84400	0355A	146354	117773	AMR CORP	AMR	Jefferies & Co., Inc.	Credit Suisse First Boston L.L.C.
20050131	001765106	0671A	10823	0.00673	9	-144535	0355A	146354	117773	AMR CORP	AMR	Pax Clearing Co., L.P.	Credit Suisse First Boston L.L.C.
20050323	001765106	0050A	903248	0.56162	6	-81666	0437A	89434	89434	AMR CORP	AMR	Morgan Stanley & Co. Incorporated	#N/A
20050323	001765106	0573A	1311340	0.81536	6	-92425	0437A	89434	89434	AMR CORP	AMR	Deutsche Bank Securities Inc.	#N/A
20050329	001765106	0188A	37152	0.0231	9	-107266	0573A	1812003	98325	AMR CORP	AMR	Ameritrade, Inc.	Deutsche Bank Securities Inc.
20050329	001765106	0355A	193385	0.12024	9	-83480	0573A	1812003	98325	AMR CORP	AMR	Credit Suisse First Boston L.L.C.	Deutsche Bank Securities Inc.
20050330	001765106	0050A	361820	0.22497	10	-148709	0573A	1912636	100633	AMR CORP	AMR	Morgan Stanley & Co. Incorporated	Deutsche Bank Securities Inc.
20050330	001765106	0064A	62800	0.03905	10	-111800	0573A	1912636	100633	AMR CORP	AMR	Schonfeld Securities, L.L.C.	Deutsche Bank Securities Inc.
20050330	001765106	0161A	211415	0.13145	10	-91297	0573A	1912636	100633	AMR CORP	AMR	Merrill Lynch, Pierce, Fenner & Smith Inc.	Deutsche Bank Securities Inc.
20050406	001765106	0161A	144140	0.08962	15	-67275	0286A	115849	86300	AMR CORP	AMR	Merrill Lynch, Pierce, Fenner & Smith Inc.	SG Americas Securities, L.L.C.
20050411	001765106	0286A	74449	0.04629	18	-69500	0501A	76435	55404	AMR CORP	AMR	SG Americas Securities, L.L.C.	Goldman Sachs Execution & Clearing, L.P.
20050412	001765106	0534A	14237	0.00885	20	-62198	0773A	50000	50000	AMR CORP	AMR	Interactive Brokers, L.L.C./Retail Clearan	Banc of America Securities, L.L.C.
20050111	00252W104	0671A	19901	0.06962	170	-54825	0443A	73438	55493	AAIPHARMA INC	AAII	Pax Clearing Co., L.P.	Pershing, L.L.C.
20050121	00252W104	0355A	21247	0.07433	177	-53107	0642A	90139	61300	AAIPHARMA INC	AAIIE	Credit Suisse First Boston L.L.C.	UBS Securities L.L.C.
20050204	00253U107	5099A	284594	0.30859	10	-74324	0019A	100600	100600	AASTROM BIOSCIENCES INC	ASTM	Canadian Depository for Securities Limite	Jefferies & Co., Inc.
20050317	003709102	0364A	21856	1.08574	14	-52600	0234A	232830	65704	ABLE ENERGY INC	ABLE	Terra Nova Trading L.L.C.	Penson Financial Services, Inc.
20050406	00764X103	0005A	17000	0.03159	9	-90694	0418A	512229	123500	ADVENTRX PHARMACEUTICALS INC	ANX	Goldman, Sachs & Co.	Citigroup Global Markets, Inc.
20050406	00764X103	0005A	17000	0.03159	9	-90694	0418A	512229	123500	ADVENTRX PHARMACEUTICALS INC	AVRX	Goldman, Sachs & Co.	Citigroup Global Markets, Inc.
20050131	01903O108	0690A	628783	0.47297	179	-245800	0005A	374310	176130	ALLIED CAPITAL CORP	ALD	GSECLP/FOC	Goldman, Sachs & Co.
20050208	01903O108	0067A	84879	0.06385	185	-50921	0074A	83279	73125	ALLIED CAPITAL CORP	ALD	Instinet Clearing Services Incorporated	Lehman Brothers Inc.
20050308	01903O108	0005A	128183	0.09642	204	-113534	0690A	1515765	110303	ALLIED CAPITAL CORP	ALD	Goldman, Sachs & Co.	GSECLP/FOC
20050311	01903O108	0074A	23288	0.01752	207	-66718	0005A	229021	58480	ALLIED CAPITAL CORP	ALD	Lehman Brothers Inc.	Goldman, Sachs & Co.
20050315	01903O108	0005A	161721	0.12165	209	-107900	0690A	1638178	119000	ALLIED CAPITAL CORP	ALD	Goldman, Sachs & Co.	GSECLP/FOC
20050330	01903O108	0690A	1540314	1.15863	219	-516962	0005A	1280497	507100	ALLIED CAPITAL CORP	ALD	GSECLP/FOC	Goldman, Sachs & Co.
20050308	021373105	0750A	26838	0.05383	15	-62362	5099A	118525	90150	ALTAIR NANOTECHNOLOGOES INC	ALTI	Sterne, Agee & Leach, Inc.	Canadian Depository for Securities Limited (The)
20050210	02143N103	0050A	14700	0.70369	28	-54675	0443A	58805	58805	ALTANA AKTIENGESELLSCHAFT SPON	AAA	Morgan Stanley & Co. Incorporated	Pershing, L.L.C.
20050210	02143N103	0050A	14700	0.70369	28	-54675	0443A	58805	58805	ALTANA AKTIENGESELLSCHAFT SPON	AAA	Morgan Stanley & Co. Incorporated	Pershing, L.L.C.
20050311	023657208	0100A	12700	0.03616	8	-77500	0161A	83583	65957	AMERICA WEST HLDGS (HOLDG)CL-B	AWA	BNY Brokerage Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050322	023657208	0005A	52723	0.15012	15	-59361	2767A	52312	52312	AMERICA WEST HLDGS (HOLDG)CL-B	AWA	Goldman, Sachs & Co.	#N/A
20050208	027070101	0418A	37800	0.20867	7	-109035	0418A	145287	107487	AMERICAN ITALIAN PASTA CL-A	PLB	Citigroup Global Markets, Inc.	Citigroup Global Markets, Inc.
20050126	035710409	0690A	64949	0.05356	50	-477100	0647A	482700	482700	ANNALY MORTGAGE MANAGEMENT	NLY	GSECLP/FOC	Daiwa Securities America Inc.
20050127	035710409	0005A	180929	0.14921	51	-112100	0352A	90992	75436	ANNALY MORTGAGE MANAGEMENT	NLY	Goldman, Sachs & Co.	Bear, Stearns Securities Corp.
20050202	035710409	0005A	49916	0.04117	55	-131013	0696A	117900	104300	ANNALY MORTGAGE MANAGEMENT	NLY	Goldman, Sachs & Co.	Cantor Fitzgerald & Co.
20050311	035710409	2767A	11444	0.00944	81	-136623	2767A	141108	129664	ANNALY MORTGAGE MANAGEMENT	NLY	#N/A	#N/A
20050401	035710409	0019A	64907	0.05353	95	-53224	0005A	152531	73505	ANNALY MORTGAGE MANAGEMENT	NLY	Jefferies & Co., Inc.	Goldman, Sachs & Co.
20050401	035710409	0352A	50053	0.04128	95	-67878	0642A	70381	56776	ANNALY MORTGAGE MANAGEMENT	NLY	Bear, Stearns Securities Corp.	UBS Securities L.L.C.
20050126	037032109	0573A	319151	0.70109	51	-98954	0074A	84990	84990	ANTIGENICS INC. (DEL)	AGEN	Deutsche Bank Securities Inc.	Lehman Brothers Inc.
20050126	037032109	0690A	10400	0.02285	51	-204648	0690A	165248	154848	ANTIGENICS INC. (DEL)	AGEN	GSECLP/FOC	GSECLP/FOC
20050131	037032109	0573A	98221	0.21577	54	-145723	0352A	688521	136828	ANTIGENICS INC. (DEL)	AGEN	Deutsche Bank Securities Inc.	Bear, Stearns Securities Corp.
20050209	037032109	0352A	384605	0.84488	61	-61432	0773A	62025	62025	ANTIGENICS INC. (DEL)	AGEN	Bear, Stearns Securities Corp.	Banc of America Securities, L.L.C.
20050224	037032109	0671A	162380	0.35671	71	-151682	0647A	209800	209800	ANTIGENICS INC. (DEL)	AGEN	Pax Clearing Co., L.P.	Daiwa Securities America Inc.
20050310	037032109	0005A	356735	0.78365	81	-50812	0155A	75000	75000	ANTIGENICS INC. (DEL)	AGEN	Goldman, Sachs & Co.	Neuberger Berman, L.L.C.
20050310	037032109	0647A	49600	0.10896	81	-51000	0161A	157727	76310	ANTIGENICS INC. (DEL)	AGEN	Daiwa Securities America Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050310	037032109	0647A	49600	0.10896	81	-51000	0690A	146078	58577	ANTIGENICS INC. (DEL)	AGEN	Daiwa Securities America Inc.	GSECLP/FOC
20050318	037032109	2767A	48911	0.10744	87	-53650	0067A	80762	50918	ANTIGENICS INC. (DEL)	AGEN	#N/A	Instinet Clearing Services Incorporated
20050318	037032109	2767A	48911	0.10744	87	-53650	0355A	83757	52216	ANTIGENICS INC. (DEL)	AGEN	#N/A	Credit Suisse First Boston L.L.C.
20050323	037032109	0005A	99637	0.21888	90	-91212	0161A	363274	76290	ANTIGENICS INC. (DEL)	AGEN	Goldman, Sachs & Co.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050324	037032109	2767A	10355	0.02275	91	-65365	0671A	109274	71162	ANTIGENICS INC. (DEL)	AGEN	#N/A	Pax Clearing Co., L.P.
20050420	037032109	0647A	163700	0.35961	109	-84300	0690A	160760	107327	ANTIGENICS INC. (DEL)	AGEN	Daiwa Securities America Inc.	GSECLP/FOC
20050201	03761E102	0133A	11000	0.01381	6	-426500	0045A	437500	380236	APOLLO GOLD CORP	AGT	B-Trade Services, L.L.C.	Harris Nesbitt Corp.
20050124	042682104	0019A	25500	0.03224	6	-56581	0221A	84034	64992	AROTECH CORPORATION	ARTX	Jefferies & Co., Inc.	UBS Financial Services Inc.
20050126	042682104	0501A	71658	0.0906	8	-68328	0067A	96500	72000	AROTECH CORPORATION	ARTX	Goldman Sachs Execution & Clearing, L.	Instinet Clearing Services Incorporated
20050111	054959101	5099A	12500	0.03841	58	-414345	0773A	426845	411484	AXEDA SYSTEMS INC	XEDA	Canadian Depository for Securities Limite	Banc of America Securities, L.L.C.
20050111	09065H105	0573A	50408	0.04576	30	-62392	0501A	96060	50421	BIOPURE CORPORATION CL-A	BPUR	Deutsche Bank Securities Inc.	Goldman Sachs Execution & Clearing, L.P.
20050112	09065H105	0226A	109000	0.09895	31	-3277915	0226A	2357976	2248976	BIOPURE CORPORATION CL-A	BPUR	National Financial Services Corporation	National Financial Services Corporation
20050119	09065H105	0161A	178481	0.16203	35	-87017	0226A	187162	114818	BIOPURE CORPORATION CL-A	BPUR	Merrill Lynch, Pierce, Fenner & Smith Inc.	National Financial Services Corporation
20050120	09065H105	0161A	48793	0.0443	36	-129688	0188A	151114	111784	BIOPURE CORPORATION CL-A	BPUR	Merrill Lynch, Pierce, Fenner & Smith Inc.	Ameritrade, Inc.
20050120	09065H105	0226A	77579	0.07043	36	-109583	0188A	151114	111784	BIOPURE CORPORATION CL-A	BPUR	National Financial Services Corporation	Ameritrade, Inc.
20050121	09065H105	0355A	18692	0.01697	37	-203921	0188A	293923	142809	BIOPURE CORPORATION CL-A	BPUR	Credit Suisse First Boston L.L.C.	Ameritrade, Inc.
20050121	09065H105	0355A	18692	0.01697	37	-203921	5028A	266000	266000	BIOPURE CORPORATION CL-A	BPUR	Credit Suisse First Boston L.L.C.	Desjardins Securities Inc./CDS
20050111	09624H109	0740A	10000	0.0339	17	-126163	0418A	136063	104190	BLUELINX HOLDINGS INC.	BXC	Legg Mason Wood Walker Incorporated	Citigroup Global Markets, Inc.
20050204	11130P104	0238A	25700	0.27127	8	-86000	0050A	111700	98607	BROADBAND(HOLDRS)TST DEP RECPT	BDH	InTrade, L.L.C.	Morgan Stanley & Co. Incorporated
20050301	128030202	0005A	67842	0.31784	223	-88514	0690A	984648	98950	CAL-MAINE FOODS INC	CALM	Goldman, Sachs & Co.	GSECLP/FOC
20050408	131347106	0571A	451837	0.08457	6	-163468	0235A	130427	130427	CALPINE CORPORATION	CPN	Oppenheimer & Co., Inc.	RBC Dain Rauscher Inc.
20050414	131347106	0571A	196652	0.03681	10	-112821	2767A	77368	77368	CALPINE CORPORATION	CPN	Oppenheimer & Co., Inc.	#N/A
20050421	131347106	0235A	370681	0.06938	15	-396083	0005A	317995	317995	CALPINE CORPORATION	CPN	RBC Dain Rauscher Inc.	Goldman, Sachs & Co.
20050422	131347106	0180A	38465	0.0072	16	-329178	0775A	296787	296787	CALPINE CORPORATION	CPN	Nomura Securities International, Inc.	Citadel Trading Group, L.L.C.
20050419	13738Y107	0221A	18500	0.06911	6	-63114	0161A	89974	69974	CANCERVAX CORP	CNVX	UBS Financial Services Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050228	14067E506	0437A	14604	0.08262	6	-282485	0297A	297089	265294	CAPSTEAD MTG (NEW)	CMO	#N/A	North American Clearing Inc./Correspondent Clearing
20050111	14147M106	5099A	426300	0.42081	34	-217477	0005A	283264	260660	CARDIMA INC	CRDM	Canadian Depository for Securities Limite	Goldman, Sachs & Co.
20050114	14147M106	0443A	37908	0.03742	37	-53354	0501A	50300	50300	CARDIMA INC	CRDM	Pershing, L.L.C.	Goldman Sachs Execution & Clearing, L.P.
20050120	14147M106	0642A	48372	0.04775	40	-2604449	0632A	2716521	2701572	CARDIMA INC	CRDM	UBS Securities L.L.C.	Fiserv Securities Incorporated
20050121	14147M106	5099A	80077	0.07905	41	-295223	0141A	974491	316645	CARDIMA INC	CRDM	Canadian Depository for Securities Limite	First Clearing L.L.C.
20050121	14147M106	5099A	80077	0.07905	41	-295223	0418A	324310	324310	CARDIMA INC	CRDM	Canadian Depository for Securities Limite	Citigroup Global Markets, Inc.
20050321	150934107	0573A	176747	0.28957	9	-72906	0050A	83851	83851	CELL THERAPEUTICS INC	CTIC	Deutsche Bank Securities Inc.	Morgan Stanley & Co. Incorporated
20050322	150934107	0671A	468725	0.76792	10	-63017	0573A	262996	86249	CELL THERAPEUTICS INC	CTIC	Pax Clearing Co., L.P.	Deutsche Bank Securities Inc.
20050322	150934107	0671A	468725	0.76792	10	-63017	2767A	81317	81317	CELL THERAPEUTICS INC	CTIC	Pax Clearing Co., L.P.	#N/A
20050323	150934107	2767A	43037	0.07051	11	-292477	0775A	335514	241066	CELL THERAPEUTICS INC	CTIC	#N/A	Citadel Trading Group, L.L.C.
20050329	150934107	0060A	56885	0.0932	14	-70548	0549A	72976	72976	CELL THERAPEUTICS INC	CTIC	Morgan (J.P.) Securities Inc.	Timber Hill L.L.C.
20050114	16117M107	0549A	27670	0.00908	6	-93036	0385A	71659	71659	CHARTER COMMUNICATIONS CL-A	CHTR	Timber Hill L.L.C.	E*Trade Clearing, L.L.C.
20050124	16117M107	0571A	19990	0.00656	11	-133934	0250A	180137	180137	CHARTER COMMUNICATIONS CL-A	CHTR	Oppenheimer & Co., Inc.	Wachovia Capital Markets, L.L.C.
20050125	16117M107	2767A	42896	0.01407	12	-68308	0571A	76591	56601	CHARTER COMMUNICATIONS CL-A	CHTR	#N/A	Oppenheimer & Co., Inc.
20050126	16117M107	0221A	4248415	1.39382	13	-466992	0050A	459914	459914	CHARTER COMMUNICATIONS CL-A	CHTR	UBS Financial Services Inc.	Morgan Stanley & Co. Incorporated
20050126	16117M107	0437A	594445	0.19503	13	-374192	0074A	410866	378117	CHARTER COMMUNICATIONS CL-A	CHTR	#N/A	Lehman Brothers Inc.
20050126	16117M107	0437A	594445	0.19503	13	-374192	0569A	425836	425836	CHARTER COMMUNICATIONS CL-A	CHTR	#N/A	RBC Capital Markets Corporation
20050127	16117M107	0049A	18836	0.00618	14	-62134	0044A	79379	79379	CHARTER COMMUNICATIONS CL-A	CHTR	BNP Paribas Securities Corp.	National Investor Services Corp.
20050127	16117M107	5063A	11999	0.00394	14	-157746	0188A	192182	180085	CHARTER COMMUNICATIONS CL-A	CHTR	Penson Financial Services, Inc./CDS	Ameritrade, Inc.
20050127	16117M107	5063A	11999	0.00394	14	-157746	0569A	425836	208120	CHARTER COMMUNICATIONS CL-A	CHTR	Penson Financial Services, Inc./CDS	RBC Capital Markets Corporation
20050330	16117M107	0074A	272367	0.08936	9	-266513	0642A	259116	241741	CHARTER COMMUNICATIONS CL-A	CHTR	Lehman Brothers Inc.	UBS Securities L.L.C.
20050111	169373107	0725A	17192	0.17052	195	-219003	0161A	305110	201384	CHINA FUND INC (THE)	CHN	Raymond James & Associates, Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050111	169373107	0725A	17192	0.17052	195	-219003	0551A	287935	187481	CHINA FUND INC (THE)	CHN	Raymond James & Associates, Inc.	Merrill Lynch Professional Clearing Corp.
20050324	17162W206	0651A	124538	13.4927	72	-99866	0019A	128690	128690	CIBA SPEC CHEMS HLDG ADS(RP1/2	CSB	Calyon Securities (USA) Inc.	Jefferies & Co., Inc.
20050304	172570103	0352A	32066	0.08038	6	-508559	0279A	384525	372058	CIRCLE GROUP HOLDINGS INC	CRGO	Bear, Stearns Securities Corp.	Southwest Securities, Inc.
20050304	172570103	0352A	32066	0.08038	6	-508559	0279A	384525	372058	CIRCLE GROUP HOLDINGS INC	CXN	Bear, Stearns Securities Corp.	Southwest Securities, Inc.
20050401	200519106	0074A	139310	0.1756	6	-331434	0050A	341599	319009	COMMERCE BANCORP INC.	CBH	Lehman Brothers Inc.	Morgan Stanley & Co. Incorporated
20050401	200519106	0180A	27800	0.03504	6	-215773	0161A	291304	164616	COMMERCE BANCORP INC.	CBH	Nomura Securities International, Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050401	200519106	0437A	27446	0.0346	6	-198452	0355A	225898	198098	COMMERCE BANCORP INC.	CBH	#N/A	Credit Suisse First Boston L.L.C.
20050404	200519106	0074A	67731	0.08537	7	-71579	0050A	427513	85914	COMMERCE BANCORP INC.	CBH	Lehman Brothers Inc.	Morgan Stanley & Co. Incorporated
20050111	21924U102	0161A	17014	0.35917	195	-98460	0352A	87922	74458	CORNERSTONE TOTAL RETURN FUND.	CRF	Merrill Lynch, Pierce, Fenner & Smith Inc.	Bear, Stearns Securities Corp.
20050111	21924U102	0161A	17014	0.35917	195	-98460	0352A	87922	74458	CORNERSTONE TOTAL RETURN FUND.	CRF	Merrill Lynch, Pierce, Fenner & Smith Inc.	Bear, Stearns Securities Corp.
20050119	225606102	0161A	93936	0.17042	6	-245164	0155A	339100	326776	CREO INC	CREO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Neuberger Berman, L.L.C.
20050126	232828301	0501A	220686	0.55922	74	-287846	0352A	581503	215011	CYTRX CORP	CYTR	Goldman Sachs Execution & Clearing, L.	Bear, Stearns Securities Corp.
20050126	232828301	0642A	213900	0.54203	74	-177800	0352A	581503	215011	CYTRX CORP	CYTRE	UBS Securities L.L.C.	Bear, Stearns Securities Corp.
20050309	237266101	0044A	14840	0.02322	6	-65160	0355A	86141	73485	DARLING INTERNATIONAL INC	DAR	National Investor Services Corp.	Credit Suisse First Boston L.L.C.
20050111	247361108	0103A	69907	0.05402	173	-62180	0352A	79281	79281	DELTA AIR LINES INC DEL	DAL	Wedbush Morgan Securities, Inc.	Bear, Stearns Securities Corp.
20050111	247361108	0210A	21518	0.01663	173	-124262	0501A	186679	167686	DELTA AIR LINES INC DEL	DAL	LaBranche & Co. L.L.C.	Goldman Sachs Execution & Clearing, L.P.
20050111	247361108	0695A	11670	0.00902	173	-56451	0642A	298829	73779	DELTA AIR LINES INC DEL	DAL	O'Connor & Company L.L.C.	UBS Securities L.L.C.
20050121	247361108	0501A	51751	0.03999	180	-156969	0696A	245775	226000	DELTA AIR LINES INC DEL	DAL	Goldman Sachs Execution & Clearing, L.	Cantor Fitzgerald & Co.
20050124	247361108	0696A	187975	0.14525	181	-57800	0501A	98810	64535	DELTA AIR LINES INC DEL	DAL	Cantor Fitzgerald & Co.	Goldman Sachs Execution & Clearing, L.P.
20050126	247361108	0671A	492142	0.38029	183	-352926	0050A	493905	493905	DELTA AIR LINES INC DEL	DAL	Pax Clearing Co., L.P.	Morgan Stanley & Co. Incorporated
20050127	247361108	0549A	593800	0.45885	184	-480845	0050A	535249	517905	DELTA AIR LINES INC DEL	DAL	Timber Hill L.L.C.	Morgan Stanley & Co. Incorporated
20050127	247361108	0647A	329500	0.25462	184	-81800	0060A	66157	66157	DELTA AIR LINES INC DEL	DAL	Daiwa Securities America Inc.	Morgan (J.P.) Securities Inc.
20050201	247361108	0180A	22787	0.01761	187	-130427	0074A	194379	132140	DELTA AIR LINES INC DEL	DAL	Nomura Securities International, Inc.	Lehman Brothers Inc.
20050203	247361108	0437A	12060	0.00932	189	-225446	0050A	516544	278943	DELTA AIR LINES INC DEL	DAL	#N/A	Morgan Stanley & Co. Incorporated
20050203	247361108	0437A	12060	0.00932	189	-225446	0355A	216581	193722	DELTA AIR LINES INC DEL	DAL	#N/A	Credit Suisse First Boston L.L.C.
20050208	247361108	0352A	356116	0.27518	192	-291108	0161A	451930	304742	DELTA AIR LINES INC DEL	DAL	Bear, Stearns Securities Corp.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050214	247361108	5011A	20930	0.01617	196	-84602	0418A	400366	82986	DELTA AIR LINES INC DEL	DAL	Scotia Capital Inc./CDS	Citigroup Global Markets, Inc.
20050216	247361108	0161A	138463	0.10699	198	-207346	0501A	179583	145929	DELTA AIR LINES INC DEL	DAL	Merrill Lynch, Pierce, Fenner & Smith Inc.	Goldman Sachs Execution & Clearing, L.P.
20050224	247361108	0690A	203704	0.15741	203	-98357	0501A	232847	121248	DELTA AIR LINES INC DEL	DAL	GSECLP/FOC	Goldman Sachs Execution & Clearing, L.P.
20050224	247361108	0690A	203704	0.15741	203	-98357	0573A	122883	101232	DELTA AIR LINES INC DEL	DAL	GSECLP/FOC	Deutsche Bank Securities Inc.
20050301	247361108	0501A	120438	0.09307	206	-72097	0352A	401934	78525	DELTA AIR LINES INC DEL	DAL	Goldman Sachs Execution & Clearing, L.	Bear, Stearns Securities Corp.
20050309	247361108	0501A	55038	0.04253	212	-271360	0547A	291010	265556	DELTA AIR LINES INC DEL	DAL	Goldman Sachs Execution & Clearing, L.	Baird (Robert W.) & Co., Incorporated
20050316	247361108	0642A	21367	0.01651	217	-273389	0161A	273933	228578	DELTA AIR LINES INC DEL	DAL	UBS Securities L.L.C.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050317	247361108	0005A	774567	0.59853	218	-455881	0161A	600989	327056	DELTA AIR LINES INC DEL	DAL	Goldman, Sachs & Co.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050322	247361108	0161A	518787	0.40088	221	-148343	0019A	241871	157914	DELTA AIR LINES INC DEL	DAL	Merrill Lynch, Pierce, Fenner & Smith Inc.	Jefferies & Co., Inc.
20050322	247361108	0161A	518787	0.40088	221	-148343	0438A	145273	145273	DELTA AIR LINES INC DEL	DAL	Merrill Lynch, Pierce, Fenner & Smith Inc.	CIBC World Markets Corp.
20050322	247361108	0161A	518787	0.40088	221	-148343	2767A	183126	141884	DELTA AIR LINES INC DEL	DAL	Merrill Lynch, Pierce, Fenner & Smith Inc.	#N/A
20050323	247361108	2767A	115596	0.08932	222	-67530	0352A	589808	92327	DELTA AIR LINES INC DEL	DAL	#N/A	Bear, Stearns Securities Corp.
20050323	247361108	2767A	115596	0.08932	222	-67530	0671A	581926	53291	DELTA AIR LINES INC DEL	DAL	#N/A	Pax Clearing Co., L.P.
20050328	247361108	0074A	12319	0.00952	224	-82486	0188A	145780	89085	DELTA AIR LINES INC DEL	DAL	Lehman Brothers Inc.	Ameritrade, Inc.
20050331	247361108	0756A	10332	0.00798	227	-142478	0161A	544149	127138	DELTA AIR LINES INC DEL	DAL	H&R Block Financial Advisors, Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050420	247361108	0671A	382983	0.29594	241	-224557	0352A	578426	295491	DELTA AIR LINES INC DEL	DAL	Pax Clearing Co., L.P.	Bear, Stearns Securities Corp.
20050307	252787106	0152A	32948	0.04395	7	-101095	0074A	101590	101590	DIAMONDS TRUST SERIES 1	DIA	E*Trade Cap Mkts/Special Account	Lehman Brothers Inc.

Columns P & Q contain the directory of clearing ids and firm names.

clearid	firm name
0004A	Instinet Clearing Services, Inc.
0005A	Goldman, Sachs & Co.
0010A	Brown Brothers Harriman & Co.
0012A	Swiss American Securities, Inc.
0013A	Bernstein (Sanford C.) & Co., Inc.
0015A	Morgan Stanley DW Inc.
0017A	Interactive Brokers L.L.C.
0018A	BMO Nesbitt Burns Trading Corp., S.A.
0019A	Jefferies & Co., Inc.
0020A	Banc of America Specialist, Inc.
0022A	Robeco USA, L.L.C.
0025A	Wells Fargo Brokerage Services, L.L.C.
0030A	First Clearing, L.L.C./Wachovia Securities
0031A	Natexis Bleichroeder, Inc.
0037A	OGSI Execution Services Division of Oscar Gruss
0039A	Ferris, Baker Watts, Incorporated
0040A	M & T Securities, Inc.
0041A	Murphy & Durieu
0044A	National Investor Services Corp.
0045A	Harris Nesbitt Corp.
0048A	GSECLP/Equities Execution
0049A	BNP Paribas Securities Corp.
0050A	Morgan Stanley & Co. Incorporated
0051A	Wolfe & Hurst Bond Brokers, Inc.
0052A	Legent Clearing L.L.C.
0055A	Van der Moolen Specialists, USA L.L.C.
0057A	Jones (Edward D.) & Co.
0058A	Prime Dealer Services Corp.
0060A	Morgan (J.P.) Securities Inc.
0061A	FMSBonds, Inc.
0064A	Schonfeld Securities, L.L.C.
0067A	Instinet Clearing Services Incorporated
0068A	American Stock Transfer & Trust Company
0071A	RBC Capital Markets Corporation/Retail
0074A	Lehman Brothers Inc.
0075A	Linsco/Private Ledger Corp.
0078A	Alger (Fred) & Company Incorporated
0082A	Mony Securities Corporation
0089A	Royal Alliance Associates, Inc.
0092A	O.N. Equity Sales Company (The)
0096A	Scotia Capital (USA) Inc.
0100A	BNY Brokerage Inc.
0101A	Mid Atlantic Capital Corp.
0102A	Mid Atlantic Capital Corp./Sungard-Hinsdale
0103A	Wedbush Morgan Securities, Inc.
0112A	Pax Clearing Co., L.P./A.B. Division
0113A	Infinex Investments Inc.
0116A	Refco Securities, L.L.C.
0124A	Ingalls & Snyder, L.L.C.
0126A	Dresdner Kleinwort Wasserstein Securities, L.L.C.
0129A	Baum (George K.) & Co.
0133A	B-Trade Services, L.L.C.
0136A	Banca IMI Securities Corp.
0141A	First Clearing L.L.C.
0144A	SunAmerica Securities, Inc.
0145A	Lincoln Investment Planning Inc.
0146A	First Allied Securities
0148A	Garban Corporates, L.L.C.
0149A	Foresters Equity Services, Inc.
0151A	GSECLP/Trading
0152A	E*Trade Cap Mkts/Special Account
0155A	Neuberger Berman, L.L.C.
0156A	BB&T Investment Services, Inc.
0157A	E*Trade Capital Markets, L.L.C.
0158A	ADP Clearing & Outsourcing Services, Inc.
0161A	Merrill Lynch, Pierce, Fenner & Smith Inc.
0164A	Schwab (Charles) & Co., Inc.
0166A	Sungard Global Execution Services
0169A	FSC Securities Corp.
0173A	North American Clearing, Inc.
0175A	Princor Financial Services, Inc./M
0178A	Schon-Ex, L.L.C.
0180A	Nomura Securities International, Inc.
0182A	Sentra Securities Corporation
0188A	Ameritrade, Inc.
0191A	Advantage Capital Corporation
0192A	First Tennessee Brokerage, Inc.
0193A	Capital Brokerage Corporation
0195A	PFPC Distributors, Inc./Nationwide Best of America Advisory Services
0197A	Cantor Fitzgerald & Co./Clearspeed
0201A	Edwards (A.G.) & Sons, Inc.
0210A	LaBranche & Co. L.L.C.
0211A	Jefferson Pilot Securities Corporation
0212A	Rafferty Capital Markets, L.L.C.
0213A	Adams Harkness, Inc.
0215A	LaBranche Financial Services, Inc.
0216A	American Enterprise Investment Services Inc.
0218A	National Financial Services, Inc./Sun Trust Capital Markets
0220A	ADP COSI/People's Securities Inc.
0221A	UBS Financial Services Inc.
0224A	Transamerica Financial Advisors, Inc.
0225A	Chapdelaine Corporate Securities
0226A	National Financial Services Corporation
0234A	Penson Financial Services, Inc.
0235A	RBC Dain Rauscher Inc.
0237A	Walnut Street Securities/Grandfathered N & L
0238A	InTrade, L.L.C.
0241A	Cadaret, Grant & Co. Inc.
0249A	Ameritas Investment Corporation
0250A	Wachovia Capital Markets, L.L.C.
0252A	Hazlett, Burt & Watson, Inc.
0254A	Essex National Securities, Inc.
0256A	Edgewood Services Inc.
0257A	GWFS Equities, Inc.
0258A	Merrill Lynch Professional Clearing Corp. #3
0263A	Nationwide Investment Services Corp.
0264A	J.P. Morgan Securities, Inc./BOCM
0265A	Computer Clearing Services Inc.
0268A	Vest (H.D.) Investment Securities, Inc.
0269A	Maple Securities USA, Inc.
0270A	ING Barings Corp.
0271A	TradeStation Securities, Inc.
0274A	Citigroup Global Markets, Inc./Salomon Brothers
0279A	Southwest Securities, Inc.
0280A	U.S. Bancorp Investments Inc.
0282A	ICMA-RC Services, L.L.C.
0283A	Wilson-Davis & Co., Inc.
0284A	Fried (Albert) & Company, L.L.C.
0285A	InterSecurities, Inc.
0286A	SG Americas Securities, L.L.C.
0288A	Genesis Securities, L.L.C.
0290A	Chevy Chase Securities, Inc.
0291A	Citistreet Equities, L.L.C.
0294A	NYFIX Clearing Corporation
0296A	1st Global Capital Corp.
0297A	North American Clearing Inc./Correspondent Clearing
0300A	Investment Centers of America, Inc.
0306A	NBC Securities Inc.
0308A	Lazard Freres & Co., L.L.C.
0309A	First Southwest Company
0311A	Piper Jaffray & Co.
0312A	First Albany Capital Inc.
0313A	NBC Securities Inc./Fixed Income
0314A	Wellington (H.G.) & Co., Inc.
0315A	Turning Point Securities, L.L.C.

20050211	262506108	0161A	81027	0.03468	14	-508721	0050A	363500	350850	DSL.NET INC	BIZ	Merrill Lynch, Pierce, Fenner & Smith Inc.	Morgan Stanley & Co. Incorporated	0318A	Investment Center (The)
20050211	262506108	0161A	81027	0.03468	14	-508721	0050A	363500	350850	DSL.NET INC	DSLN	Merrill Lynch, Pierce, Fenner & Smith Inc.	Morgan Stanley & Co. Incorporated	0325A	GSECLP/LIT
20050211	262506108	0161A	81027	0.03468	14	-508721	0050A	363500	350850	DSL.NET INC	DSLNC	Merrill Lynch, Pierce, Fenner & Smith Inc.	Morgan Stanley & Co. Incorporated	0328A	AXA Advisors, L.L.C.
20050113	268353109	0573A	30921	1.87855	72	-84988	0274A	116994	100744	EDP-ELECT DE PORTUGAL ADS(RP10	EDP	Deutsche Bank Securities Inc.	Citigroup Global Markets, Inc./Salomon Brothers	0335A	401(k) Investment Services, Inc.
20050113	268353109	0573A	30921	1.87855	72	-84988	0274A	116994	100744	EDP-ELECT DE PORTUGAL S A (REP	EDP	Deutsche Bank Securities Inc.	Citigroup Global Markets, Inc./Salomon Brothers	0342A	Icahn & Co., Inc.
20050111	26881P103	5099A	56591	0.24057	33	-241754	0573A	290145	278631	EP MEDSYSTEMS INC	EPMD	Canadian Depository for Securities Limite	Deutsche Bank Securities Inc.	0343A	Financial Network Investment Corporation
20050412	284131208	0288A	20000	0.00586	7	-188105	0671A	238515	228415	ELAN CORP ADS(RP1 ORD4IRISH PN	ELN	Genesis Securities, L.L.C.	Pax Clearing Co., L.P.	0344A	Diamant Investment Corp.
20050415	284131208	0671A	195715	0.05739	9	-61400	0250A	50000	50000	ELAN CORP ADS(RP1 ORD4IRISH PN	ELN	Pax Clearing Co., L.P.	Wachovia Capital Markets, L.L.C.	0347A	Putnam Mutual Funds Corp.
20050419	284131208	0690A	50124	0.0147	11	-126191	0696A	86700	86700	ELAN CORP ADS(RP1 ORD4IRISH PN	ELN	GSECLP/FOC	Cantor Fitzgerald & Co.	0351A	Bear Specialist, Inc.
20050112	28659T200	0773A	161552	1.33173	33	-201148	0005A	281200	249900	ELITE PHARMACEUTICAL	ELI	Banc of America Securities, L.L.C.	Goldman, Sachs & Co.	0352A	Bear, Stearns Securities Corp.
20050112	28659T200	0773A	161552	1.33173	33	-201148	0501A	262000	191658	ELITE PHARMACEUTICAL	ELI	Banc of America Securities, L.L.C.	Goldman Sachs Execution & Clearing, L.P.	0354A	Tower Square Securities, Inc.
20050210	291345106	0549A	17800	0.09635	6	-57177	0161A	121308	58087	EMISPHERE TECHNOLOGIES INC	EMIS	Timber Hill L.L.C.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0355A	Credit Suisse First Boston L.L.C.
20050404	370442105	0642A	109110	0.01932	6	-88914	0221A	133108	118888	GENERAL MOTORS CORP	GM	UBS Securities L.L.C.	UBS Financial Services Inc.	0356A	IFMG Securities, Inc.
20050405	370442105	0690A	730242	0.12929	7	-253460	0044A	267003	267003	GENERAL MOTORS CORP	GM	GSECLP/FOC	National Investor Services Corp.	0359A	Advisors Clearing Network, Inc.
20050405	370442105	0690A	730242	0.12929	7	-253460	0074A	170686	170686	GENERAL MOTORS CORP	GM	GSECLP/FOC	Lehman Brothers Inc.	0361A	Davidson (D.A.) & Co. Inc.
20050405	370442105	0690A	730242	0.12929	7	-253460	0501A	776885	311672	GENERAL MOTORS CORP	GM	GSECLP/FOC	Goldman Sachs Execution & Clearing, L.P.	0362A	Reaves (W.H.) & Co., Inc.
20050406	370442105	0019A	22967	0.00407	8	-53815	0188A	67252	67252	GENERAL MOTORS CORP	GM	Jefferies & Co., Inc.	Ameritrade, Inc.	0363A	Bear, Stearns Specialist
20050406	370442105	0064A	14220	0.00252	8	-92380	0437A	90105	90105	GENERAL MOTORS CORP	GM	Schonfeld Securities, L.L.C.	#N/A	0364A	Terra Nova Trading L.L.C.
20050408	370442105	0573A	198024	0.03506	10	-67289	0671A	452585	52450	GENERAL MOTORS CORP	GM	Deutsche Bank Securities Inc.	Pax Clearing Co., L.P.	0367A	U.S.A.A. Investment Management Co.
20050411	370442105	0385A	16206	0.00287	11	-73943	0180A	52655	52655	GENERAL MOTORS CORP	GM	E*Trade Clearing, L.L.C.	Nomura Securities International, Inc.	0369A	Merrill Lynch Professional Clearing Corp. #4
20050411	370442105	0385A	16206	0.00287	11	-73943	0355A	105068	105068	GENERAL MOTORS CORP	GM	E*Trade Clearing, L.L.C.	Credit Suisse First Boston L.L.C.	0370A	Tradition Asiel Securities, Inc.
20050411	370442105	0385A	16206	0.00287	11	-73943	0418A	171602	84290	GENERAL MOTORS CORP	GM	E*Trade Clearing, L.L.C.	Citigroup Global Markets, Inc.	0371A	Larkin (Emmett A.) Co., Inc.
20050411	370442105	0385A	16206	0.00287	11	-73943	0549A	86269	86269	GENERAL MOTORS CORP	GM	E*Trade Clearing, L.L.C.	Timber Hill L.L.C.	0374A	Janney Montgomery Scott L.L.C.
20050111	371485103	0188A	58095	0.16716	70	-137964	0161A	199038	185835	GENEREX BIOTECHNOLOGY CORP	GNBT	Ameritrade, Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0375A	Princor Financial Services
20050126	40637H109	0019A	182888	0.38398	8	-50612	0226A	105450	58900	HALOZYME THERAPEUTICS INC	HTI	Jefferies & Co., Inc.	National Financial Services Corporation	0376A	Baer (Julius) Securities Inc.
20050303	40637H109	5058A	50000	0.10498	12	-97000	0161A	76631	76631	HALOZYME THERAPEUTICS INC	HZYM	Haywood Securities Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0380A	City Securities Corporation
20050302	431232206	0031A	50497	18.23	26	-95000	0443A	109814	99814	HIGHVELD STL&VANADIUM ADR	HSVLY	Natexis Bleichroeder, Inc.	Pershing, L.L.C.	0382A	Bonddesk Trading L.L.C.
20050324	44043J105	0005A	10036	0.03628	91	-126438	0188A	142577	120223	HORIZON OFFSHORE INC	HOFF	Goldman, Sachs & Co.	Ameritrade, Inc.	0385A	E*Trade Clearing, L.L.C.
20050323	44936D108	0671A	13546	0.03215	6	-51956	0437A	67645	51695	ID BIOMEDICAL CORP	IDBE	Pax Clearing Co., L.P.	#N/A	0386A	ABN AMRO Sage Corporation
20050323	44936D108	0671A	13546	0.03215	6	-51956	0551A	61987	50712	ID BIOMEDICAL CORP	IDBE	Pax Clearing Co., L.P.	Merrill Lynch Professional Clearing Corp.	0399A	GSECLP/Kellogg Capital
20050411	45254P102	0642A	41301	0.05549	6	-181966	0355A	272485	258680	IMPAC MORTGAGE HLDGS INC	IMH	UBS Securities L.L.C.	Credit Suisse First Boston L.L.C.	0407A	KV Execution Services, L.L.C.
20050202	456788108	0573A	14330	0.06745	66	-65993	0050A	80069	61392	INFOSYS TECHNOLOGIES LTD ADS	INFY	Deutsche Bank Securities Inc.	Morgan Stanley & Co. Incorporated	0408A	Transatlantic Securities Company
20050204	45811E103	0418A	136891	0.37618	7	-70666	0226A	89397	89397	INTEGRATED ELECTRICAL SVCSINC	IES	Citigroup Global Markets, Inc.	National Financial Services Corporation	0409A	JP Morgan Chase Bank/ADP Express Account
20050204	45811E103	0418A	136891	0.37618	7	-70666	0352A	60671	60671	INTEGRATED ELECTRICAL SVCSINC	IES	Citigroup Global Markets, Inc.	Bear, Stearns Securities Corp.	0410A	HSBC Securities, (USA) Inc.
20050121	464286103	0161A	47974	0.29614	14	-111354	0355A	114000	114000	ISHARES MSCI AUSTRALIA IDX FD	EWA	Merrill Lynch, Pierce, Fenner & Smith Inc.	Credit Suisse First Boston L.L.C.	0414A	Rafferty Capital Markets, L.L.C./J.J. Kenny Drake, Inc.
20050125	464286103	0501A	25741	0.1589	16	-80309	0005A	294757	95000	ISHARES MSCI AUSTRALIA IDX FD	EWA	Goldman Sachs Execution & Clearing, L.	Goldman, Sachs & Co.	0415A	Girard Securities, Inc.
20050111	464286699	0501A	43243	0.13184	60	-191282	0161A	234525	215398	ISHS MSCI UTD KINGDOM IDX FD	EWU	Goldman Sachs Execution & Clearing, L.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0416A	First Trust Corporation/IMS
20050405	464286772	0501A	43035	0.2554	18	-172519	0418A	140497	116203	ISHS MSCI SOUTH KOREA IDX FD	EWY	Goldman Sachs Execution & Clearing, L.	Citigroup Global Markets, Inc.	0418A	Citigroup Global Markets, Inc.
20050214	464286822	0501A	21121	0.28161	16	-63618	0573A	93731	70471	ISHS MSCI MEXICO(FREE)IDX FD	EWW	Goldman Sachs Execution & Clearing, L.	Deutsche Bank Securities Inc.	0419A	Stephens, Inc.
20050419	464286822	0050A	497927	6.63903	9	-124162	0418A	113907	93907	ISHS MSCI MEXICO(FREE)IDX FD	EWW	Morgan Stanley & Co. Incorporated	Citigroup Global Markets, Inc.	0420A	Gruss (Oscar) & Son Incorporated
20050421	464286822	0418A	86845	1.15793	11	-53319	0352A	81124	50307	ISHS MSCI MEXICO(FREE)IDX FD	EWW	Citigroup Global Markets, Inc.	Bear, Stearns Securities Corp.	0425A	ABN AMRO, Inc.
20050131	464287184	0274A	20000	0.20202	58	-94426	0161A	206723	75785	ISHARES FTSE/XINHUA CHINA 25 I	FXI	Citigroup Global Markets, Inc./Salomon E	Merrill Lynch, Pierce, Fenner & Smith Inc.	0427A	Symestra Investment Services, Inc.
20050412	464287234	0501A	20942	0.10823	7	-115038	0050A	197082	83106	ISHARES MSCI EMERGING MARKETS	EEM	Goldman Sachs Execution & Clearing, L.	Morgan Stanley & Co. Incorporated	0428A	Pflueger & Baerwald Inc.
20050421	464287234	0352A	11401	0.05892	13	-65076	0005A	87156	76237	ISHARES MSCI EMERGING MARKETS IN	EEM	Bear, Stearns Securities Corp.	Goldman, Sachs & Co.	0432A	Chase Investment Services Corp.
20050421	464287234	0573A	181455	0.93775	13	-54600	0005A	87156	76237	ISHARES MSCI EMERGING MARKETS IN	EEM	Deutsche Bank Securities Inc.	Goldman, Sachs & Co.	0434A	Aurum Securities Corp.
20050112	464287432	0749A	35786	0.58666	191	-74214	0050A	106741	89041	ISHARES 20+ YEAR TREASURY INDE	TLT	EWT, L.L.C.	Morgan Stanley & Co. Incorporated	0435A	Gordon & Co.
20050112	464287432	0749A	35786	0.58666	191	-74214	0250A	99938	50011	ISHARES 20+ YEAR TREASURY INDEX	TLT	EWT, L.L.C.	Wachovia Capital Markets, L.L.C.	0436A	Archipelago Securities, L.L.C.
20050214	464287432	0418A	12341	0.20231	206	-84212	0019A	61800	61800	ISHARES 20+ YEAR TREASURY INDEX	TLT	Citigroup Global Markets, Inc.	Jefferies & Co., Inc.	0438A	CIBC World Markets Corp.
20050214	464287432	0642A	42898	0.70325	206	-51763	0019A	61800	61800	ISHARES 20+ YEAR TREASURY INDEX	TLT	UBS Securities L.L.C.	Jefferies & Co., Inc.	0439A	Alpine Partners, L.P.
20050215	464287432	0019A	17700	0.29016	207	-124447	0161A	143235	97635	ISHARES 20+ YEAR TREASURY INDEX	TLT	Jefferies & Co., Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0440A	PFPC Distributors, Inc.
20050215	464287432	0050A	59174	0.97007	207	-70200	0161A	143235	97635	ISHARES 20+ YEAR TREASURY INDEX	TLT	Morgan Stanley & Co. Incorporated	Merrill Lynch, Pierce, Fenner & Smith Inc.	0442A	Assent, L.L.C.
20050211	464287515	0005A	327580	7.79952	149	-83400	0418A	83078	83078	ISHARES GSTI SOFTWARE INDEX FU	IGV	Goldman, Sachs & Co.	Citigroup Global Markets, Inc.	0443A	Pershing, L.L.C.
20050211	464287515	0005A	327580	7.79952	149	-83400	0418A	83078	83078	ISHARES GSTI SOFTWARE INDEX FUNI	IGV	Goldman, Sachs & Co.	Citigroup Global Markets, Inc.	0444A	Multi-Financial Securities Corporation/Vestax Securities Corporation
20050111	464287549	0773A	16600	0.36087	24	-127300	0074A	256800	116522	ISHARES GOLDMAN SACHS GSTI IND	IGM	Banc of America Securities, L.L.C.	Lehman Brothers Inc.	0445A	StockCross Financial Services, Inc.
20050314	464287556	0501A	135510	0.65464	7	-51343	0418A	273723	65963	ISHARES NASDAQ BIOTECH INDX FD	IBB	Goldman Sachs Execution & Clearing, L.	Citigroup Global Markets, Inc.	0446A	Calvon Financial Inc.
20050317	464287556	0050A	165237	0.79825	10	-114365	0549A	134792	86865	ISHARES NASDAQ BIOTECH INDX FD	IBB	Morgan Stanley & Co. Incorporated	Timber Hill L.L.C.	0448A	Nuveen Investments
20050126	464287648	0549A	40614	0.1227	16	-275434	0050A	316048	248348	ISHARES RUSSELL2000 GWT IDX FD	IWO	Timber Hill L.L.C.	Morgan Stanley & Co. Incorporated	0449A	Payson (H.M.) & Co.
20050303	464287655	0418A	293491	0.50169	6	-297120	0221A	228863	228863	ISHARES RUSSELL 2000 INDEX	IWM	Citigroup Global Markets, Inc.	UBS Financial Services Inc.	0450A	Prudential Investment Management Services, L.L.C./Retirement
20050304	464287655	0161A	457447	0.78196	7	-65286	0418A	375903	82412	ISHARES RUSSELL 2000 INDEX	IWM	Merrill Lynch, Pierce, Fenner & Smith Inc.	Citigroup Global Markets, Inc.	0451A	Hartfield, Titus & Donnelly, L.L.C.
20050329	464287655	0418A	186562	0.31891	6	-98013	0573A	310112	85669	ISHARES RUSSELL 2000 INDEX	IWM	Citigroup Global Markets, Inc.	Deutsche Bank Securities Inc.	0453A	Delaware Management Trust Company
20050412	464287655	0437A	10000	0.01709	15	-176562	0549A	150504	150504	ISHARES RUSSELL 2000 INDEX	IWM	#N/A	Timber Hill L.L.C.	0463A	PFPC Distributors, Inc./Full Service House Account
20050412	464287655	0749A	198185	0.33878	16	-165677	0549A	150504	150504	ISHARES RUSSELL 2000 INDEX	IWM	EWT, L.L.C.	Timber Hill L.L.C.	0464A	Cantor Fitzgerald & Co.-BGC Securities
20050419	464287655	0438A	10348	0.01769	19	-285864	0773A	285846	285846	ISHARES RUSSELL 2000 INDEX	IWM	CIBC World Markets Corp.	Banc of America Securities, L.L.C.	0465A	ING Financial Partners, Inc./LSSI
20050422	464287655	0286A	242037	0.41374	22	-222060	0250A	305738	305738	ISHARES RUSSELL 2000 INDEX	IWM	SG Americas Securities, L.L.C.	Wachovia Capital Markets, L.L.C.	0466A	Multi Financial Securities Corporation
20050422	464287655	0549A	69809	0.11933	22	-234748	0250A	305738	305738	ISHARES RUSSELL 2000 INDEX	IWM	Timber Hill L.L.C.	Wachovia Capital Markets, L.L.C.	0467A	PWMCO, L.L.C.
20050211	464287697	0549A	38305	0.47	6	-81910	0501A	72745	56119	ISHARES DJ US UTIL SECT IDX FD	IDU	Timber Hill L.L.C.	Goldman Sachs Execution & Clearing, L.P.	0471A	Terra Securities Corporation
20050228	464287739	0100A	41487	0.35158	16	-93565	0773A	147103	134603	ISHARES DJ US REAL EST IDX FD	IYR	BNY Brokerage Inc.	Banc of America Securities, L.L.C.	0472A	Merrimack Valley Investment Inc.
20050202	464287838	0501A	21603	0.25872	7	-73797	0005A	319783	87700	ISHARS DJ US BASICMAT SECT IDX	IYM	Goldman Sachs Execution & Clearing, L.	Goldman, Sachs & Co.	0473A	Amvescap Services, Inc./Trust Networking
20050112	464895101	5099A	350455	1.33848	123	-53150	0188A	72552	72552	ISONICS CORP	ISON	Canadian Depository for Securities Limite	Ameritrade, Inc.	0474A	PFPC Distributors, Inc./Morningstar Wrap Program Customers
20050307	464895101	0161A	468416	1.78901	159	-84997	0164A	58313	58313	ISONICS CORP	ISON	Merrill Lynch, Pierce, Fenner & Smith Inc.	Schwab (Charles) & Co., Inc.	0475A	Capital Institutional Services, Inc.
20050412	464895101	0044A	24533	0.0937	184	-73438	5118A	70000	57099	ISONICS CORP	ISON	National Investor Services Corp.	Merrill Lynch Professional Clearing Corp. #5	0476A	Fagenson & Co. Inc.
20050412	464895101	0188A	30097	0.11495	185	-50084	5118A	70000	57099	ISONICS CORP	ISON	Ameritrade, Inc.	Merrill Lynch Professional Clearing Corp. #5	0479A	Mutual Service Corporation
20050414	464895101	0164A	12165	0.04646	186	-66393	0573A	74413	51411	ISONICS CORP	ISON	Schwab (Charles) & Co., Inc.	Deutsche Bank Securities Inc.	0481A	NFP Securities, Inc.
20050111	501014104	0437A	201254	0.3259	166	-108862	0512A	127300	94635	KRISPY KREME DOUGHNUTS INC	KKD	#N/A	LEK Securities Corporation	0484A	MetLife Securities, Inc.
20050113	501014104	0060A	35253	0.05709	168	-97412	0573A	90173	80005	KRISPY KREME DOUGHNUTS INC	KKD	Morgan (J.P.) Securities Inc.	Deutsche Bank Securities Inc.	0486A	HSBC Securities, Inc./Fixed Income Securities
20050113	501014104	0512A	15000	0.02429	168	-99100	0573A	90173	80005	KRISPY KREME DOUGHNUTS INC	KKD	LEK Securities Corporation	Deutsche Bank Securities Inc.	0487A	State Street Bank and Trust Company/Mainstay
20050121	501014104	0690A	1660083	2.68822	173	-329760	0161A	274347	274347	KRISPY KREME DOUGHNUTS INC	KKD	GSECLP/FOC	Merrill Lynch, Pierce, Fenner & Smith Inc.	0489A	Planmember Securities Corporation
20050124	501014104	0161A	104282	0.16887	174	-130718	0074A	145650	129413	KRISPY KREME DOUGHNUTS INC	KKD	Merrill Lynch, Pierce, Fenner & Smith Inc.	Lehman Brothers Inc.	0491A	Alpine Associates
20050124	501014104	0501A	33791	0.05472	174	-150839	0418A	219090	146350	KRISPY KREME DOUGHNUTS INC	KKD	Goldman Sachs Execution & Clearing, L.	Citigroup Global Markets, Inc.	0492A	ING Financial Partners, Inc.
20050125	501014104	0074A	47901	0.07757	175	-97749	0418A	357993	138903	KRISPY KREME DOUGHNUTS INC	KKD	Lehman Brothers Inc.	Citigroup Global Markets, Inc.	0493A	Parker/Hunter Incorporated
20050128	501014104	0005A	198070	0.32074	178	-130000	0418A	670946	168090	KRISPY KREME DOUGHNUTS INC	KKD	Goldman, Sachs & Co.	Citigroup Global Markets, Inc.	0494A	Smith, Moore & Co.
20050208	501014104	0647A	137869	0.22326	185	-155331	0690A	341720	158104	KRISPY KREME DOUGHNUTS INC	KKD	Daiwa Securities America Inc.	GSECLP/FOC	0496A	Park Avenue Securities, L.L.C.
20050209	501014104	0418A	16571	0.02683	186	-155478	0690A	534920	193200	KRISPY KREME DOUGHNUTS INC	KKD	Citigroup Global Markets, Inc.	GSECLP/FOC	0498A	Prudential Investment Management Services, L.L.C.
20050210	501014104	0161A	12899	0.02089	187	-91383	0418A	118595	102024	KRISPY KREME DOUGHNUTS INC	KKD	Merrill Lynch, Pierce, Fenner & Smith Inc.	Citigroup Global Markets, Inc.	0501A	Goldman Sachs Execution & Clearing, L.P.
20050224	501014104	0437A	80507	0.13037	196	-100200	0569A	552682	99400	KRISPY KREME DOUGHNUTS INC	KKD	#N/A	RBC Capital Markets Corporation	0507A	RTE Securities, Inc.
20050224	501014104	0642A	113992	0.18459	196	-105143	0569A	552682	99400	KRISPY KREME DOUGHNUTS INC	KKD	UBS Securities L.L.C.	RBC Capital Markets Corporation	0508A	American Express Trust Company
20050309	501014104	0067A	49749	0.08056	205	-111042	0050A	162516	162516	KRISPY KREME DOUGHNUTS INC	KKD	Instinet Clearing Services Incorporated	Morgan Stanley & Co. Incorporated	0510A	Woodbury Financial Services, Inc.
20050311	501014104	0074A	41459	0.06714	207	-126549	0050A	387497	137497	KRISPY KREME DOUGHNUTS INC	KKD	Lehman Brothers Inc.	Morgan Stanley & Co. Incorporated	0512A	LEK Securities Corporation
20050322	501014104	0551A	22758	0.03685	214	-54984	2767A	82917	70892	KRISPY KREME DOUGHNUTS INC	KKD	Merrill Lynch Professional Clearing Corp.	#N/A	0513A	Vera Vest Investments, Inc.
20050323	501014104	0355A	176080	0.28513	215	-62419	0180A	102558	62884	KRISPY KREME DOUGHNUTS INC	KKD	Credit Suisse First Boston L.L.C.	Nomura Securities International, Inc.	0527A	Questar Capital Corp.
20050323	501014104	0355A	176080	0.28513	215	-62419	0551A	86817	64059	KRISPY KREME DOUGHNUTS INC	KKD	Credit Suisse First Boston L.L.C.	Merrill Lynch Professional Clearing Corp.	0529A	Thomas Weisel Partners, L.L.C.
20050329	501014104	0501A	34901	0.05652	218	-51846	0215A	72800	72800	KRISPY KREME DOUGHNUTS INC	KKD	Goldman Sachs Execution & Clearing, L.	LaBranche Financial Services, Inc.	0533A	Walnut Street Securities
20050331	501014104	0050A	570915	0.9245	220	-204863	0005A	1216567	183523	KRISPY KREME DOUGHNUTS INC	KKD	Morgan Stanley & Co. Incorporated	Goldman, Sachs & Co.	0534A	Interactive Brokers, L.L.C./Retail Clearance
20050401	501014104	0161A	108921	0.17638	221	-122201	0050A	752931	182016	KRISPY KREME DOUGHNUTS INC	KKD	Merrill Lynch, Pierce, Fenner & Smith Inc.	Morgan Stanley & Co. Incorporated	0535A	Jefferies Execution Services, Inc.
20050401	501014104	0161A	108921	0.17638	221	-122201	0690A	834830	124699	KRISPY KREME DOUGHNUTS INC	KKD	Merrill Lynch, Pierce, Fenner & Smith Inc.	GSECLP/FOC	0536A	Jefferies Execution Services, Inc./Service Bureau
20050404	501014104	0690A	721630	1.16856	222	-113200	0161A	244130	135209	KRISPY KREME DOUGHNUTS INC	KKD	GSECLP/FOC	Merrill Lynch, Pierce, Fenner & Smith Inc.	0538A	State Bank & Trust Company/Valic
20050407	501014104	0050A	141918	0.22981	225	-180404	0005A	1326141	255350	KRISPY KREME DOUGHNUTS INC	KKD	Morgan Stanley & Co. Incorporated	Goldman, Sachs & Co.	0541A	O'Connor & Co., L.L.C./Retail
20050412	501014104	0355A	178480	0.28902	229	-50210	0005A	1660457	66111	KRISPY KREME DOUGHNUTS INC	KKD	Credit Suisse First Boston L.L.C.	Goldman, Sachs & Co.	0543A	Aurum Securities Corp./SJ
20050418	501014104	0005A	514188	0.83264	232	-549918	0690A	1878225	593300	KRISPY KREME DOUGHNUTS INC	KKD	Goldman, Sachs & Co.	GSECLP/FOC	0545A	Capital Investment Group Inc.
20050420	501014104	0355A	72740	0.11779	234	-51000	0690A	2269132	57593	KRISPY KREME DOUGHNUTS INC	KKD	Credit Suisse First Boston L.L.C.	GSECLP/FOC	0547A	Baird (Robert W.) & Co., Incorporated
20050114	50186V102	0642A	138900	0.28234	36	-50500	0355A	71400	71400	LG PHILIPS LCD CO LTD ADS	LPL	UBS Securities L.L.C.	Credit Suisse First Boston L.L.C.	0549A	Timber Hill L.L.C.
20050121	50186V102	0642A	101300	0.20591	40	-108600	0355A	299578	112578	LG PHILIPS LCD CO LTD ADS	LPL	UBS Securities L.L.C.	Credit Suisse First Boston L.L.C.	0551A	Merrill Lynch Professional Clearing Corp.
20050131	50186V102	0355A	241000	0.48988	46	-98428	0418A	103085	103085	LG PHILIPS LCD CO LTD ADS	LPL	Credit Suisse First Boston L.L.C.	Citigroup Global Markets, Inc.	0555A	American Portfolios Financial Services, Inc.
20050214	52729N100	0437A	1039851	0.1517	12	-85493	0501A	444515	80959	LEVEL 3 COMMUNICATIONS INC	LVLT	#N/A	Goldman Sachs Execution & Clearing, L.P.	0556A	Sentra Securities Corporation/Spelman & Co., Inc.
20050215	52729N100	0501A	97563	0.01423	13	-346952	0050A	399079	399079	LEVEL 3 COMMUNICATIONS INC	LVLT	Goldman Sachs Execution & Clearing, L.	Morgan Stanley & Co. Incorporated	0558A	Harborview L.L.C.
20050216	52729N100	0437A	916461	0.1337	14	-67564	0235A	80468	70346	LEVEL 3 COMMUNICATIONS INC	LVLT	#N/A	RBC Dain Rauscher Inc.	0561A	Merrill Lynch Professional Clearing Corp. #2
20050216	52729N100	0437A	916461	0.1337	14	-67564	0407A	109455	94642	LEVEL 3 COMMUNICATIONS INC	LVLT	#N/A	KV Execution Services, L.L.C.	0565A	Investment Centers of America, Inc./Mutual Funds
20050217	52729N100	0235A	17412	0.00254	15	-63056	0690A	132171	69700	LEVEL 3 COMMUNICATIONS INC	LVLT	RBC Dain Rauscher Inc.	GSECLP/FOC	0568A	Brut, L.L.C.
20050222	52729N100	0019A	44100	0.00643	17	-210075	0050A	318320	296172	LEVEL 3 COMMUNICATIONS INC	LVLT	Jefferies & Co., Inc.	Morgan Stanley & Co. Incorporated	0569A	RBC Capital Markets Corporation
20050222	52729N100	0437A	756246	0.11033	17	-58935	0355A	65759	65759	LEVEL 3 COMMUNICATIONS INC	LVLT	#N/A	Credit Suisse First Boston L.L.C.	0571A	Oppenheimer & Co., Inc.
20050222	52729N100	0437A	756246	0.11033	17	-58935	0632A	51532	51532	LEVEL 3 COMMUNICATIONS INC	LVLT	#N/A	Fiserv Securities Incorporated	0572A	Flagship Clearing
20050223	52729N100	0632A	22191	0.00324	18	-67421	0355A	85581	62725	LEVEL 3 COMMUNICATIONS INC	LVLT	Fiserv Securities Incorporated	Credit Suisse First Boston L.L.C.	0573A	Deutsche Bank Securities Inc.
20050223	52729N100	0632A	22191	0.00324	18	-67421	0756A	94901	68497	LEVEL 3 COMMUNICATIONS INC	LVLT	Fiserv Securities Incorporated	H&R Block Financial Advisors, Inc.	0574A	Crowell, Weedon & Co.
20050225	52729N100	0501A	10947	0.0016	20	-101435	0067A	111967	111967	LEVEL 3 COMMUNICATIONS INC	LVLT	Goldman Sachs Execution & Clearing, L.	Instinet Clearing Services Incorporated	0579A	First Trust Corporation/Resources
20050225	52729N100	0573A	30501	0.00445	20	-90887	0235A	154998	87270	LEVEL 3 COMMUNICATIONS INC	LVLT	Deutsche Bank Securities Inc.	RBC Dain Rauscher Inc.	0580A	KDC Merger Arbitrage Fund, L.P.
20050228	52729N100	0690A	46600	0.0068	21	-84071	0501A	75810	64863	LEVEL 3 COMMUNICATIONS INC	LVLT	GSECLP/FOC	Goldman Sachs Execution & Clearing, L.P.	0581A	Stern (M.L.) & Co., L.L.C.
20050301	52729N100	0407A	65263	0.00952	22	-56965	0385A	473184	82802	LEVEL 3 COMMUNICATIONS INC	LVLT	KV Execution Services, L.L.C.	E*Trade Clearing, L.L.C.	0582A	American Century Investment Services, Inc.
20050303	52729N100	0074A	13363	0.00195	24	-65359	0188A	427022	91470	LEVEL 3 COMMUNICATIONS INC	LVLT	Lehman Brothers Inc.	Ameritrade, Inc.	0583A	Prudential Equity Group, Inc.
20050303	52729N100	0286A	16148	0.00236	24	-80454	0642A	241024	69032	LEVEL 3 COMMUNICATIONS INC	LVLT	SG Americas Securities, L.L.C.	UBS Securities L.L.C.	0585A	Petruzzi Securities L.L.C.
20050303	52729N100	0385A	321698	0.04693	24	-109200	0690A	150607	102610	LEVEL 3 COMMUNICATIONS INC	LVLT	E*Trade Clearing, L.L.C.	GSECLP/FOC	0590A	Securities America, Inc.
20050307	52729N100	0551A	175000	0.02553	26	-522589	0642A	596709	436541	LEVEL 3 COMMUNICATIONS INC	LVLT	Merrill Lynch Professional Clearing Corp.	UBS Securities L.L.C.	0592A	PFPC Distributors, Inc./Omnibus (House) Account
20050119	53215R100	0157A	11912	0.01238	31	-435614	0733A	462600	451025	LIFEPOINT, INC	LFP	E*Trade Capital Markets, L.L.C.	Wells Fargo Investments, L.L.C.	0597A	Metlife Securities, Inc./Metlife Defined Contribution Group
20050125	545754103	0015A	11300	0.0138	14	-71199	0161A	197375	77144	LOUDEYE CORPORATION	LOUD	Morgan Stanley DW Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0603A	Uvest Financial Services Group, Inc.
20050203	545754103	0188A	18643	0.02276	21	-141952	0005A	160133	143340	LOUDEYE CORPORATION	LOUDE	Ameritrade, Inc.	Goldman, Sachs & Co.	0605A	1717 Capital Management Company
20050223	545754103	0279A	122480	0.14952	34	-92900	0005A	509700	72000	LOUDEYE CORPORATION	LOUDE	Southwest Securities, Inc.	Goldman, Sachs & Co.	0606A	Merrill Lynch Pierce Fenner & Smith, Inc./Broadcort Execution Services
20050223	545754103	0279A	122480	0.14952	34	-92900	0161A	113067	62809	LOUDEYE CORPORATION	LOUDE	Southwest Securities, Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0608A	PreferredTrade, Inc.
20050224	545754103	0352A	240127	0.29315	35	-150000	0005A	609700	100000	LOUDEYE CORPORATION	LOUDE	Bear, Stearns Securities Corp.	Goldman, Sachs & Co.	0613A	Essex-Radez L.L.C.
20050111	55302L102	0039A	24300	0.40473	14	-50000	0005A	86000	71030	MHI HOSPITALITY CORP	MDH	Ferris, Baker Watts, Incorporated	Goldman, Sachs & Co.	0614A	Hantz Financial Services, Inc.
20050304	561911108	0571A	103598	0.24752	14	-64500	0050A	52400	52400	MANAGED HIGH YLD PLUS FD INC	HYF	Oppenheimer & Co., Inc.	Morgan Stanley & Co. Incorporated	0620A	American Stock Exchange Clearing Corporation (PER)
20050304	561911108	0642A	22000	0.05256	14	-81598	0690A	210099	91900	MANAGED HIGH YLD PLUS FD INC	HYF	UBS Securities L.L.C.	GSECLP/FOC	0621A	American Stock Exchange Clearing Corporation (APEX)
20050126	573083102	0161A	390693	1.8906	205	-199410	0074A	191700	176769	MARTHA STEWART LIV OMNIMED INC	MSO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Lehman Brothers Inc.	0623A	Frankel (Wm. V.) & Co., Inc.
20050126	573083102	0501A	477280	2.30961	205	-119600	0671A	182091	156856	MARTHA STEWART LIV OMNIMED INC	MSO	Goldman Sachs Execution & Clearing, L.	Pax Clearing Co., L.P.	0624A	Tullett Liberty Securities Inc.
20050202	573083102	0161A	354109	1.71357	210	-105161	0690A	1350613	99300	MARTHA STEWART LIV OMNIMED INC	MSO	Merrill Lynch, Pierce, Fenner & Smith Inc.	GSECLP/FOC	0625A	American Stock Exchange Clearing Corporation (Book)
20050209	573083102	0161A	467610	2.26281	215	-165393	0501A	871804	110341	MARTHA STEWART LIV OMNIMED INC	MSO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Goldman Sachs Execution & Clearing, L.P.	0627A	Electronic Brokerage Systems, L.L.C.
20050209	573083102	0161A	467610	2.26281	215	-165393	0671A	241533	132800	MARTHA STEWART LIV OMNIMED INC	MSO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Pax Clearing Co., L.P.	0628A	State Street Bank & Trust/Valic Santa Fe
20050211	573083102	0690A	1513240	7.32272	217	-112173	0050A	107398	87265	MARTHA STEWART LIV OMNIMED INC	MSO	GSECLP/FOC	Morgan Stanley & Co. Incorporated	0629A	State Street Bank & Trust/National City Bank
20050214	573083102	0671A	122278	0.59172	218	-124275	0161A	585366	118069	MARTHA STEWART LIV OMNIMED INC	MSO	Pax Clearing Co., L.P.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0631A	JMS Execution Services
20050215	573083102	0690A	1495012	7.23451	219	-59092	0671A	183978	61700	MARTHA STEWART LIV OMNIMED INC	MSO	GSECLP/FOC	Pax Clearing Co., L.P.	0632A	Fiserv Securities Incorporated
20050223	573083102	0161A	752858	3.64316	224	-57926	0671A	235324	55246	MARTHA STEWART LIV OMNIMED INC	MSO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Pax Clearing Co., L.P.	0633A	Hill, Thompson, Magid & Co., Inc.

20050224	573083102	0161A	595326	2.88084	225	-157532	0647A	242500	187700	MARTHA STEWART LIV OMNIMED INC	MSO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Daiwa Securities America Inc.	0638A	TIAA-CREF Individual and Institutional Services, Inc.
20050224	573083102	0501A	788771	3.81694	225	-125350	0671A	320944	85620	MARTHA STEWART LIV OMNIMED INC	MSO	Goldman Sachs Execution & Clearing, L.	Pax Clearing Co., L.P.	0641A	Ontrade Inc.
20050304	573083102	0161A	452451	2.18946	231	-132791	0250A	190000	190000	MARTHA STEWART LIV OMNIMED INC	MSO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Wachovia Capital Markets, L.L.C.	0642A	UBS Securities L.L.C.
20050304	573083102	0690A	1415758	6.85099	231	-168950	0250A	190000	190000	MARTHA STEWART LIV OMNIMED INC	MSO	GSECLP/FOC	Wachovia Capital Markets, L.L.C.	0644A	PFPC Distributors, Inc./Neuberger & Berman Management, Inc.
20050307	573083102	0501A	11660	0.05642	232	-507283	0501A	531153	519493	MARTHA STEWART LIV OMNIMED INC	MSO	Goldman Sachs Execution & Clearing, L.	Goldman Sachs Execution & Clearing, L.P.	0646A	Madoff (Bernard L.) Investment Securities, L.L.C.
20050308	573083102	0501A	478761	2.31677	233	-52392	0161A	455779	50024	MARTHA STEWART LIV OMNIMED INC	MSO	Goldman Sachs Execution & Clearing, L.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0647A	Daiwa Securities America Inc.
20050309	573083102	0647A	56500	0.27341	234	-126100	0161A	542388	86609	MARTHA STEWART LIV OMNIMED INC	MSO	Daiwa Securities America Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0649A	PFPC Distributors, Inc/J.J.B. Hilliard, W.L. Lyons, Inc.
20050309	573083102	0671A	308211	1.49146	234	-87623	0161A	542388	86609	MARTHA STEWART LIV OMNIMED INC	MSO	Pax Clearing Co., L.P.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0650A	Man Securities, Inc.
20050311	573083102	0501A	386113	1.86844	236	-68825	0671A	299134	55523	MARTHA STEWART LIV OMNIMED INC	MSO	Goldman Sachs Execution & Clearing, L.	Pax Clearing Co., L.P.	0651A	Calyon Securities (USA) Inc.
20050420	573083102	0671A	47225	0.22853	263	-54900	0352A	81374	62235	MARTHA STEWART LIV OMNIMED INC	MSO	Pax Clearing Co., L.P.	Bear, Stearns Securities Corp.	0655A	Allen & Company L.L.C.
20050330	60684P101	0647A	219600	0.40036	21	-76000	0215A	65100	51066	MITTAL STEEL COMPANY N.V. NY R	MT	Daiwa Securities America Inc.	LaBranche Financial Services, Inc.	0657A	PFPC Distributors, Inc./Managers Funds Wrap Program
20050331	60684P101	0005A	49650	0.09052	22	-117711	0215A	145100	80000	MITTAL STEEL COMPANY N.V. NY R	MT	Goldman, Sachs & Co.	LaBranche Financial Services, Inc.	0660A	KV Execution Services L.L.C./Customer
20050408	60684P101	0355A	276800	0.50465	28	-52700	0690A	98598	66200	MITTAL STEEL COMPANY N.V. NY R	MT	Credit Suisse First Boston L.L.C.	GSECLP/FOC	0664A	MacAllaster Pitfield Mackay Inc.
20050208	631100104	0573A	174207	0.03135	6	-1437811	0050A	1271771	1271771	NASDAQ-100 SHARES	OOO	Deutsche Bank Securities Inc.	Morgan Stanley & Co. Incorporated	0665A	Prime Capital Services, Inc.
20050209	631100104	0100A	84300	0.01517	7	-336812	0060A	227622	227622	NASDAQ-100 SHARES	OOOO	BNY Brokerage Inc.	Morgan (J.P.) Securities Inc.	0668A	National Planning Corp.
20050210	631100104	0549A	21884	0.00394	8	-1567570	0690A	1511521	1337314	NASDAQ-100 SHARES	OOOO	Timber Hill L.L.C.	GSECLP/FOC	0671A	Pax Clearing Co., L.P.
20050210	631100104	0549A	21884	0.00394	8	-1567570	0749A	1158325	1067991	NASDAQ-100 SHARES	OOOO	Timber Hill L.L.C.	EWT, L.L.C.	0671A	Pax Clearing Company L.P./A.B. Division
20050211	631100104	0060A	52170	0.00939	9	-973574	0050A	2694399	1168610	NASDAQ-100 SHARES	OOOO	Morgan (J.P.) Securities Inc.	Morgan Stanley & Co. Incorporated	0678A	Amvescap Services, Inc.
20050211	631100104	0569A	419387	0.07546	9	-736250	0749A	1700835	542510	NASDAQ-100 SHARES	OOOO	RBC Capital Markets Corporation	EWT, L.L.C.	0680A	PFPC Distributors, Inc./Principal Financial Group
20050222	631100104	0152A	42400	0.00763	15	-161600	0074A	217794	217794	NASDAQ-100 SHARES	OOOO	E*Trade Cap Mkts/Special Account	Lehman Brothers Inc.	0685A	Stock Clearing Corporation (YB)
20050309	631100104	0064A	19141	0.00344	9	-619590	0060A	638731	586561	NASDAQ-100 SHARES	OOOO	Schonfeld Securities, L.L.C.	Morgan (J.P.) Securities Inc.	0688A	BSE Specialist Account/BSECC Rep Account
20050421	639208107	0050A	17483	0.06475	6	-73022	0573A	105565	89097	NAVARRE CORP	NAVR	Morgan Stanley & Co. Incorporated	Deutsche Bank Securities Inc.	0689A	PFPC Distributors, Inc./Primerica Financial Services
20050111	64110L106	0005A	57935	0.11065	172	-90375	0060A	128858	128858	NETFLIX COM INC	NFLX	Goldman, Sachs & Co.	Morgan (J.P.) Securities Inc.	0690A	GSECLP/FOC
20050111	64110L106	0005A	57935	0.11065	172	-90375	0437A	127142	116092	NETFLIX COM INC	NFLX	Goldman, Sachs & Co.	#N/A	0692A	Van Kampen Funds, Inc.
20050111	64110L106	0005A	57935	0.11065	172	-90375	0501A	256108	102448	NETFLIX COM INC	NFLX	Goldman, Sachs & Co.	Goldman Sachs Execution & Clearing, L.P.	0695A	O'Connor & Company L.L.C.
20050112	64110L106	0501A	195767	0.37388	173	-60341	0060A	149906	55012	NETFLIX COM INC	NFLX	Goldman Sachs Execution & Clearing, L.	Morgan (J.P.) Securities Inc.	0696A	Cantor Fitzgerald & Co.
20050113	64110L106	0050A	917167	1.75162	174	-142346	0501A	237799	187819	NETFLIX COM INC	NFLX	Morgan Stanley & Co. Incorporated	Goldman Sachs Execution & Clearing, L.P.	0701A	PrimeVest Financial Services, Inc.
20050120	64110L106	0690A	334363	0.63857	178	-263797	0418A	175869	175869	NETFLIX COM INC	NFLX	GSECLP/FOC	Citigroup Global Markets, Inc.	0702A	Scott & Stringfellow, Inc.
20050121	64110L106	0355A	117082	0.22361	179	-81125	0690A	410869	76506	NETFLIX COM INC	NFLX	Credit Suisse First Boston L.L.C.	GSECLP/FOC	0703A	Hummer (Wayne) Investments L.L.C.
20050125	64110L106	0050A	547428	1.04549	181	-88507	0418A	271603	83803	NETFLIX COM INC	NFLX	Morgan Stanley & Co. Incorporated	Citigroup Global Markets, Inc.	0705A	Scottrade, Inc.
20050217	64110L106	0690A	1079062	2.06081	198	-56000	0100A	77100	65305	NETFLIX COM INC	NFLX	GSECLP/FOC	BNY Brokerage Inc.	0707A	New England Securities Corp.
20050324	64110L106	0049A	19265	0.03679	222	-82859	0050A	187066	71937	NETFLIX COM INC	NFLX	BNP Paribas Securities Corp.	Morgan Stanley & Co. Incorporated	0709A	Wachtel & Co., Inc.
20050324	64110L106	0549A	60174	0.11492	222	-52470	0050A	187066	71937	NETFLIX COM INC	NFLX	Timber Hill L.L.C.	Morgan Stanley & Co. Incorporated	0712A	Koonce Securities Inc.
20050329	64110L106	0050A	102930	0.19658	224	-82402	0501A	126751	116507	NETFLIX COM INC	NFLX	Morgan Stanley & Co. Incorporated	Goldman Sachs Execution & Clearing, L.P.	0715A	Davenport & Company L.L.C.
20050407	64110L106	0573A	11606	0.02217	231	-117200	0690A	1362710	143497	NETFLIX COM INC	NFLX	Deutsche Bank Securities Inc.	GSECLP/FOC	0718A	Fimat USA L.L.C.
20050111	64110W102	0161A	159724	0.96115	6	-134738	0311A	118726	103037	NETEASE.COM INC ADS	NTES	Merrill Lynch, Pierce, Fenner & Smith Inc.	Piper Jaffray & Co.	0724A	American Stock Exchange Clearing Corporation (ASE)
20050407	64110W102	0311A	10004	0.0602	25	-86630	0100A	128132	92400	NETEASE.COM INC ADS	NTES	Piper Jaffray & Co.	BNY Brokerage Inc.	0725A	Raymond James & Associates, Inc.
20050215	665575106	5099A	17141	0.01531	6	-508856	5036A	525997	514497	NORTHERN ORION RESOURCES INC	NOOJF	Canadian Depository for Securities Limite	TD Waterhouse Canada Inc./CDS	0727A	Mesirow Financial, Inc.
20050215	665575106	5099A	17141	0.01531	6	-508856	5036A	525997	514497	NORTHERN ORION RESOURCES INC	NTO	Canadian Depository for Securities Limite	TD Waterhouse Canada Inc./CDS	0728A	Folio(fn) Investments, Inc.
20050111	666135108	0050A	38317	0.17902	195	-57072	0551A	99490	52827	NORTHFIELD LABORATORIES INC	NFLD	Morgan Stanley & Co. Incorporated	Merrill Lynch Professional Clearing Corp.	0729A	World Group Securities, Inc.
20050310	67069D108	0374A	24000	0.08059	6	-489282	0226A	512686	498387	NUTRI/SYSTEM INC.	NSI	Janney Montgomery Scott L.L.C.	National Financial Services Corporation	0731A	Beck (H.), Inc.
20050310	67069D108	0374A	24000	0.08059	6	-489282	0226A	512686	498387	NUTRI/SYSTEM INC.	THIN	Janney Montgomery Scott L.L.C.	National Financial Services Corporation	0732A	Butler Wick & Co., Inc.
20050301	678002106	0549A	74331	0.83612	48	-86230	0749A	133383	110000	OIL SERVICES TR 12/31/41	OIH	Timber Hill L.L.C.	EWT, L.L.C.	0733A	Wells Fargo Investments, L.L.C.
20050302	678002106	0250A	16400	0.18448	49	-72077	0074A	51449	51449	OIL SERVICES TR 12/31/41	OIH	Wachovia Capital Markets, L.L.C.	Lehman Brothers Inc.	0734A	Nasdaq Stock Market, Inc. (The)
20050204	690370101	0501A	12312	0.06277	11	-92065	0161A	74697	63647	OVERSTOCK COM INC DEL	OSTK	Goldman Sachs Execution & Clearing, L.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0736A	Stock Clearing Corporation
20050224	690370101	0690A	37440	0.19089	24	-80975	0501A	84565	71890	OVERSTOCK COM INC DEL	OSTK	GSECLP/FOC	Goldman Sachs Execution & Clearing, L.P.	0737A	American Stock Exchange Clearing Corporation
20050421	736187204	0161A	17881	0.08079	6	-97902	0438A	84700	73099	PORTAL PLAYER, INC.	PLAY	Merrill Lynch, Pierce, Fenner & Smith Inc.	CIBC World Markets Corp.	0738A	National Stock Exchange
20050118	73935X104	0437A	11300	0.20171	111	-113842	0549A	125042	95367	POWER SHARES ETF DYNAMIC MARKE	PWC	#N/A	Timber Hill L.L.C.	0740A	Legg Mason Wood Walker Incorporated
20050118	73935X104	0437A	11300	0.20171	111	-113842	0549A	125042	95367	POWER SHARES ETF DYNAMIC MARKE	PWC	#N/A	Timber Hill L.L.C.	0743A	King (C.L.) & Associates, Inc.
20050324	741503403	0067A	14552	0.03745	6	-62946	0573A	93934	59381	PRICELINE.COM INC NEW	PCLN	Instinet Clearing Services Incorporated	Deutsche Bank Securities Inc.	0744A	Stock Clearing Corporation
20050322	741930309	0690A	10713	0.01551	6	-80487	0512A	91200	71800	PRIMEWEST ENERGY TRUST UNITS N	PWI	GSECLP/FOC	LEK Securities Corporation	0746A	Huntleigh Securities Corporation
20050322	741930309	0690A	10713	0.01551	6	-80487	5036A	182594	60289	PRIMEWEST ENERGY TRUST UNITS NE	PWI	GSECLP/FOC	TD Waterhouse Canada Inc./CDS	0748A	Stock Clearing Corporation (ABS)
20050224	74386K104	5099A	384453	0.2721	6	-135109	5036A	167653	138953	PROVIDENT ENERGY TR UT	PVX	Canadian Depository for Securities Limite	TD Waterhouse Canada Inc./CDS	0749A	EWT, L.L.C.
20050321	750875106	0773A	100000	0.22536	14	-544220	0773A	865920	765920	RAINMAKER SYSTEMS INC.	RMKR	Banc of America Securities, L.L.C.	Banc of America Securities, L.L.C.	0750A	Sterne, Agee & Leach, Inc.
20050411	760112102	0279A	46483	0.05167	6	-464634	0158A	727007	510711	RENTECH, INC	RTK	Southwest Securities, Inc.	ADP Clearing & Outsourcing Services, Inc.	0752A	Stock Clearing Corporation
20050301	76127U101	0671A	59743	1.53581	52	-87295	0050A	409830	90253	RETAIL HOLDRS TRUST (HOLDRS) 1	RTH	Pax Clearing Co., L.P.	Morgan Stanley & Co. Incorporated	0753A	Ziegler (B.C.) and Company
20050309	76127U101	0749A	12474	0.32067	57	-138500	0573A	143446	112423	RETAIL HOLDRS TRUST (HOLDRS) 1	RTH	EWT, L.L.C.	Deutsche Bank Securities Inc.	0754A	American Funds Distributors, Inc.
20050321	76127U101	0005A	38400	0.98715	64	-66454	0749A	121674	94400	RETAIL HOLDRS TRUST (HOLDRS) 1	RTH	Goldman, Sachs & Co.	EWT, L.L.C.	0756A	H&R Block Financial Advisors, Inc.
20050420	76127U101	0549A	31023	0.79751	74	-57028	0005A	125227	77058	RETAIL HOLDRS TRUST (HOLDRS) 1	RTH	Timber Hill L.L.C.	Goldman, Sachs & Co.	0757A	M Holdings Securities, Inc.
20050208	81369Y407	0642A	16000	0.11808	6	-50566	5063A	71868	71868	SELECT SECTOR SPDR-CONSUMER DI	XLY	UBS Securities L.L.C.	Penson Financial Services, Inc./CDS	0761A	State Street Bank & Trust Company/KC Trust Operations
20050307	81369Y407	0005A	392800	2.89889	20	-105500	0161A	138643	84363	SELECT SECTOR SPDR-CONSUMER DIS	XLY	Goldman, Sachs & Co.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0763A	First Brokers Securities, Inc.
20050421	81369Y407	0238A	13257	0.09784	38	-209534	0161A	222791	192543	SELECT SECTOR SPDR-CONSUMER DIS	XLY	InTrade, L.L.C.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0768A	Hilliard (J.J.B.), Lyons (W.L.) Inc.
20050421	81369Y407	0573A	66566	0.49126	38	-183300	0773A	155980	140350	SELECT SECTOR SPDR-CONSUMER DIS	XLY	Deutsche Bank Securities Inc.	Banc of America Securities, L.L.C.	0769A	Stock Clearing Corporation (DOT)
20050113	81369Y506	0418A	11550	0.02595	6	-401528	0551A	531700	463392	ENERGY SECTOR SPDR	XLE	Citigroup Global Markets, Inc.	Merrill Lynch Professional Clearing Corp.	0771A	Blair (William) & Company, L.L.C.
20050314	81369Y506	0074A	50446	0.11335	6	-239806	0352A	291213	186314	ENERGY SECTOR SPDR	XLE	Lehman Brothers Inc.	Bear, Stearns Securities Corp.	0772A	Stock Clearing Corporation (TOD)
20050315	81369Y506	0690A	91465	0.20553	7	-397802	0418A	585842	357980	ENERGY SECTOR SPDR	XLE	GSECLP/FOC	Citigroup Global Markets, Inc.	0773A	Banc of America Securities, L.L.C.
20050316	81369Y506	0352A	361109	0.81143	8	-100332	0549A	200802	112900	ENERGY SECTOR SPDR	XLE	Bear, Stearns Securities Corp.	Timber Hill L.L.C.	0775A	Citadel Trading Group, L.L.C.
20050316	81369Y506	0443A	26106	0.05866	8	-77519	0671A	206929	113015	ENERGY SECTOR SPDR	XLE	Pershing, L.L.C.	Pax Clearing Co., L.P.	0780A	Morgan, Keegan & Company, Inc.
20050317	81369Y506	0773A	50000	0.11235	9	-846420	0418A	1416551	822542	ENERGY SECTOR SPDR	XLE	Banc of America Securities, L.L.C.	Citigroup Global Markets, Inc.	0784A	Hold Brothers On-Line Investments, L.L.C.
20050318	81369Y506	0133A	70800	0.15909	10	-179200	0126A	250000	250000	ENERGY SECTOR SPDR	XLE	B-Trade Services, L.L.C.	Dresdner Kleinwort Wasserstein Securities, L.L.C.	0785A	J.P. Morgan Invest, L.L.C.
20050321	81369Y506	0651A	38000	0.08539	11	-308630	0126A	250000	222794	ENERGY SECTOR SPDR	XLE	Calyon Securities (USA) Inc.	Dresdner Kleinwort Wasserstein Securities, L.L.C.	0786A	Seasongood & Mayer
20050322	81369Y506	0133A	16850	0.03786	12	-52936	0250A	64002	53194	ENERGY SECTOR SPDR	XLE	B-Trade Services, L.L.C.	Wachovia Capital Markets, L.L.C.	0787A	Stock Clearing Corporation (LOC)
20050322	81369Y506	0690A	27758	0.06237	12	-78849	0250A	64002	53194	ENERGY SECTOR SPDR	XLE	GSECLP/FOC	Wachovia Capital Markets, L.L.C.	0789A	Stock Clearing Corporation (LMT)
20050329	81369Y506	0549A	11799	0.02651	16	-152703	0100A	174760	162680	ENERGY SECTOR SPDR	XLE	Timber Hill L.L.C.	BNY Brokerage Inc.	0793A	Stifel, Nicolaus & Company Incorporated
20050405	81369Y506	0418A	32066	0.07205	21	-155083	0549A	152008	140209	ENERGY SECTOR SPDR	XLE	Citigroup Global Markets, Inc.	Timber Hill L.L.C.	0796A	Stock Clearing Corporation of Philadelphia
20050405	81369Y506	0569A	38373	0.08623	21	-187627	0749A	184104	146013	ENERGY SECTOR SPDR	XLE	RBC Capital Markets Corporation	EWT, L.L.C.	0799A	McDonald Investments Inc.
20050405	81369Y506	0569A	38373	0.08623	21	-187627	0773A	334216	234216	ENERGY SECTOR SPDR	XLE	RBC Capital Markets Corporation	Banc of America Securities, L.L.C.	0816A	HSBC Brokerage (USA) Inc./Retail
20050406	81369Y506	0549A	68308	0.15349	22	-83700	0074A	145405	124939	ENERGY SECTOR SPDR	XLE	Timber Hill L.L.C.	Lehman Brothers Inc.	0901A	Bank of New York (The)
20050406	81369Y506	0773A	245076	0.5507	22	-89140	0074A	145405	124939	ENERGY SECTOR SPDR	XLE	Banc of America Securities, L.L.C.	Lehman Brothers Inc.	0902A	JPMorgan Chase Bank, National Association
20050420	81369Y506	0501A	1802309	4.04986	29	-5323477	0005A	4488173	4303943	ENERGY SECTOR SPDR	XLE	Goldman Sachs Execution & Clearing, L.	Goldman, Sachs & Co.	0903A	Deutsche Bank Trust Company Americas
20050204	81369Y605	0501A	590250	1.58849	12	-103760	0773A	101940	101940	FINANCIAL SECTOR SPDR	XLF	Goldman Sachs Execution & Clearing, L.	Banc of America Securities, L.L.C.	0904A	Mellon Securities Trust Co.
20050207	81369Y605	0549A	13649	0.03673	13	-1382487	0005A	1091270	1076270	FINANCIAL SECTOR SPDR	XLF	Timber Hill L.L.C.	Goldman, Sachs & Co.	0906A	New York Life Trust Company
20050317	81369Y605	0569A	150771	0.40576	37	-261266	0642A	300935	265400	FINANCIAL SECTOR SPDR	XLF	RBC Capital Markets Corporation	UBS Securities L.L.C.	0908A	Citibank, N.A.
20050318	81369Y605	0418A	19212	0.0517	38	-311773	0642A	741935	441000	FINANCIAL SECTOR SPDR	XLF	Citigroup Global Markets, Inc.	UBS Securities L.L.C.	0909A	Citibank -- Private Banking Division
20050321	81369Y605	0050A	1613063	4.34109	39	-429576	0161A	422467	397839	FINANCIAL SECTOR SPDR	XLF	Morgan Stanley & Co. Incorporated	Merrill Lynch, Pierce, Fenner & Smith Inc.	0913A	Fleet National Bank
20050321	81369Y605	0221A	21385	0.05755	39	-765531	0642A	1853335	1111400	FINANCIAL SECTOR SPDR	XLF	UBS Financial Services Inc.	UBS Securities L.L.C.	0929A	Wachovia Bank, N.A.
20050322	81369Y605	0671A	106495	0.2866	40	-101968	0749A	211175	71600	FINANCIAL SECTOR SPDR	XLF	Pax Clearing Co., L.P.	EWT, L.L.C.	0931A	United States Trust Company of New York
20050323	81369Y605	0067A	25000	0.06728	41	-108911	0060A	133911	109800	FINANCIAL SECTOR SPDR	XLF	Instinet Clearing Services Incorporated	Morgan (J.P.) Securities Inc.	0937A	Fiduciary Trust Company International
20050323	81369Y605	0074A	1441166	3.87848	41	-103762	0501A	827449	82539	FINANCIAL SECTOR SPDR	XLF	Lehman Brothers Inc.	Goldman Sachs Execution & Clearing, L.P.	0954A	Mellon Trust of New England, National Association
20050323	81369Y605	0074A	1441166	3.87848	41	-103762	0573A	90504	70000	FINANCIAL SECTOR SPDR	XLF	Lehman Brothers Inc.	Deutsche Bank Securities Inc.	0954A	Mellon Trust of New England, N.A.
20050412	81369Y803	0573A	30346	0.05187	6	-79735	0773A	181714	106510	TECHNOLOGY SECTOR SPDR	XLK	Deutsche Bank Securities Inc.	Banc of America Securities, L.L.C.	0955A	Bank of America N.A.
20050211	81369Y886	0549A	66570	0.10839	6	-211815	0050A	204280	155142	UTILITIES SECTOR SPDR	XLU	Timber Hill L.L.C.	Morgan Stanley & Co. Incorporated	0976A	Mercantile Safe Deposit & Trust Co.
20050211	81369Y886	0749A	17903	0.02915	6	-60890	0161A	54159	54159	UTILITIES SECTOR SPDR	XLU	EWT, L.L.C.	Merrill Lynch, Pierce, Fenner & Smith Inc.	0987A	Fiduciary - SSB - DTC 0987
20050211	81369Y886	0749A	17903	0.02915	6	-60890	0418A	52153	52153	UTILITIES SECTOR SPDR	XLU	EWT, L.L.C.	Citigroup Global Markets, Inc.	0990A	Manufacturers and Traders Trust Company
20050309	81369Y886	0501A	355639	0.57907	17	-141845	0074A	180738	180738	UTILITIES SECTOR SPDR	XLU	Goldman Sachs Execution & Clearing, L.	Lehman Brothers Inc.	0993A	Northern Trust Company (The) - Trust Income Collections
20050311	81369Y886	0161A	54073	0.08804	19	-66470	0100A	59900	59900	UTILITIES SECTOR SPDR	XLU	Merrill Lynch, Pierce, Fenner & Smith Inc.	BNY Brokerage Inc.	0994A	Marshall & Ilsley Trust Company, N.A.
20050201	826516106	0100A	206900	1.02925	23	-51800	0551A	60510	60510	SIERRA WIRELESS INC	SWIR	BNY Brokerage Inc.	Merrill Lynch Professional Clearing Corp.	2006A	JPMorgan Chase Bank/TIAA-CREF
20050202	826516106	0100A	144600	0.71933	24	-62300	5016A	119800	69800	SIERRA WIRELESS INC	SWIR	BNY Brokerage Inc.	GMP Securities Ltd./CDS	2025A	Trust Company of Illinois
20050126	827056102	0005A	28542	0.01088	8	-194640	0226A	259970	133325	SILICON GRAPHICS INC	SGI	Goldman, Sachs & Co.	National Financial Services Corporation	2027A	Wells Fargo Bank, National Association
20050202	827056102	0573A	28100	0.01071	13	-175618	0226A	610519	226020	SILICON GRAPHICS INC	SGI	Deutsche Bank Securities Inc.	National Financial Services Corporation	2032A	Citigroup Private Bank & Trust
20050203	827056102	0418A	236977	0.0903	14	-157259	0050A	213752	195613	SILICON GRAPHICS INC	SGI	Citigroup Global Markets, Inc.	Morgan Stanley & Co. Incorporated	2039A	SEI Trust Company
20050204	827056102	0226A	350916	0.13372	15	-151527	0352A	212616	176805	SILICON GRAPHICS INC	SGI	National Financial Services Corporation	Bear, Stearns Securities Corp.	2049A	HSBC Bank USA, N.A./Buffalo IPS
20050207	827056102	0226A	286826	0.1093	16	-64090	0050A	549649	63225	SILICON GRAPHICS INC	SGI	National Financial Services Corporation	Morgan Stanley & Co. Incorporated	2067A	Union Bank and Trust Company
20050209	827056102	0355A	79409	0.03026	18	-91440	0573A	79800	69500	SILICON GRAPHICS INC	SGI	Credit Suisse First Boston L.L.C.	Deutsche Bank Securities Inc.	2104A	Zions First National Bank
20050211	827056102	0352A	390643	0.14886	20	-161817	0155A	135300	135300	SILICON GRAPHICS INC	SGI	Bear, Stearns Securities Corp.	Neuberger Berman, L.L.C.	2108A	Comerica Bank
20050223	827056102	0155A	373357	0.14227	27	-67943	0355A	142453	55220	SILICON GRAPHICS INC	SGI	Neuberger Berman, L.L.C.	Credit Suisse First Boston L.L.C.	2116A	Fifth Third Bank (The)
20050225	827056102	0155A	185143	0.07055	29	-133800	0050A	951915	98089	SILICON GRAPHICS INC	SGI	Neuberger Berman, L.L.C.	Morgan Stanley & Co. Incorporated	2122A	HSBC Bank USA, N.A./IPB
20050304	827056102	0074A	11227	0.00428	34	-115145	0005A	239222	165196	SILICON GRAPHICS INC	SGI	Lehman Brothers Inc.	Goldman, Sachs & Co.	2128A	Manufacturers & Traders Trust Company/Allfirst Division
20050307	827056102	2767A	70936	0.02703	35	-148000	0355A	214328	128493	SILICON GRAPHICS INC	SGI	#N/A	Credit Suisse First Boston L.L.C.	2132A	Investors Bank and Trust Institutional Company
20050308	827056102	0385A	35317	0.01346	36	-243621	0161A	320738	222235	SILICON GRAPHICS INC	SGI	E*Trade Clearing, L.L.C.	Merrill Lynch, Pierce, Fenner & Smith Inc.	2139A	Glenmede Trust Company, N.A. (The)
20050310	827056102	0573A	130830	0.04985	38	-146470	0352A	234707	178700	SILICON GRAPHICS INC	SGI	Deutsche Bank Securities Inc.	Bear, Stearns Securities Corp.	2144A	Stanton Trust Company, National Association
20050314	827056102	0005A	132814	0.05061	40	-91027	0573A	309830	111600	SILICON GRAPHICS INC	SGI	Goldman, Sachs & Co.	Deutsche Bank Securities Inc.	2145A	Union Bank of California, N.A.
20050421	827056102	0188A	109943	0.04189	6	-74216	0355A	300960	80878	SILICON GRAPHICS INC	SGI	Ameritrade, Inc.	Credit Suisse First Boston L.L.C.	2163A	Wachovia Bank, N.A./Phila Main
20050421	827056102	0188A	109943	0.04189	6	-74216	2767A	312224	103320	SILICON GRAPHICS INC	SGI	Ameritrade, Inc.	#N/A	2165A	HSBC Bank USA, National Association
20050418	827084864	0437A	71074	0.23041	6	-98290	0573A	204876	145343	SILICONWARE PRECISON IND ADS	SPIL	#N/A	Deutsche Bank Securities Inc.	2177A	DBTC Americas-Private Bank
20050125	85771P102	0385A	68787	0.29179	21	-62497	0234A	90845	51850	STATOIL ASA ADS (1 ORD)	STO	E*Trade Clearing, L.L.C.	Penson Financial Services, Inc.	2195A	Wells Fargo Bank, NA TR Recordkeeping Group
20050217	85857R105	0501A	91604	0.14799	13	-64338	0188A	141678	78226	STEMCELLS INC	STEM	Goldman Sachs Execution & Clearing, L.	Ameritrade, Inc.	2205A	Keybank National Association
20050218	85857R105	0188A	38074	0.06151	14	-103604	0074A	164474	123400	STEMCELLS INC	STEM	Ameritrade, Inc.	Lehman Brothers Inc.	2215A	Wilmington Trust Company
20050224	86126T203	0352A	10839	0.05025	6	-130759	0052A	226273	165769	STOCKERYALE INC	STKR	Bear, Stearns Securities Corp.	Legent Clearing L.L.C.	2254A	First National Bank of Omaha
20050314	862924107	0141A	21167	0.28554	10	-152344	0005A	280941	110157	STREICHER MOBILE FUELING INC	FUEL	First Clearing L.L.C.	Goldman, Sachs & Co.	2255A	Bank One Trust Company, N.A.
20050314	862924107	0141A	21167	0.28554	10	-152344	0352A	206870	191212	STREICHER MOBILE FUELING INC	FUEL	First Clearing L.L.C.	Bear, Stearns Securities Corp.	2257A	Associated Bank Green Bay
20050111	863307104	0501A	49590	0.14892	13	-675994	0050A	467715	454315	STREETTRACKS GOLD TRUST GOLD S	GLD	Goldman Sachs Execution & Clearing, L.	Morgan Stanley & Co. Incorporated	2258A	First Trust Corporation
20050310	868168105	0355A	186316	0.70002	11	-137794	0642A	163128	151479	SUPERIOR INDUSTRIES INTL INC	SUP	Credit Suisse First Boston L.L.C.	UBS Securities L.L.C.	2305A	Huntingon National Bank
20050112	87651B104	0501A	972317	1.6737	196	-400978	0050A	526197	526197	TASER INTERNATIONAL INC	TASR	Goldman Sachs Execution & Clearing, L.	Morgan Stanley & Co. Incorporated	2316A	National City Bank
20050114	87651B104	0501A	212283	0.36541	198	-348978	0188A	252465	252465	TASER INTERNATIONAL INC	TASR	Goldman Sachs Execution & Clearing, L.	Ameritrade, Inc.	2319A	SSB-Trust Custody
20050118	87651B104	0690A	25592	0.04405	199	-185429	0642A	159895	159895	TASER INTERNATIONAL INC	TASR	GSECLP/FOC	UBS Securities L.L.C.	2392A	City National Bank
20050120	87651B104	0671A	26012	0.04478	201	-50462	0501A	854366	68122	TASER INTERNATIONAL INC	TASR	Pax Clearing Co., L.P.	Goldman Sachs Execution & Clearing, L.P.	2424A	Custodial Trust Company
20050121	87651B104	0188A	18535	0.03191	202	-185362	0074A	218644	198198	TASER INTERNATIONAL INC	TASR	Ameritrade, Inc.	Lehman Brothers Inc.	2450A	UMB Bank, N.A.
20050124	87651B104	0437A	170192	0.29296	203	-64836	0019A	107642	70948	TASER INTERNATIONAL INC	TASR	#N/A	Jefferies & Co., Inc.	2451A	UMB Bank National Association
20050124	87651B104	0501A	586139	1.00895	203	-141923	0188A	196002	177467	TASER INTERNATIONAL INC	TASR	Goldman Sachs Execution & Clearing, L.	Ameritrade, Inc.	2482A	Suntrust Bank/Dealer
20050124	87651B104	0642A	29100	0.05009	203	-230643	0188A	196002	177467	TASER INTERNATIONAL INC	TASR	UBS Securities L.L.C.	Ameritrade, Inc.	2483A	Compass Bank
20050124	87651B104	0690A	136455	0.23489	203	-142009	0188A	196002	177467	TASER INTERNATIONAL INC	TASR	GSECLP/FOC	Ameritrade, Inc.	2484A	Compass Bank/Asset Management Group
20050125	87651B104	0161A	105050	0.18083	204	-202719	0188A	454583	258581	TASER INTERNATIONAL INC	TASR	Merrill Lynch, Pierce, Fenner & Smith Inc.	Ameritrade, Inc.	2561A	Country Trust Bank
20050125	87651B104	0501A	182722	0.31453	204	-265174	0188A	454583	258581	TASER INTERNATIONAL INC	TASR	Goldman Sachs Execution & Clearing, L.	Ameritrade, Inc.	2616A	PNC Bank, N.A.
20050202	87651B104	0161A	54603	0.09399	210	-50447	0044A	64848	64848	TASER INTERNATIONAL INC	TASR	Merrill Lynch, Pierce, Fenner & Smith Inc.	National Investor Services Corp.	2642A	Union Planters Bank, N.A.
20050202	87651B104	0352A	83294	0.14338	210	-64635	0050A	156886	52492	TASER INTERNATIONAL INC	TASR	Bear, Stearns Securities Corp.	Morgan Stanley & Co. Incorporated	2664A	Union Bank of California, N.A./C.N.A.
20050203	87651B104	0443A	36905	0.06353	211	-93592	0044A	105613	80129	TASER INTERNATIONAL INC	TASR	Pershing, L.L.C.	National Investor Services Corp.	2669A	Northern Trust Company (The)
20050203	87651B104	0501A	26437	0.04551	211	-156285	0161A	225021	170418	TASER INTERNATIONAL INC	TASR	Goldman Sachs Execution & Clearing, L.	Merrill Lynch, Pierce, Fenner & Smith Inc.	2697A	Harris Trust & Savings Bank
20050203	87651B104	0501A	26437	0.04551	211	-156285	0188A	541215	185255	TASER INTERNATIONAL INC	TASR	Goldman Sachs Execution & Clearing, L.	Ameritrade, Inc.	2803A	U.S. Bank N.A.

20050203	87651B104	0501A	26437	0.04551	211	-156285	0690A	170161	152882	TASER INTERNATIONAL INC	TASR	Goldman Sachs Execution & Clearing, L.	GSECLP/FOC
20050204	87651B104	0188A	376999	0.64895	212	-164216	0050A	260180	131211	TASER INTERNATIONAL INC	TASR	Ameritrade, Inc.	Morgan Stanley & Co. Incorporated
20050208	87651B104	0188A	107747	0.18547	214	-92509	0690A	394728	70019	TASER INTERNATIONAL INC	TASR	Ameritrade, Inc.	GSECLP/FOC
20050209	87651B104	0573A	41318	0.07112	215	-54975	0418A	303593	50807	TASER INTERNATIONAL INC	TASR	Deutsche Bank Securities Inc.	Citigroup Global Markets, Inc.
20050210	87651B104	0418A	231965	0.39929	216	-71628	0161A	192212	77227	TASER INTERNATIONAL INC	TASR	Citigroup Global Markets, Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050211	87651B104	0418A	101876	0.17536	217	-130089	0642A	103127	92391	TASER INTERNATIONAL INC	TASR	Citigroup Global Markets, Inc.	UBS Securities L.L.C.
20050211	87651B104	0647A	284500	0.48972	217	-90400	0642A	103127	92391	TASER INTERNATIONAL INC	TASR	Daiwa Securities America Inc.	UBS Securities L.L.C.
20050215	87651B104	0647A	134500	0.23152	219	-150000	0642A	205022	101895	TASER INTERNATIONAL INC	TASR	Daiwa Securities America Inc.	UBS Securities L.L.C.
20050217	87651B104	0642A	46564	0.08015	221	-158458	0161A	504684	199245	TASER INTERNATIONAL INC	TASR	UBS Securities L.L.C.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050224	87651B104	0050A	70285	0.12098	225	-64115	0188A	196589	71640	TASER INTERNATIONAL INC	TASR	Morgan Stanley & Co. Incorporated	Ameritrade, Inc.
20050224	87651B104	0690A	327618	0.56394	225	-143228	0437A	246544	189027	TASER INTERNATIONAL INC	TASR	GSECLP/FOC	#N/A
20050224	87651B104	0690A	327618	0.56394	225	-143228	0671A	197929	183520	TASER INTERNATIONAL INC	TASR	GSECLP/FOC	Pax Clearing Co., L.P.
20050308	87651B104	0501A	304712	0.52452	233	-198718	0161A	385326	218018	TASER INTERNATIONAL INC	TASR	Goldman Sachs Execution & Clearing, L.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050311	87651B104	0647A	153574	0.26435	236	-50000	0501A	373323	65400	TASER INTERNATIONAL INC	TASR	Daiwa Securities America Inc.	Goldman Sachs Execution & Clearing, L.P.
20050311	87651B104	0647A	153574	0.26435	236	-50000	0642A	97013	62642	TASER INTERNATIONAL INC	TASR	Daiwa Securities America Inc.	UBS Securities L.L.C.
20050324	87651B104	0005A	473318	0.81475	245	-94899	0443A	130041	93442	TASER INTERNATIONAL INC	TASR	Goldman, Sachs & Co.	Pershing, L.L.C.
20050324	87651B104	0050A	107756	0.18549	245	-119579	0443A	130041	93442	TASER INTERNATIONAL INC	TASR	Morgan Stanley & Co. Incorporated	Pershing, L.L.C.
20050331	87651B104	0690A	283270	0.48761	249	-131629	0050A	445796	172770	TASER INTERNATIONAL INC	TASR	GSECLP/FOC	Morgan Stanley & Co. Incorporated
20050406	87651B104	0647A	76474	0.13164	253	-116000	0573A	183999	104950	TASER INTERNATIONAL INC	TASR	Daiwa Securities America Inc.	Deutsche Bank Securities Inc.
20050408	87651B104	0064A	47200	0.08125	255	-82700	0188A	83108	72291	TASER INTERNATIONAL INC	TASR	Schonfeld Securities, L.L.C.	Ameritrade, Inc.
20050415	87651B104	0050A	16061	0.02765	260	-119129	0235A	129390	88919	TASER INTERNATIONAL INC	TASR	Morgan Stanley & Co. Incorporated	RBC Dain Rauscher Inc.
20050419	87651B104	0074A	11477	0.01976	262	-89777	0188A	88667	66215	TASER INTERNATIONAL INC	TASR	Lehman Brothers Inc.	Ameritrade, Inc.
20050419	87651B104	0235A	58305	0.10036	262	-83485	0188A	88667	66215	TASER INTERNATIONAL INC	TASR	RBC Dain Rauscher Inc.	Ameritrade, Inc.
20050422	87651B104	0573A	50552	0.08702	265	-133447	0188A	228519	168145	TASER INTERNATIONAL INC	TASR	Deutsche Bank Securities Inc.	Ameritrade, Inc.
20050119	888011103	0773A	17956	0.23148	6	-407535	0050A	519562	420521	TIPPINGPOINT TECHNOLOGIES INC	TPTI	Banc of America Securities, L.L.C.	Morgan Stanley & Co. Incorporated
20050318	888706108	0573A	128458	0.15928	15	-146100	0671A	176776	176776	TIVO INC	TIVO	Deutsche Bank Securities Inc.	Pax Clearing Co., L.P.
20050318	888706108	0573A	128458	0.15928	15	-146100	0690A	177684	177684	TIVO INC	TIVO	Deutsche Bank Securities Inc.	GSECLP/FOC
20050321	888706108	0573A	12730	0.01578	16	-115728	0671A	111354	98624	TIVO INC	TIVO	Deutsche Bank Securities Inc.	Pax Clearing Co., L.P.
20050321	888706108	0573A	12730	0.01578	16	-115728	0690A	187497	93359	TIVO INC	TIVO	Deutsche Bank Securities Inc.	GSECLP/FOC
20050111	891707101	0355A	264903	0.45297	62	-1194524	0005A	1124838	1024948	TOWER AUTOMOTIVE INC	TWR	Credit Suisse First Boston L.L.C.	Goldman, Sachs & Co.
20050111	891707101	0501A	37157	0.06354	62	-468948	0074A	667540	501596	TOWER AUTOMOTIVE INC	TWRAO	Goldman Sachs Execution & Clearing, L.	Lehman Brothers Inc.
20050111	891707101	0501A	37157	0.06354	62	-468948	0161A	390272	347772	TOWER AUTOMOTIVE INC	TWRAO	Goldman Sachs Execution & Clearing, L.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050125	891707101	0286A	149434	0.25553	71	-66638	0573A	993316	75813	TOWER AUTOMOTIVE INC	TWRAO	SG Americas Securities, L.L.C.	Deutsche Bank Securities Inc.
20050202	891707101	0352A	1256615	2.14876	77	-286000	0443A	378244	378244	TOWER AUTOMOTIVE INC	TWRAO	Bear, Stearns Securities Corp.	Pershing, L.L.C.
20050203	891707101	0352A	1175585	2.0102	78	-81030	0050A	3198118	76627	TOWER AUTOMOTIVE INC	TWRAO	Bear, Stearns Securities Corp.	Morgan Stanley & Co. Incorporated
20050204	891707101	0573A	1224310	2.09352	79	-159900	0418A	280493	203300	TOWER AUTOMOTIVE INC	TWRAO	Deutsche Bank Securities Inc.	Citigroup Global Markets, Inc.
20050209	891707101	0573A	103410	0.17683	82	-121000	0201A	136720	122499	TOWER AUTOMOTIVE INC	TWRAO	Deutsche Bank Securities Inc.	Edwards (A.G.) & Sons, Inc.
20050209	891707101	0573A	103410	0.17683	82	-121000	0355A	453280	141654	TOWER AUTOMOTIVE INC	TWRAO	Deutsche Bank Securities Inc.	Credit Suisse First Boston L.L.C.
20050210	891707101	0418A	380933	0.65138	83	-129727	0074A	987937	185000	TOWER AUTOMOTIVE INC	TWRAO	Citigroup Global Markets, Inc.	Lehman Brothers Inc.
20050214	891707101	0050A	2403437	4.10977	85	-89073	0044A	84416	84416	TOWER AUTOMOTIVE INC	TWRAO	Morgan Stanley & Co. Incorporated	National Investor Services Corp.
20050308	891707101	0050A	1258128	2.15134	100	-133677	0188A	204086	116397	TOWER AUTOMOTIVE INC	TWRAO	Morgan Stanley & Co. Incorporated	Ameritrade, Inc.
20050310	891707101	0050A	778033	1.3304	102	-459475	0005A	453691	394691	TOWER AUTOMOTIVE INC	TWRAO	Morgan Stanley & Co. Incorporated	Goldman, Sachs & Co.
20050201	89421O106	0050A	11719	0.07219	170	-107289	0103A	117880	92207	TRAVELZOO INC	TZOO	Morgan Stanley & Co. Incorporated	Wedbush Morgan Securities, Inc.
20050121	903849107	0005A	43810	0.29261	201	-65694	0501A	173660	79400	ULTIMATE ELECTRONICS INC	ULTE	Goldman, Sachs & Co.	Goldman Sachs Execution & Clearing, L.P.
20050330	911805109	0690A	21305	0.13797	6	-80737	0501A	102042	87791	U S ENERGY CORP	USEG	GSECLP/FOC	Goldman Sachs Execution & Clearing, L.P.
20050330	911805109	0690A	21305	0.13797	6	-80737	5008A	134000	117509	U S ENERGY CORP	USEG	GSECLP/FOC	NBCN Clearing, Inc./CDS
20050113	917920100	0050A	67601	0.12413	14	-72652	0044A	78466	78466	V.I. TECHNOLOGIES INC	VITX	Morgan Stanley & Co. Incorporated	National Investor Services Corp.
20050114	917920100	0352A	595933	1.09422	15	-285391	0188A	373347	331197	V.I. TECHNOLOGIES INC	VITX	Bear, Stearns Securities Corp.	Ameritrade, Inc.
20050119	917920100	0044A	55230	0.10141	17	-127002	0188A	356291	144411	V.I. TECHNOLOGIES INC	VITX	National Investor Services Corp.	Ameritrade, Inc.
20050120	917920100	0050A	50688	0.09307	18	-50500	5099A	97880	65080	V.I. TECHNOLOGIES INC	VITX	Morgan Stanley & Co. Incorporated	Canadian Depository for Securities Limited (The)
20050331	927638403	0308A	11500	0.03145	6	-87176	0050A	116515	68715	VIRAGEN INC NEW	VRA	Lazard Freres & Co., L.L.C.	Morgan Stanley & Co. Incorporated
20050307	928241108	0352A	85940	0.32131	20	-75850	0005A	124787	113194	VIROPHARMA INC	VPHM	Bear, Stearns Securities Corp.	Goldman, Sachs & Co.
20050211	928708106	0573A	50100	0.21653	6	-61807	0355A	111907	58864	VOLTERRA SEMCONDUCTOR CORP	VLTR	Deutsche Bank Securities Inc.	Credit Suisse First Boston L.L.C.
20050210	961840105	0067A	96000	0.27697	6	-247564	0050A	343564	309315	WET SEAL INC CL-A	WTSLA	Instinet Clearing Services Incorporated	Morgan Stanley & Co. Incorporated
20050211	961840105	0164A	33617	0.09699	7	-67081	0188A	58532	58532	WET SEAL INC CL-A	WTSLA	Schwab (Charles) & Co., Inc.	Ameritrade, Inc.
20050211	961840105	0164A	33617	0.09699	7	-67081	0418A	100524	55800	WET SEAL INC CL-A	WTSLA	Schwab (Charles) & Co., Inc.	Citigroup Global Markets, Inc.
20050119	974280109	0571A	10672	0.00751	200	-127282	0443A	121620	121620	WINN-DIXIE STORES INC	WIN	Oppenheimer & Co., Inc.	Pershing, L.L.C.
20050126	974280109	0074A	27198	0.01913	205	-131102	0188A	111929	93640	WINN-DIXIE STORES INC	WNDXO	Lehman Brothers Inc.	Ameritrade, Inc.
20050126	974280109	0355A	35692	0.0251	205	-185708	0573A	145260	132475	WINN-DIXIE STORES INC	WNDXO	Credit Suisse First Boston L.L.C.	Deutsche Bank Securities Inc.
20050224	974280109	0418A	242690	0.1707	7	-122307	0050A	824741	82241	WINN-DIXIE STORES INC	WNDXO	Citigroup Global Markets, Inc.	Morgan Stanley & Co. Incorporated
20050228	974280109	0067A	39900	0.02806	9	-114100	0067A	154000	115333	WINN-DIXIE STORES INC	WNDXO	Instinet Clearing Services Incorporated	Instinet Clearing Services Incorporated
20050301	974280109	0696A	438942	0.30874	10	-147658	0067A	193900	154000	WINN-DIXIE STORES INC	WNDXO	Cantor Fitzgerald & Co.	Instinet Clearing Services Incorporated
20050301	974280109	0696A	438942	0.30874	10	-147658	0161A	405142	184353	WINN-DIXIE STORES INC	WNDXO	Cantor Fitzgerald & Co.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050303	974280109	0352A	181016	0.12732	12	-346266	0642A	1644725	278121	WINN-DIXIE STORES INC	WNDXO	Bear, Stearns Securities Corp.	UBS Securities L.L.C.
20050304	974280109	0161A	360250	0.25339	13	-159446	0019A	420963	205936	WINN-DIXIE STORES INC	WNDXO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Jefferies & Co., Inc.
20050309	974280109	0352A	87839	0.06178	16	-114481	0019A	355091	148088	WINN-DIXIE STORES INC	WNDXO	Bear, Stearns Securities Corp.	Jefferies & Co., Inc.
20050314	974280109	0019A	240495	0.16916	19	-80653	0642A	2689876	102992	WINN-DIXIE STORES INC	WNDXO	Jefferies & Co., Inc.	UBS Securities L.L.C.
20050315	974280109	0019A	94014	0.06613	20	-146481	0161A	1645679	179806	WINN-DIXIE STORES INC	WNDXO	Jefferies & Co., Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050315	974280109	0019A	94014	0.06613	20	-146481	0573A	355413	116200	WINN-DIXIE STORES INC	WNDXO	Jefferies & Co., Inc.	Deutsche Bank Securities Inc.
20050316	974280109	0060A	28472	0.02003	21	-63210	0161A	1737142	91463	WINN-DIXIE STORES INC	WNDXO	Morgan (J.P.) Securities Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050317	974280109	0161A	1635808	1.15058	22	-101334	0352A	172278	123559	WINN-DIXIE STORES INC	WNDXO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Bear, Stearns Securities Corp.
20050317	974280109	0696A	357884	0.25172	22	-98500	0352A	172278	123559	WINN-DIXIE STORES INC	WNDXO	Cantor Fitzgerald & Co.	Bear, Stearns Securities Corp.
20050318	974280109	0161A	1570205	1.10443	23	-65603	0696A	439184	81300	WINN-DIXIE STORES INC	WNDXO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Cantor Fitzgerald & Co.
20050322	974280109	0005A	137400	0.09664	25	-85000	0050A	181800	79000	WINN-DIXIE STORES INC	WNDXO	Goldman, Sachs & Co.	Morgan Stanley & Co. Incorporated
20050323	974280109	0642A	2234895	1.57195	26	-50000	0050A	240700	58900	WINN-DIXIE STORES INC	WNDXO	UBS Securities L.L.C.	Morgan Stanley & Co. Incorporated
20050323	974280109	0642A	2234895	1.57195	26	-50000	0060A	78857	67385	WINN-DIXIE STORES INC	WNDXO	UBS Securities L.L.C.	Morgan (J.P.) Securities Inc.
20050324	974280109	0074A	133762	0.09408	27	-148200	0161A	2123775	185351	WINN-DIXIE STORES INC	WNDXO	Lehman Brothers Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050324	974280109	0418A	176824	0.12437	27	-79356	0226A	85430	85430	WINN-DIXIE STORES INC	WNDXQ	Citigroup Global Markets, Inc.	National Financial Services Corporation
20050404	974280109	0019A	61887	0.04353	33	-67088	0050A	396315	81500	WINN-DIXIE STORES INC	WNDXO	Jefferies & Co., Inc.	Morgan Stanley & Co. Incorporated
20050407	974280109	0050A	267503	0.18815	36	-94995	0019A	94582	75951	WINN-DIXIE STORES INC	WNDXO	Morgan Stanley & Co. Incorporated	Jefferies & Co., Inc.
20050407	974280109	0418A	387279	0.2724	36	-77165	0019A	94582	75951	WINN-DIXIE STORES INC	WNDXO	Citigroup Global Markets, Inc.	Jefferies & Co., Inc.
20050412	974280109	0642A	2527558	1.7778	40	-66811	0164A	98114	50445	WINN-DIXIE STORES INC	WNDXO	UBS Securities L.L.C.	Schwab (Charles) & Co., Inc.
20050414	974280109	0164A	20441	0.01438	41	-77673	0161A	1969454	94283	WINN-DIXIE STORES INC	WNDXO	Schwab (Charles) & Co., Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050414	974280109	0573A	86388	0.06076	41	-101388	0161A	1969454	94283	WINN-DIXIE STORES INC	WNDXO	Deutsche Bank Securities Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050415	974280109	0161A	1884826	1.32573	42	-84628	0005A	106674	75157	WINN-DIXIE STORES INC	WNDXO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Goldman, Sachs & Co.
20050418	974280109	0019A	527913	0.37132	43	-66410	0005A	165288	58614	WINN-DIXIE STORES INC	WNDXO	Jefferies & Co., Inc.	Goldman, Sachs & Co.
20050420	974280109	0161A	1667210	1.17266	45	-91707	0005A	380422	63042	WINN-DIXIE STORES INC	WNDXO	Merrill Lynch, Pierce, Fenner & Smith Inc.	Goldman, Sachs & Co.
20050420	974280109	0418A	172148	0.12108	45	-92756	0773A	110832	110832	WINN-DIXIE STORES INC	WNDXO	Citigroup Global Markets, Inc.	Banc of America Securities, L.L.C.
20050421	974280109	0074A	88501	0.06225	46	-80000	0161A	1726554	59344	WINN-DIXIE STORES INC	WNDXO	Lehman Brothers Inc.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050125	97651M109	0573A	46403	0.46976	6	-63816	0651A	75000	60490	WIPRO LIMITED ADS (1 EQTY SHS)	WIT	Deutsche Bank Securities Inc.	Calvon Securities (USA) Inc.
20050111	980905202	0188A	35852	0.23473	39	-192961	0155A	230413	216512	WORLD HEART CORPORATION (CANAD	WHRT	Ameritrade, Inc.	Neuberger Berman, L.L.C.
20050111	980905202	0188A	35852	0.23473	39	-192961	0155A	230413	216512	WORLD HEART CORPORATION (CANAD	WHRT	Ameritrade, Inc.	Neuberger Berman, L.L.C.
20050315	981402100	0773A	103284	0.24709	6	-439048	0632A	568433	516833	WORKSTREAM INC	WSTM	Banc of America Securities, L.L.C.	Fiserv Securities Incorporated
20050216	98156L307	0050A	241064	0.85152	7	-151800	0773A	167024	167024	WORLDGATE COMMUNICATIONS	WGAT	Morgan Stanley & Co. Incorporated	Banc of America Securities, L.L.C.
20050114	G3921A175	0161A	155577	0.70717	177	-163563	0005A	162384	118218	GLOBAL CROSSING LTD NEW (BERMU	GLBC	Merrill Lynch, Pierce, Fenner & Smith Inc.	Goldman, Sachs & Co.
20050118	G3921A175	0501A	11125	0.05057	178	-62675	0161A	228703	73126	GLOBAL CROSSING LTD NEW (BERMU	GLBCE	Goldman Sachs Execution & Clearing, L.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050119	G3921A175	0161A	154587	0.70267	179	-74116	0501A	112453	101328	GLOBAL CROSSING LTD NEW (BERMUI	GLBC	Merrill Lynch, Pierce, Fenner & Smith Inc.	Goldman Sachs Execution & Clearing, L.P.
20050121	G3921A175	0005A	10197	0.04635	181	-136453	0161A	436278	169321	GLOBAL CROSSING LTD NEW (BERMUI	GLBCE	Goldman, Sachs & Co.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050128	G3921A175	0161A	146785	0.6672	186	-134124	5118A	197297	165617	GLOBAL CROSSING LTD NEW (BERMUI	GLBCE	Merrill Lynch, Pierce, Fenner & Smith Inc.	Merrill Lynch Professional Clearing Corp. #5
20050225	G3921A175	0690A	826415	3.75643	205	-74550	0005A	255397	64878	GLOBAL CROSSING LTD NEW (BERMUI	GLBCE	GSECLP/FOC	Goldman, Sachs & Co.
20050228	G3921A175	0501A	10769	0.04895	206	-69508	0161A	246046	90725	GLOBAL CROSSING LTD NEW (BERMUI	GLBCE	Goldman Sachs Execution & Clearing, L.	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050304	G3921A175	0005A	142405	0.6473	210	-93668	0690A	1151338	109860	GLOBAL CROSSING LTD NEW (BERMUI	GLBCE	Goldman, Sachs & Co.	GSECLP/FOC
20050309	G3921A175	0690A	1149116	5.22325	213	-61200	0161A	347312	73961	GLOBAL CROSSING LTD NEW (BERMUI	GLBCE	GSECLP/FOC	Merrill Lynch, Pierce, Fenner & Smith Inc.
20050316	G3921A175	0005A	53680	0.244	218	-50053	0690A	1220041	74577	GLOBAL CROSSING LTD NEW (BERMUI	GLBCE	Goldman, Sachs & Co.	GSECLP/FOC
20050323	G3921A175	0671A	17037	0.07744	223	-86454	0005A	111980	58300	GLOBAL CROSSING LTD NEW (BERMUI	GLBCE	Pax Clearing Co., L.P.	Goldman, Sachs & Co.
20050323	G3921A175	0671A	17037	0.07744	223	-86454	0647A	110100	97000	GLOBAL CROSSING LTD NEW (BERMUI	GLBCE	Pax Clearing Co., L.P.	Daiwa Securities America Inc.
20050222	G81477104	0725A	15128	0.02997	7	-57969	0352A	65277	65277	SINA CORPORATION	SINA	Raymond James & Associates, Inc.	Bear, Stearns Securities Corp.
20050223	G81477104	0355A	14127	0.02799	8	-91535	0352A	135563	90622	SINA CORPORATION	SINA	Credit Suisse First Boston L.L.C.	Bear, Stearns Securities Corp.
20050225	G81477104	0126A	17800	0.03526	10	-54302	0019A	76700	76700	SINA CORPORATION	SINA	Dresdner Kleinwort Wasserstein Securitie	Jefferies & Co., Inc.
20050225	G81477104	0501A	36612	0.07253	10	-126142	0385A	130456	130456	SINA CORPORATION	SINA	Goldman Sachs Execution & Clearing, L.	E*Trade Clearing, L.L.C.
20050111	M25596103	0279A	82500	0.19409	7	-214649	0352A	295517	220774	COMMTOUCH SOFTWARE LTD	CTCH	Southwest Securities, Inc.	Bear, Stearns Securities Corp.
20050111	M25596103	0438A	15276	0.03594	7	-187577	0352A	295517	220774	COMMTOUCH SOFTWARE LTD	CTCHC	CIBC World Markets Corp.	Bear, Stearns Securities Corp.
20050204	M7531S206	0501A	11019	0.25343	13	-84601	0443A	95797	95797	ORCKIT COMMUNICATIONS LTD (NEW	ORCT	Goldman Sachs Execution & Clearing, L.	Pershing, L.L.C.
20050204	M7531S206	0501A	11019	0.25343	13	-84601	0443A	95797	95797	ORCKIT COMMUNICATIONS LTD (NEW)	ORCT	Goldman Sachs Execution & Clearing, L.	Pershing, L.L.C.
20050207	M87245102	0642A	10000	0.04557	60	-63926	0352A	105517	90641	SYNERON MEDICAL LTD ORD SHARES	ELOS	UBS Securities L.L.C.	Bear, Stearns Securities Corp.
20050314	M87245102	0005A	43492	0.19821	84	-109163	0501A	150033	139980	SYNERON MEDICAL LTD ORD SHARES	ELOS	Goldman, Sachs & Co.	Goldman Sachs Execution & Clearing, L.P.

2880A	Central Trust Bank
2971A	SunTrust Bank - DTC #2971
3501A	E*Trade Capital Markets-Execution Services, L.L.C.
3502A	Rock Island Equity Market Services, Inc./Index
3511A	Rock Island Equity Market Services, Inc./RHLD
3545A	Boss Securities Group, Inc.
3550A	E*Trade Capital Markets Exec Srvcs/CHXL Trading
3626A	Dougall & Associates, Inc.
3627A	Dougall & Associates/DGLSTG
3650A	Rock Island Equity Market Services, Inc./RSPB
3653A	Rock Island Equity Market Services, Inc./RSPF
3673A	E*Trade Capital Markets Exec Srvcs/MGMT
3675A	LaSalle Capital, L.L.C.
3720A	Rock Island Equity Market Services, Inc.
3724A	Rock Island Specialists, Inc./VSTB
3730A	Rock Island Specialists
3735A	Salvatore & Co., Inc.
3750A	SJS Securities Inc.
3753A	Dempsey & Co., L.L.C./Dempsey Blair
3780A	KWS Associates, Inc./Trade Partners
3830A	Susquehanna Investment Group
3891A	E*Trade Capital Markets Exec Srvcs/DREW
3895A	E*Trade Capital Markets Exec Srvcs/UPSTAIRS
3896A	E*Trade Capital Markets Exec Srvcs/DEMP
3900A	Advisor Central, L.L.C.
3920A	AM&M Financial Services, Inc.
4083A	Gold Coast Securities, Inc.
4312A	WRP Investments, Inc.
4500A	Lincoln National Life Insurance Company
4501A	Hartford Life Insurance Company (The)
4502A	American General Life Insurance Company
4503A	Protective Life Insurance Company
4504A	American Skandia Life Assurance Corp.
4505A	MetLife Investors Insurance Company
4506A	ING USA Annuity and Life Insurance Company
4507A	SunAmerica Life Insurance Company
4508A	ING Life Insurance and Annuity Company
4510A	ING USA Annuity and Life Insurance Company/Mutual Funds Trading
4511A	MetLife Investors Insurance Company of California
4512A	First MetLife Investors Insurance Company
4513A	John Hancock Life Insurance Company (U.S.A)
4514A	Nationwide Life Insurance Company
4515A	Nationwide Life Insurance Company/Group Annuity
4516A	AIG SunAmerica Life Assurance Company
4517A	First SunAmerica Life Insurance Company
4518A	Sun Life Assurance Company of Canada (US)
4519A	Sun Life Insurance and Annuity Company of New York
4520A	ING Life Insurance Company of America
4521A	Allmerica Financial Life Insurance & Annuity Company
4523A	Allianz Life Insurance Company of North America
4524A	Allianz Life Insurance Company of New York
4525A	GE Life and Annuity Assurance Company
4526A	Ohio National Life Insurance Company
4527A	Security Benefit Life Insurance Company
4528A	Allstate Life Insurance Company
4529A	Kemper Investors Life Insurance Company
4532A	Pacific Life Insurance Company
4533A	Guardian Insurance & Annuity Company, Inc. (The)
4535A	AXA Equitable Life Insurance Company
4536A	American International Life Assurance Company of New York
4537A	AIG Life Insurance Company
4538A	Phoenix Life Insurance Company/Single Premium Deferred Annuities
4539A	Ameritas Variable Life Insurance Company
4540A	Protective Life and Annuity Insurance Company
4541A	American Enterprise Life Insurance Company
4543A	Transamerica Life Insurance and Annuity Company
4544A	Fortis Benefits Insurance Company
4545A	Massachusetts Mutual Life Insurance Company
4546A	MML Bay State Life Insurance Company
4547A	C.M. Life Insurance Company
4548A	New York Life Insurance and Annuity Corp.
4549A	Integrity Life Insurance Company
4550A	National Integrity Life Insurance Company
4551A	Connecticut General Life Insurance Company
4552A	Jackson National Life Insurance Company
4553A	GE Capital Life Assurance Company of New York
4554A	Transamerica Occidental Life Insurance Company
4557A	Allstate Life Insurance Company of New York
4559A	Lincoln Benefit Life Company
4561A	Transamerica Financial Life Insurance Company
4562A	Business Men's Assurance Company of America
4563A	AEGON/Life Investors Insurance Company of America
4564A	AEGON/Monumental Life Insurance Company
4565A	AEGON/Peoples Benefit Life Insurance Company
4566A	AEGON/Transamerica Life Insurance Company
4567A	AEGON/Western Reserve Life Assurance Company of Ohio
4568A	Reliastar Life Insurance Company
4571A	New York Life Insurance and Annuity Corporation/Fixed Income
4572A	Penn Mutual Life Insurance Company
4573A	Jefferson National Life Insurance Company
4574A	ING Insurance Company of America/Fund Serv/Trading
4575A	ING Life Insurance and Annuity Company/Fund Serv/Trading
4576A	Nationwide Life Insurance Company of America
4577A	Nationwide Life & Annuity Company of America
4579A	Phoenix Life Insurance Company
4580A	Allstate Life Insurance Co./Cigna
4582A	PHL Variable Life Insurance Company
4583A	Travelers Insurance Company
4584A	Jackson National Life Insurance Company of New York
4585A	American Skandia Life Assurance Company/FAS
4586A	General Electric Capital Assurance Company
4589A	Pacific Life & Annuity Company
4590A	Northwestern Mutual Life Insurance Company
4592A	Principal Life Insurance Company
4594A	John Hancock Life Insurance Company
4595A	John Hancock Variable Life Insurance Company
4596A	Prudential Insurance Co. (The)
4597A	PRUCO Life Insurance Company
4598A	PRUCO Life Insurance Company of NJ
4599A	Hartford Life Insurance Company/Mutual Fund
4600A	American Centurion Life Assurance Company
4602A	MetLife Investors USA Insurance Company
4603A	Reliastar Life Insurance Company/Reliastar Retirement Plans
4604A	First Sun America/DVFS
4606A	Reliastar Life Insurance Company/Reliastar New York
4607A	John Hancock Life Insurance Company of New York
4608A	Sage Life Assurance Company of America, Inc.
4609A	Symetra Life Insurance Company
4615A	Lincoln National Life Insurance Co./Connecticut
4616A	Pacific Life Insurance Company/Life Division
4623A	AIG Annuity Insurance Company
4628A	Chase Life & Annuity Company
4629A	Chase Life & Annuity Company of New York
4633A	Jefferson Pilot Financial Insurance Company
4634A	Jefferson Pilot Life Insurance Company
4635A	ING Life Insurance and Annuity Company/INVGVA
4636A	ING Insurance Company of America/INGVA
4637A	Guardian Insurance & Annuity Company, Inc./Fund Trading
4642A	Transamerica Life Insurance and Annuity Company /Life Business
4643A	Transamerica Occidental Life Insurance Company/Life Business
4644A	Sun Life Assurance Co. of Canada (U.S.)/Columbia Funds Distribution
4645A	Sun Life Insurance & Annuity Co. of NY (U.S.)/Columbia Funds Distribu
4646A	Sun Life Insurance & Annuity Co. of NY (U.S.)/Insurance Products
4647A	Sun Life Assurance Co. of Canada (U.S.)/Sun Life Financial Investment
4648A	AIG SunAmerica Life Assurance Company/DVFS
4649A	Sun Life Assurance Company of Canada/Life Business
4652A	Reliastar Life Insurance Company/Life & Annuity Product Investment Tra
4653A	Reliastar Life Insurance Company of New York
4654A	Pacific Guardian Life Insurance Company, Ltd.

4656A National Security Life and Annuity Company
4659A Hartford Life Insurance Company/529 Plan
4662A Hartford Life Insurance Company/Corporate Business
4663A Hartford Life Insurance Company/Government Business
4668A Security Life of Denver/Mutual Funds
4811A Gartmore Morley Capital Management, Inc.
4815A Quasar Distributors, L.L.C./Intrepid Capital Funds
4826A OCSC Distributors, Inc.
4827A Fam Distributors, Inc./Merrill Lynch Global Select Portfolios
4829A Hartford Investment Financial Services/Hartford Advantage Investments
4831A Columbia Trust Company/Pro Plan Plus
4832A Frank Russell Trust Company
4834A Bisys Fund Services, L.P./Activer Mexico Bond Fund, Inc.
4835A KMS Financial Services, Inc.
4836A Allianz Global Investors Distributors L.L.C./Global Investors Series PLC
4837A MH Elite Portfolio of Funds, Inc.
4840A Quasar Distributors, L.L.C./Osterweis Fund
4843A American Express Financial Advisors/Trust Collective Funds
4844A BACAP Distributors, L.L.C./Global Liquidity Fund
4845A Mutual Services Corporation/Contemporary Financial Solutions
4846A Manulife Financial Securities L.L.C.
4847A Quasar Distributors, L.L.C./Optimum Q Funds
4849A Franklin/Templeton Distributors, Inc./529 College Savings Plan
4850A Lazard Freres & Co., L.L.C.
4851A Oakmark Funds (The)
4853A Schroder Fund Advisors, Inc./Schroder Fund Advisors International Divi
4854A UMB Distribution Services, L.L.C./UMB Scout Funds
4856A Hartford Investment Financial Services Co.
4857A PFPC Distributors, Inc./Galaxy Funds
4858A Aetna Investment Services Inc.
4860A Pacific Global Fund, Inc.
4862A Baron Capital Inc.
4863A Lonsleaf Partners Funds
4864A U.S. Trust Company of New York
4865A Citistreet Equities, L.L.C.
4866A Hand Benefits & Trust Company
4867A Bisys Fund Services, L.P./1st Source Monogram Funds
4869A Quasar Distributors, L.L.C./Hennessy Mutual Funds, Inc.
4870A Fairholme Funds, Inc.
4871A J.P. Morgan Institutional Investments, Inc.
4872A Saleiman Advisors, Inc./Saleiman Global Offshore Fund
4875A PFPC Distributors, Inc./Wilshire Mutual Funds
4876A Quasar Distributors, L.L.C./Rainier Funds
4877A CIM Securities, L.L.C./The Santa Barbara Group of Funds
4878A Matrix Capital Group, Inc./Commonwealth Funds
4879A Waddell & Reed, Inc.
4881A Syndicated Capital, Inc./PIA Funds
4882A AIM Distributors, Inc./AIM Global Advisors Limited
4883A Quasar Distributors, L.L.C./LKCM Funds
4884A Queens Road Securities, L.L.C.
4885A Citco Mutual Fund Distributors, Inc.
4886A Quasar Distributors, L.L.C./Villere Balanced Fund
4887A Bhirud Associates, Inc.
4888A Bisys Fund Services, L.P./Permal Offshore Funds
4889A SEI Investments Distribution Co./Comeass Appreciation Fund
4890A Davis Distributors, L.L.C./Davis Fund Sicav
4891A Quasar Distributors, L.L.C./Midanek/Pak Ultrashort Duration Fund
4892A Quasar Distributors, L.L.C./Master Select Funds
4893A UMB Distribution Services, L.L.C/Lend Lease Funds
4895A Quasar Distributors, L.L.C./PRIMECAP Odvssev Funds
4899A Quasar Distributors, L.L.C./NorCap Funds
4901A IFS Fund Distributors, Inc./Firsthand Funds
4903A Bisys Fund Services, L.P./Laudus Funds
4904A CIM Securities, L.L.C./Advisor One Funds
4905A Robert W. Baird & Co.
4906A Seix Investment Advisors, Inc.
4907A Prudent Bear Funds Inc.
4908A Quasar Distributors, L.L.C./Matrix Advisors Value Fund, Inc.
4910A Morgan Keegan & Co., Inc.
4912A Rydex Distributors, Inc.
4913A SEI Investments Distribution Company/Causeway Capital Management
4914A Bisys Fund Services, L.P./RSI Retirement Trust
4916A Quasar Distributors, L.L.C./Teberg Fund
4917A Conestoga Funds
4918A FAM Distributors, Inc.
4919A U.S. Boston Capital Corp.
4920A Bisys Fund Services, L.P./STI Classic Funds
4921A Bisys Fund Services, L.P./Mercantile Funds
4922A Quasar Distributors, L.L.C./IAA Trust Funds
4923A Unified Financial Services, Inc./Rockland Growth Fund
4924A Northwestern Mutual Investment Services, L.L.C.
4925A Pinnacle Investments, Inc.
4926A Quasar Distributors, L.L.C./FFTW Funds
4927A Unified Financial Securities, Inc./Dean Family of Funds
4928A Citigroup Global Markets Inc./SBCTC
4929A Quasar Distributors, L.L.C./Portfolio 21
4930A Bisys Fund Services, L.P./Standard Master Funds PLC
4931A Quasar Distributors, L.L.C./Buffalo Funds
4932A Quasar Distributors, L.L.C./Everest Funds
4933A CIM Securities, L.L.C./Rose Partners Funds
4934A PFPC Distributors, Inc./Old Dominion Investment Trust
4937A Adviser Dealer Services, Inc./Meeder Premier Portfolio
4938A Eaton Vance Distributors, Inc./Eaton Vance Variable Trust Funds
4940A Pax World Management Corp.
4941A Oppenheimber Funds Distributor, Inc./New Mexico 529 Plan
4942A ICMA-RC Services, L.L.C.
4943A Evergreen Investment Services, Inc./529 Plan
4944A BISYS Fund Services, L.P./Morgan Stanley SICAV
4945A Jones & Babson, Inc.
4947A Funds Distributors, Inc./Standard Asset Management
4950A Fred Alger & Co., Inc./Alger Sicav
4953A IFS Fund Distributors Inc./Diamond Hill Funds
4954A Henlopen Fund (The)
4955A Quasar Distributors, L.L.C./Glenmede Fund, Inc.
4956A Schroder Fund Advisors, Inc.
4957A Phoenix Equity Planning Corporation/Aberdeen Global
4959A CIM Securities, L.L.C./The Saratoga Advantage Trust
4960A Quasar Distributors, L.L.C./Jacob Internet Fund
4962A Advisor Dealer Services, Inc./Proactive Asset Allocation
4963A Nuveen Investments/JIT
4964A Van Kampen Funds Inc./JIT
4965A Unified Financial Securities, Inc.
4969A Bisys Fund Services, L.P./ProFunds
4969A PFPC Distributors, Inc./Blackrock Bond Allocation Target Shares
4970A Morgan Stanley DW, Inc.
4973A SEI Investments Distribution Company/UA S&P 500 Index Fund
4977A Van Eck Securities Corp./Worldwide Insurance Trust
4978A Friess Associates, Inc.
4979A Centennial Lakes Capital, Inc.
4981A Quasar Distributors, L.L.C./Hardina Loevner Funds, Inc.
4982A FAM Distributors, Inc./Mercury Selected Trust Funds
4983A Saturna Brokerage Services, Inc.
4984A Stephens, Inc./Hotchkins and Wiley Funds
4986A Quasar Distributors, L.L.C./Muhlenkamp Fund
4987A CUNA Brokerage Services Inc./Members Mutual Funds
4989A RFS Partners
4989A Quasar Distributors, L.L.C./TCM Small Cap Growth Fund
4990A Quasar Distributors, L.L.C./Rochdale Funds
4991A Allianz Global Investors Distributors L.L.C./Pimco Institutional Funds
4992A Accessor Funds Inc. Growth Portfolio
4993A Quasar Distributors, L.L.C./AL Frank Fund
4995A PFPC Distributors, Inc./NC College Savings and Investment
4996A Vanguard Marketing Corp./Vanguard Investments Series PLC Funds
4997A ALPS Distributors, Inc./W.P. Stewart & Co. Growth Fund
5001A Laurential Banc of Canada/CDS
5004A Fidelity Intermediary Securities Company Ltd./CDS
5006A Catholic Funds, Inc. (The)
5013A Caldwell Securities Ltd./CDS
5014A Peters & Co. Limited/CDS

5022A	MacDougall, MacDougall & MacTier Ltd./CDS
5025A	First Associates Investments Inc./CDS
5038A	Thomson Kernaghan & Co. Ltd./CDS
5043A	BMO Nesbitt Burns Inc./CDS
5051A	Deutsche Bank Securities Limited
5054A	Le Groupe Option Retraite Inc./CDS
5055A	Sprott Securities Limited/CDS
5059A	Taurus Capital Markets/CDS
5066A	e3m Investments, Inc./CDS
5099A	Canadian Depository for Securities Limited (The)
5101A	Barclays Capital, Inc.
5106A	Lutheran Brotherhood Family of Funds (The)
5117A	Casenove Incorporated
5118A	Merrill Lynch Professional Clearing Corp. #5
5143A	Merrill Lynch, Pierce, Fenner & Smith Inc. - Securities Lending
5144A	Lerner (David) Associates, Inc.
5146A	First Investor's Corporation
5157A	NFSCO - Stock Loan
5158A	Crews & Associates, Inc.
5165A	Investors Bank & Trust Co./FBO Qualified Plans
5166A	WSI Stock Loan
5169A	Affina Brokerage Services, L.L.C.
5177A	WestLB Securities, Inc.
5208A	Goldman, Sachs International Ltd.
5232A	Morgan Stanley Broker Dealer Services
5385A	Branch Banking and Trust Company
5423A	CIM Securities, L.L.C./CICM Growth Fund
5424A	Mercer Allied Company, L.P.
5425A	M Fund Inc.
5426A	SEI Investments Distribution Company/The Japan Fund, Inc.
5427A	PFPC Distributors, Inc./Atlantic Whitehall Funds
5428A	SEI Investments Distribution Company/Constellation Funds
5430A	Ultimus Fund Distributors, L.L.C./TFS Capital Investment Trust
5431A	Bisys Fund Services L.P./Sollertia Funds P.L.C.
5433A	CIM Securities, L.L.C./North Country Funds
5434A	Quasar Distributors, L.L.C./High Pointe Funds
5435A	JPMorgan Distribution Services, Inc./CFD Distributors, Inc.
5438A	Eaton Vance Distributors, Inc./Emerald Funds
5439A	Bisys Fund Services, L.P./Nations Offshore Mutual Funds
5440A	Quasar Distributors, L.L.C./Perkins Funds
5441A	Unified Financial Services, Inc./Ameritrime Funds
5442A	U.S. Global Investors Funds
5443A	U.S. Global Accolade Funds
5445A	Quasar Distributors, L.L.C./The Light Revolution Funds
5446A	AFSG Securities Corp./Transamerica Premier Funds
5447A	SEI Investments Distributors/Ameriindo Technology Fund
5448A	PFPC Distributors, Inc./Stratton Mutual Funds
5449A	Quasar Distributors, L.L.C./AIP Alternative Strategies Funds
5450A	Aim Distributors, Inc./Fund Management Co.
5452A	J.P. Morgan Fund Distributors, Inc.
5453A	Bisys Fund Services, L.P./Nationwide Global Funds
5454A	Renaissance Capital Greenwich Funds
5455A	ALPS Distributors, Inc./Ameristock Mutual Funds
5457A	Funds Distributor, Inc./Merrimac Series
5458A	ALPS Distributors, Inc./Financial Investors Trust
5459A	UMB Distribution Services, L.L.C./Aquinas Funds (The)
5461A	Too Flight Fund
5464A	United Financial Securities, Inc./UFSI-Unified Funds
5465A	Caterpillar Securities Inc.
5466A	Quasar Distributors, L.L.C./Cullen Funds
5467A	Janus Distributors L.L.C./Janus International Limited
5468A	Citco Mutual Funds Distributors, Inc./Agilex Funds
5469A	Bramwell Funds, Inc.
5470A	Oppenheimber Funds Distributor, Inc./Oregon 529 Product
5471A	HCA Securities, Inc.
5473A	Roulston Research Corporation
5478A	Pacific Select Distributors, Inc.
5479A	Ultimus Fund Distributors, L.L.C./Hussman Strategic Growth Fund
5480A	Richardson (T.O.) Securities, Inc.
5481A	UMB Distribution Services, L.L.C./ICAP Funds
5482A	Allianz Global Investors Distributors, L.L.C./Pimco Premier
5483A	Dodge & Cox Funds
5484A	SSH Securities, Inc.
5485A	Foreside Fund Services, L.L.C./Bridgeway Funds
5486A	State Street Global Markets, L.L.C./529 Plans
5487A	ALPS Distributors, Inc./First Horizon
5488A	Tweedy, Browne Company L.L.C.
5489A	Charles Schwab & Co., Inc.
5490A	Ultimus Fund Distributors, L.L.C./Jamestown Funds
5491A	Quasar Distributors, L.L.C./Jensen Portfolio, Inc.
5494A	E*Trade Clearing, L.L.C.
5495A	Quasar Distributors, LLC/AssetMark Funds
5498A	Quasar Distributors, L.L.C./Greenville Small Cap Growth Fund
5500A	Lord Abbett Distributors
5501A	Liberty Funds Distributor, Inc.
5502A	Pioneer Investment Management USA Inc.
5503A	Scudder Distributors, Inc.
5504A	American Funds Distributors, Inc.
5505A	Putnam Mutual Funds Corp.
5506A	Seligman Advisors, Inc.
5507A	Frontiera Funds, Inc.
5508A	Hummer (Wayne) Investments L.L.C.
5509A	Eaton Vance Distributors, Inc.
5510A	Delaware Distributors L.P.
5511A	Oppenheimer Funds Distributor, Inc.
5512A	Morgan Stanley & Co., Inc./Universal Institutional Funds, Inc.
5513A	Van Kampen Funds Inc.
5514A	Glickenhaus & Co.
5515A	AllianceBernstein Investment Research and Investment Management, In
5516A	MFS Distributors Inc.
5517A	Phoenix Equity Planning Corporation
5518A	Evergreen Investment Services Inc.
5519A	Foreside Fund Services, L.L.C./Bailard, Biehl & Kaiser Opportunity Func
5520A	Nuveen Investments
5521A	Ultimus Fund Distributors, L.L.C./The Arbitrage Funds
5522A	Weiss Funds Inc.
5523A	Dreyfus Service Corporation (The)
5524A	Van Eck Securities Corporation
5526A	FBR Investment Services, Inc.
5528A	Foreside Fund Services, L.L.C./Henderson Global Funds
5529A	Federated Investors Corp.
5530A	Ziegler (B.C.) & Company
5531A	Quasar Distributors, L.L.C./Bridges Investment Fund
5532A	PFPC Distributors, Inc./Weiss, Peck & Greer Funds
5533A	SEI Investment Distribution Co./TT International Funds
5534A	Franklin/Templeton Distributors, Inc./St. Petersburg
5535A	Payden & Rygel Distributors
5536A	Quasar Distributors, L.L.C./AHA Investment Funds, Inc.
5537A	PFPC Distributors, Inc./Van Wagoner Funds
5538A	Blair (William) & Company
5539A	NYLIFE Securities Inc./Mainstay Series Funds
5540A	AIM Distributors, Inc.
5541A	Thornburg Securities Corporation
5542A	IXIS Asset Management Distributors, L.P.
5543A	Calvert Distributors Inc.
5544A	Citigroup Global Markets Inc./SSB Offshore Funds
5545A	First Investors Corporation
5546A	Princor Financial Services Corporation
5547A	PFPC Distributors, Inc./First Puerto Rico Growth and Income Fund, Inc.
5549A	Icon Distributors, Inc.
5550A	PFPC Distributors, Inc./Rodney Square Management Corp.
5551A	BNP Paribas Brokerage Services
5552A	Aquila Distributors, Inc.
5553A	AllianceBernstein Investment Research and Investment Mgmt, Inc./Sanfo
5554A	Allianz Global Investors Distributors L.L.C.
5556A	Payden & Rygel Distributors/Metzler Payden Investment Group
5557A	Thompson Plumb Funds, Inc.
5558A	Ultimus Fund Distributors, L.L.C./The GKM Funds
5559A	SEI Investments Distribution Co./CNI Charter Funds II

5561A Rafferty Capital Markets L.L.C./Texas Cap Value Funds
5562A CIM Securities. L.L.C./CMG High Income Plus Fund
5563A Davis Distributors, L.L.C.
5564A Quasar Distributors L.L.C./MP63 Fund
5566A Quasar Distributors. L.L.C./Dow Jones Islamic Index Fund
5567A Ultimus Fund Distributors. L.L.C./Davenport & Company
5568A State Street Research Investment Services. Inc.
5570A Citigroup Global Markets Inc./529 Plans
5571A Bisys Fund Services. L.P./Heartland Advisors. Inc.
5572A Goldman. Sachs & Co.
5573A Guardian Investor Services L.L.C.
5574A Gabelli Funds - (NFDS)
5575A Smith Haves Financial Services Corp.
5576A Stephens. Inc.
5578A Bisys Fund Services. L.P./Vintage Funds
5579A Allianz Global Investors Distributors. L.L.C./College Access Plan
5580A AFSG Securities Corporation
5581A ASB Securities. L.L.C.
5582A John Hancock Funds. L.L.C.
5583A Burnham Securities Inc.
5584A Enterprise Fund Distributors, Inc.
5586A Rowe (T.) Price Investment Services, Inc.
5587A Needham Growth Fund
5588A Quasar Distributors, L.L.C./U.S. Bank Stable Asset Fund
5590A Nicholas Company. Inc.
5591A International Strategy & Investment Group. Inc.
5592A SEI Investments Distribution Co./Turner Funds
5593A UBS Global Asset Management (US), Inc./Puerto Rico Fund
5594A Alger (Fred) & Company. Inc.
5595A Citigroup Global Markets Inc./Salomon Funds
5596A AIG SunAmerica Capital Services Inc.
5597A Foreside Fund Services. L.L.C./Century Funds
5598A IFS Fund Distributors. Inc./Westport Funds
5599A JPMorgan Distribution Services. Inc.
5601A PFPC Distributors. Inc./Future Scholar 529 College Savings Plan
5602A Perritt MicroCap Opportunities Fund. Inc.
5603A UBS Global Asset Management/Group Trust Funds
5605A Berwyn Fund (The)
5606A SEI Investments Distribution Co./First Hawaiian Fund
5608A Key Bank N.A.
5613A IFS Fund Distributors. Inc./James Advantage Funds
5616A Quasar Distributors. L.L.C./Brazos Mutual Funds
5617A Funds Distributor Inc./Munder Funds
5625A Quasar Distributors. L.L.C./Women's Equity Mutual Fund
5626A Quasar Distributors. L.L.C./Chase Growth Funds
5627A Matrix Capital Group. Inc./Blue & White Funds
5641A State Street Global Markets, L.L.C.
5642A ALPS Distributors, Inc.
5643A Summit Mutual Funds, Inc.
5645A Rafferty Capital Markets. L.L.C./Badolev Funds Inc.
5646A American Century Investment Services. Inc.
5648A Bisys Fund Services. Inc./BB&T Mutual Funds Group
5649A Foreside Fund Services L.L.C./Sound Shore Funds
5651A Bisys Fund Services. L.P./Old Westbury Funds. Inc.
5652A Legg Mason Wood Walker. Inc./LM Institutional Fund Advisors
5653A ALPS Distributors. Inc./First Funds
5654A Industry Leaders Fund
5656A Rafferty Capital Markets. Inc./Leuthold Funds
5657A Integrity Funds Distributor. Inc.
5658A Bisys Fund Services. Inc./Pacific Capital Funds
5659A Foreside Fund Services. L.L.C.
5660A Van Kampen Funds. Inc./529 Plans
5661A Keeley Investment Corp.
5662A Azzad Funds
5663A Royce Fund Services Inc.
5664A Capital Investment Group
5665A Neuberger & Berman Management. Inc./AMT Funds
5666A Quasar Distributors. L.L.C./Fund * X Upgrader Fund
5668A Teachers Advisors. Inc.
5669A Concordia Funds. Inc.
5671A Sycuan Funds
5672A Loring Ward Securities, Inc.
5673A Citigroup Global Markets Inc.
5674A Bisys Fund Services, L.P./Excelsior Funds
5676A American Growth Fund Sponsors Inc.
5678A Accrued Equities. Inc.
5679A GE Investment Distributors. Inc.
5680A Syndicated Capital, Inc.
5681A Matrix Capital Group. Inc.
5683A Centurion Counsel Funds. Inc.
5684A IFS Fund Distributors. Inc./Caldwell & Orkin
5686A Bisys Fund Services. L.P./Victory Funds
5687A Popular Securities. Inc.
5688A Tocqueville Alexis Trust (The)
5690A Templeton Sicav Funds/Franklin/Templeton Distributors Inc.
5691A Quasar Distributors. L.L.C./Capital Advisor Growth Fund
5693A Quasar Distributors. L.L.C./Brandes Investment Trust
5694A Bisys Fund Services. L.P./Nestegg Funds
5696A Unified Financial Services. Inc./UFSI-CCMI Funds
5697A Oberweis Securities. Inc.
5699A PFPC Distributors. Inc./ABN Amro
5702A Bisys Fund Services. L.P./Leader Mutual Funds
5703A OCC Distributors. Inc.
5706A Advisor Dealer Services. Inc.
5707A Oppenheimer Funds Distributor. Inc./Oppenheimer Millennium Funds
5708A Smith Haves Financial Services Corp./Colorado Bondshares
5710A Navellier Securities Corp.
5711A Touchstone Securities Inc.
5712A Dreyfus Service Corporation (The)/Founders Funds
5714A IXIS Asset Management Distributors. L.P./Loomis Sayles Funds
5715A Eaton Vance/Medallion Funds
5716A Kalmar Pooled Investment Trust
5717A SEI Investments Distribution Co./SEI Institutional Funds
5719A Bisys Fund Services. L.P./American Independence Funds
5720A Reserv Partners Inc.
5722A Federated Securities Corp./BBH Funds
5724A PFPC Distributors. Inc./Matthews International Fund
5726A Rafferty Capital Markets. L.L.C.
5727A Quasar Distributors. L.L.C./Edgar Lomax Fund
5728A UMB Distribution Services. L.L.C./Marsico Investment Funds
5732A Ultimus Fund Distributors. L.L.C./Government Street Funds
5733A Ultimus Fund Distributors. L.L.C./Flippin Bruce & Porter Funds
5734A ING Funds Distributors. L.L.C.
5735A Credit Suisse Asset Management Securities. Inc.
5736A Managers Investment Group. L.L.C.
5737A Weston Securities Corporation
5738A Neiman Funds
5739A Philadelphia Fund. Inc.
5741A 1838 Investment Advisors Fund
5742A Foreside Fund Services. L.L.C./American Beacon Funds
5743A Pioneer Investment Management USA Inc./Pioneer Funds International
5745A Foreside Fund Services, L.L.C./ICM Series Trust
5746A Prudential Investment Management Services, L.L.C./Worldwide Inv. Port
5747A Strong Investments, Inc.
5748A Citco Mutual Fund Distributors. Inc./CRA Fund
5749A Legg Mason Wood Walker. Inc.
5750A SEI Investments Distribution Co./PBGH Funds
5751A Ariel Distributors Inc.
5753A Mannina & Nasier Investor Services. Inc.
5754A Quasar Distributors. L.L.C./Guinness Atkinson Funds
5755A Quasar Distributors. L.L.C./Investec Offshore Funds
5756A TCW Investment Management Company/Soquelex Funds
5757A Van Liew Securities. Inc.
5759A Federated Securities Corp./Federated International Management Limited
5761A SEI Investments Distribution Co./Oak Associates Fund
5762A Russell Fund Distributors. Inc.
5763A SEI Investments Distribution Co./Advisors Inner Circle Fund
5764A Prudential Investment Management Services. L.L.C./Prumerica Offshore
5765A Quasar Distributors. L.L.C./The Jacobs Fund

5766A	Ouasar Distributors. L.L.C./Monetta Funds
5769A	Wallace R. Weitz & Company
5770A	PFPC Distributors, Inc./RS Investment Management
5772A	Vanguard Marketing Corporation (The)
5773A	UMB Distribution Services. L.L.C./Wasatch Advisors Fund Inc.
5774A	UMB Distribution Services. L.L.C./Yacktman Fund (The)
5775A	Olstein Associates. Inc.
5776A	Ouasar Distributors. L.L.C./McCarthy Funds
5777A	Metropolitan Life Insurance Company
5778A	Northeast Investors Trust
5779A	SIA Securities Corp.
5780A	Cohen & Steers Securities L.L.C.
5781A	Janus Distributors L.L.C.
5783A	Parnassus Investments
5784A	Allianz Global Investors Distributors. L.L.C./Pimco Advisory Service
5785A	Fidelity Distributors Corporation/Fidelity International Limited
5786A	Ultimus Fund Distributors. L.L.C./Oak Value Trust
5790A	PFPC Distributors. Inc./NI Numeric Investors
5791A	Bisys Fund Services. Inc./MMA Praxis Funds
5792A	Ouasar Distributors. L.L.C./Hodges Fund
5794A	Gartmore Distribution Services, L.L.C./Gartmore SICAV
5795A	UBS Global Asset Management (US) Inc.
5796A	Bisys Funds Services L.P./Boyar Value Fund
5798A	JPMorgan Distribution Services, Inc./JPM Funds
5799A	Goldman Sachs & Co./Commerce Funds
5800A	PFPC Distributors. Inc./Boston Partners Family of Funds
5801A	Capstone Financial Services. Inc.
5802A	Ultimus Fund Distributors, L.L.C./Wells Family of Real Estate Funds
5803A	JPMorgan Distribution Services. Inc./JPMorgan Funds
5805A	Prudential Investment Management Services. L.L.C.
5806A	ALPS Distributors. Inc./Stonebridge Capital Management
5807A	Bisys Fund Services. Inc./American Performance Fund
5808A	PFPC Distributors. Inc./RBB Funds
5809A	AllianceBernstein Investment Research and Investment Mgmt.. Inc./Inter
5810A	Neuberger & Berman Management. Inc.
5811A	Reich & Tang Distributors L.P./Delafield Fund/Reich & Tang Equity Fund
5812A	BACAP Distributors. L.L.C.
5813A	PFPC Distributors. Inc./Blackrock Provident Institutional Funds
5814A	Bisys Fund Services. L.P./HSBC Investor Funds
5815A	PFPC Distributors. Inc./Harris Insight Funds
5816A	Bisys Fund Services. L.P./AmSouth Funds
5817A	U.S. Growth Investments Inc.
5818A	PFPC Distributors. Inc./Boole Investment Management
5819A	Ouasar Distributors. L.L.C./PIC Investment Trust
5820A	SEI Investments Distribution Company
5821A	Northeast Investors Growth Fund
5822A	Raymond James & Associates, Inc.
5823A	First Dominion Capital Corporation
5825A	IFS Fund Distributors, Inc./The Bjurman Fund
5826A	American Skandia Marketing Inc./Multi-Lock Global Funds
5827A	Value Line. Inc.
5829A	Whitman (M.J.). L.L.C.
5830A	Ultimus Fund Distributors, L.L.C./Schwartz Investment Trust
5831A	Citigroup Global Markets Inc./Cititrust Offshore
5832A	Federated Securities Corp./Edgewood/Huntington Fund
5833A	Legg Mason Wood Walker. Inc./Legg Mason Wood Walker Global Fund
5834A	Citigroup Global Markets Inc./Citifunds
5835A	Calamos Financial Services. Inc.
5836A	WM Funds Distributor. Inc.
5839A	Atlas Assets. Inc.
5840A	MFS International Funds
5841A	UMB Distribution Services. L.L.C./Lotsoff Capital Management Micro Ca
5842A	UMB Distribution Services. L.L.C./SPARX Funds Trust
5843A	Capital Investment Group Inc./Shields & Company
5844A	Oppenheimer Funds Distributor. Inc./Mass Mutual Institutional Funds
5845A	Scudder Distributors. Inc./Direct Shares
5846A	MFS Distributors Inc./Meridian Funds
5847A	Ouasar Distributors. L.L.C./Mutual.com
5850A	Davis Distributors. L.L.C./Selected
5851A	FPA Fund Distributors. Inc.
5852A	Citizens Securities, Inc.
5853A	SEI Investments Distribution Company/First Omaha Funds
5854A	Bisys Fund Services, L.P./Performance Funds
5855A	Bisys Fund Services, L.P./Shelby Funds
5856A	PFPC Distributors. Inc./Schneider Small Cap Value Fund
5857A	Morgan Stanley & Co. Incorporated
5858A	Citco Mutual Fund Distributors. Inc./Emerald Funds
5859A	Legg Mason Wood Walker, Inc./Legg Mason Offshore Funds
5861A	PFPC Distributors. Inc./AFBA Five Star Fund
5862A	Leperco. De Neuflize/Tocqueville Securities. L.P.
5863A	Scudder Investor Services. Inc./Scudder Stevens & Clark Limited
5865A	Bear. Stearns & Co.. Inc.
5866A	Foreside Fund Services. L.L.C./Henderson Horizon Funds
5867A	Advest. Inc.
5868A	Federated Securities Corp./Federated Services Co. Transfer Agent
5869A	Ouasar Distributors. L.L.C.
5871A	Reich & Tang Asset Management L.P.
5872A	EVD/Wright Investors
5873A	Equity Services Inc.
5874A	Bisys Fund Services. L.P./Fountain Square Funds
5875A	Adhia Funds. Inc.
5876A	SEI Investments Distribution Company/Johnson Family Fund
5877A	Electric City Funds. Inc.
5878A	Comerica Bank
5879A	PFPC Distributors. Inc./Armada Funds
5880A	Nelnet Capital. L.L.C.
5881A	BNY Hamilton Distributors. Inc.
5882A	PFPC Distributors, Inc./Provident Distributors, Inc.
5883A	Funds Distributor Inc./Skyline Funds
5885A	Bisys Fund Services L.P./Signal Funds
5886A	Oppenheimer Funds Distributor. Inc./Tremont Funds
5889A	PFPC Distributors. Inc./Forward Funds. Inc.
5890A	Investor Service Center Inc.
5891A	Gateway Trust (The)
5892A	Hartford Investment Financial Services/529 Plan
5893A	Putnam Embassy Funds
5894A	Fidelity Investments Institutional Services Co.
5895A	Richardson (T.O.) Securities. Inc./The Grand Prix Fund
5896A	Ouasar Distributors. L.L.C./Alpine Equity Funds
5898A	Security Distributors. Inc.
5899A	Rafferty Capital Markets. L.L.C./Berkshire Funds
5950A	Hand Benefits & Trust Company
5951A	Circle Trust Company
5952A	Matrix Capital Bank
5953A	State Street Bank & Trust Company/NYLIM/SIP
5954A	Matrix Capital Bank/MSCS
5955A	SEI Trust Co./Networking I
5957A	State Street Bank & Trust Company/Xerox-Hewitt
5958A	SEI Trust Co./Networking II
5960A	Community Bank. N.A.
5961A	First Trust Corporation/Datalynx
5962A	Reliance Trust Company
5963A	First Trust /RAI
5964A	Scudder Trust Company
5967A	Franklin Templeton Bank & Trust F.S.B.
5968A	State Street Bank & Trust Company/T. Rowe Price Retirement Plan Ser
5969A	MFS Heritage Trust Co.
5970A	GE Financial Trust Company
5971A	HSBC Bank USA. N.A./Buffalo
5972A	Vanguard Fiduciary Trust Company
5973A	State Street Bank & Trust Company/401K Company
5974A	State Street Bank & Trust Co./Mercantile-Safe Deposit & Trust Company
5975A	Frost National Bank
5976A	ABN Amro Trust Services Company
5978A	JPMorgan Chase Bank/JPM RPS L.L.C.
5979A	PFPC Distributors. Inc./Highland Funds
5981A	Trust Company of America
5982A	First Trust Corporation/TRUSTvmx
5983A	Unified Trust Company. National Association

5984A	Union Bank and Trust Company
5986A	Columbia Trust Company
5987A	Presidential Bank, FSB
5988A	UMB Bank N.A./UMB Scout Brokerage Services
5989A	First American Trust Company
5990A	State Street Bank & Trust Co./Southern California Edison Trust - Hewitt
5991A	State Street Bank & Trust Company/ADP-Morgan Stanley
5995A	SEI Investments Distribution Co./Advisors Inner Circle II
5998A	First Trust Corporation/Lincoln Trust Company
5999A	First American Bank
6189A	IBC Agency Inc.
6501A	State Street Bank and Trust/ManuLife Financial
6503A	State Street Bank & Trust Co./Wealth Manager Services
6505A	Chevy Chase Bank F.S.B.
6510A	UBS Global Asset Management (US), Inc./Offshore Funds
6511A	State Street Global Markets, L.L.C./State Street Collective Fund
6512A	Liberty Funds Distributor, Inc./Columbia 529 Plan
6513A	Greensprina Fund, Incorporated
6514A	Lifetime Achievement Fund, Inc.
6515A	CIM Securities, L.L.C.
6516A	ALPS Distributors, Inc./State Street Institutional Investment Trust
6517A	SEI Investments Distribution Co./Compass Income Fund
6518A	Citco Mutual Fund Distributors, Inc./The Timothy Fund
6519A	State Street Bank & Trust Company/Sanford Bernstein Alliance Capital
6520A	UMB Distribution Services L.L.C./Equipointe Funds
6533A	Bisys Fund Services, L.P./LEVCO Securities
6535A	Ultimus Fund Distributors, L.L.C./The Veracity Funds
6536A	Bisys Fund Services, L.P./New Covenant Funds
6537A	SEI Investments Distribution Co./Old Mutual Advisors Funds
6550A	Citco Mutual Fund Distributors Inc./Henssler Equity Fund
6551A	Ultimus Fund Distributors, L.L.C./The Shepard Street Funds, Inc.
6552A	Conseco Equity Sales, Inc.
6554A	PFPC Distributors, Inc./The Torray Funds
6555A	Stephens, Inc./Master Works Funds
6556A	Boyle Fund
6557A	Quasar Distributors, L.L.C./The Dessauer Global Equity Trust
6558A	Mellon Fund Distributors, L.P.
6559A	Gartmore Distribution Services, L.L.C.
6561A	UMB Distribution Services L.L.C./Marshall Funds
6563A	TCW Investment Management Company
6565A	SEI Investments Distribution Company/The MDL Funds
6567A	Quasar Distributors, L.L.C./Duncan Hurst Aggressive Growth
6568A	Citco Mutual Fund Distributors, Inc./Penn Street Fund
6569A	Rafferty Capital Markets, L.L.C./Bremer Funds
6570A	Goldman, Sachs & Co./Goldman Sachs International Funds
6571A	PFPC Distributors, Inc./Advantage Advisors Multi Sector Fund I
6573A	Reynolds Funds, Inc.
6574A	Bisys Fund Services, L.P./Hirtle Callaghan Trust Mutual Funds
6575A	First Trust Portfolios, L.P.
6576A	State Trust Capital, L.L.C.
6577A	Madison Mosaic, L.L.C.
6578A	Securities Management & Research, Inc.
6579A	E.I.I. Realty Securities Trust
6580A	PFPC Distributors, Inc./Senbanc Fund
6581A	GAM Services, Inc.
6582A	SEI Investments Distribution Company/The Nevis Funds, Inc.
6584A	AllianceBernstein Investment Research and Investment Mgmt., Inc./ACII
6585A	Kelmoore Investment Co., Inc.
6586A	Bisys Fund Services, L.P./Legacy Funds Group
6588A	Hewitt Services, L.L.C.
6589A	Citco Mutual Fund Distributors Inc./IPS Funds
6590A	Nicholas-Applegate Securities
6591A	Evergreen Investment Services, Inc./Evergreen Worldwide Funds
6592A	Invesco Funds Group Inc.
6593A	Ultimus Fund Distributors, L.L.C./Profit Funds Investment Trust
6594A	Caterpillar Securities, Inc./Preferred Funds/Preferred Stable
6597A	ALPS Distributors, Inc./Holland Balanced Fund
6601A	Westchester Capital Management, Inc.
6602A	PFPC Distributors, Inc./Constellation Institutional Portfolios
6603A	First Trust Portfolios, L.P./First Defined Portfolios Fund L.L.C.
6604A	CIM Securities, L.L.C./New River Funds
6606A	Matrix Capital Group, Inc./Amidex
6608A	Quasar Distributors, L.L.C./Kinetics Mutual funds
6610A	American Skandia Marketing Inc.
6612A	Berno, Gambal & Barbee, Inc.
6614A	Bisys Fund Services, L.P./IRT Mutual Funds
6615A	Dreyfus Service Corporation (The)/Mellon Global Funds
6616A	American Express Financial Advisors
6618A	Dupree & Company, Inc.
6619A	PFPC Distributors, Inc./CRM Funds
6620A	PFPC Distributors, Inc./Roxbury Capital Management
6624A	Syndicated Capital Inc./Puerto Rico Income & Growth Fund, Inc.
6625A	Northern Trust Company (The)
6626A	Wall Street Management Corporation
6627A	Quasar Distributors, L.L.C./Permanent Portfolio
6628A	Bisys Fund Services, L.P./USALLIANTZ Mutual Funds
6629A	PSCO International Distributors Ltd., L.L.C.
6631A	DSIL Investment Services, L.L.C.
6632A	Fenimore Asset Management Trust
6633A	PFPC Distributors, Inc./Northern Trust Funds
6636A	Lord Asset Management Trust
6637A	Matthew 25 Fund, Inc.
6638A	Quasar Distributors, L.L.C./America Trust Allegiance Fund
6639A	Quasar Distributors, L.L.C./Kensington Funds
6641A	Bisys Fund Services L.P./Asset Management Fund
6642A	Driehaus Securities Corporation
6643A	Quasar Distributors, L.L.C./Purisma Funds
6644A	PFPC Distributors, Inc./Metropolitan West Funds
6646A	First Dominion Capital Corp./Eastern Point Advisors Funds
6648A	Bisys Fund Services, L.P./Exeter Trust Company
6649A	Seligman Advisors, Inc./Seligman New Technologies Venture Fund
6653A	Artisan Distributors, L.L.C.
6656A	AXA Advisors, L.L.C.
6664A	Fiduciary Management Inc.
6665A	PFPC Distributors, Inc./Hillview Investment Trust II
6667A	SEI Investments Distribution Co./CNI Charter Funds
6669A	Holland Capital Management Corp.
6672A	Delaware Distributors, L.P./Optimum Funds
6675A	Quasar Distributors, L.L.C./Julius Baer Fund
6676A	Unified Financial Securities, Inc./UFSI-Green Century Funds
6680A	Funds Distributor Inc./GMO Trust
6682A	Rafferty Capital Markets L.L.C./Medical Specialist Fund
6683A	Wireless Fund
6684A	DFA Securities Inc.
6685A	Quasar Distributors, L.L.C./Kirr Marbach Partners Fund, Inc.
6687A	Syndicated Capital, Inc./Noah Fund
6690A	PFPC Distributors, Inc./Deutsche Asset Management
6691A	SEI Investments Distribution Co./Hancock Horizon Family of Funds
6693A	Richardson (T.O.) Securities, Inc./Builders Fixed Income
6696A	Bisys Fund Services L.P./Infinity Offshore Series Fund
6697A	Citco Mutual Fund Distributors, Inc./Memorial Funds
6698A	Viking Mutual Funds
6759A	Stoever, Glass & Co., Inc.
6766A	Stephens, Inc./Wells Farbo Collective Funds
6917A	Seattle Northwest Securities Corporation
6931A	Roosevelt & Cross, Incorporated
7014A	Siberell (John A.) & Co.
7025A	Waters, Parkerson & Co, Inc.
7026A	AXA Network, L.L.C./MONY Securities Corporation
7027A	Sweney, Cartwright & Company
7031A	Black (James I.) & Co.
7081A	Direct Access Brokerage Services, Inc.
7100A	Daily Access Corporation
7102A	HR Mellon Solutions L.L.C.
7107A	Hewitt Associates L.L.C.
7113A	RSM McGladrey Inc.
7114A	Investmart of New England, Inc.
7117A	T. Rowe Price Retirement Plan Services, Inc.
7119A	401K Investment Services, Inc./TPA

7120A	ADP Inc./TPA
7122A	Vertical Management Systems. Inc./TPA
7123A	AXA Network, L.L.C.
7129A	401Kstore.com (The)
7130A	Fidelity Insurance Agency Holding Company, Inc.
7131A	Metlife Securities Inc./TPA
7134A	Tradebridge, Inc.
7136A	Gail Weiss & Associates. Inc./TPA
7253A	Fortis Securities L.L.C.
7256A	Barclay's Capital. Inc./Fixed Income
7311A	Cantor Fitzgerald & Co./Debt Capital Markets
7607A	Robinson & Lukens. Inc.
8006A	Solowey & Co.
8052A	Portfolio Brokerage Services Inc.
8065A	Romano Bros. & Co.
8072A	Alpine Securities Corporation
8082A	ZIV Investment Co.
8084A	Alliant Securities. Inc. Turner. Nord. Kienbaum
8086A	Perelman-Carley & Associates. Inc.
8100A	Denison (H.C.) Co.
8105A	Glynn (J.A.) & Co.
8144A	KWS Associates Inc.
8153A	Cosse International Securities Inc.
8192A	Richards, Merrill & Peterson, Inc.
8244A	First Trust Portfolios. L.P.
8246A	Conners & Co.. Inc.
8273A	National Clearing Corp.
8301A	King Financial Services, Inc.
5002A	RBC Dominion Securities Inc./CDS
5003A	Fimat Canada Inc./CDS
5005A	TD Waterhouse Canada Inc. #2/CDS
5008A	NBCN Clearing. Inc./CDS
5010A	First Associates Investments Inc./CDS
5011A	Scotia Capital Inc./CDS
5016A	GMP Securities Ltd./CDS
5017A	UBS Securities Canada Inc./CDS
5018A	Standard Securities Limited/CDS
5020A	Integral Wealth Securities Limited/CDS
5021A	TD Waterhouse Canada Inc. #5/CDS
5027A	Pictet Canada L.P./CDS
5028A	Desjardins Securities Inc./CDS
5029A	Research Capital Corporation/CDS
5030A	CIBC World Markets. Inc.
5034A	Orion Securities (USA) Inc.
5035A	TD Waterhouse-ITG Canada/CDS
5036A	TD Waterhouse Canada Inc./CDS
5039A	Dundee Capital Corporation
5046A	Canaccord Capital Corporation/CDS
5048A	HSBC Securities (Canada), Inc./CDS
5058A	Haywood Securities Inc.
5061A	TD Waterhouse - Norstar Securities/CDS
5063A	Penson Financial Services. Inc./CDS
5065A	Dominick & Dominick Securities, Inc./CDS
5067A	Polar Securities. Inc./CDS
5068A	Refco Futures Canada Ltd./CDS
8008A	Octagon Capital Corporation/CDS
8025A	Jones. Gable & Company Limited
8029A	Latimer (W.D.) Co. Limited
8030A	Golden Capital Securities Limited/ACCT 2
8042A	Nesbitt Burns Securities Inc.
8054A	Birchwood Securities Corp.
8072A	ACAP Financial. Inc.
8072A	USA Surance Group. Inc.
8096A	Norstar Securities International. Inc./CDS
8097A	Maison Placements Canada Inc./CDS
8106A	Global Securities Corporation
8152A	Golden Capital Securities Limited
8161A	Salman Partners. Inc./CDS
8180A	Leede Financial Markets. Inc./CDS
8191A	Loewen. Ondaatje. McCutcheon Ltd./MCC
8337A	TFM Investment Group 108-2/SCCP
8338A	TFM Investment Group 108-3/SCCP
8339A	TFM Investment Group 108-4/SCCP

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cusip	CNS_Name	Ticker	Date	fails	ct	avgage	maxage
782074108	RUSHNET INC	RSHN	20060301	54447850	1	1	1
782074108	RUSHNET INC	RSHN	20060302	55543493	3	1.333333	2
782074108	RUSHNET INC	RSHN	20060303	55697850	1	3	3
782074108	RUSHNET INC	RSHN	20060306	3876929	1	1	1
782074108	RUSHNET INC	RSHN	20060307	17707850	1	1	1
782074108	RUSHNET INC	RSHN	20060308	24005622	2	1.5	2
782074108	RUSHNET INC	RSHN	20060309	98374911	5	1.6	3
782074108	RUSHNET INC	RSHN	20060310	142533510	4	2.75	4
782074108	RUSHNET INC	RSHN	20060313	129312920	5	2.8	5
782074108	RUSHNET INC	RSHN	20060314	128315527	4	4	6
782074108	RUSHNET INC	RSHN	20060315	84713345	2	4	7
782074108	RUSHNET INC	RSHN	20060316	19967810	2	4.5	8
782074108	RUSHNET INC	RSHN	20060317	28104674	2	5	9
782074108	RUSHNET INC	RSHN	20060320	47303467	2	5.5	10
782074108	RUSHNET INC	RSHN	20060321	6611250	2	6	11
782074108	RUSHNET INC	RSHN	20060322	31655182	4	4	12
782074108	RUSHNET INC	RSHN	20060323	13328547	5	4	13
782074108	RUSHNET INC	RSHN	20060324	32515528	4	5.75	14
782074108	RUSHNET INC	RSHN	20060327	15146197	4	6.25	15
782074108	RUSHNET INC	RSHN	20060328	66171	1	2	2
782074108	RUSHNET INC	RSHN	20060329	75696	3	1	1
782074108	RUSHNET INC	RSHN	20060330	23860013	1	2	2
782074108	RUSHNET INC	RSHN	20060331	37090187	3	1.666667	3

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cusip	CNS_Name	Ticker	Date	Aggregate Fails	Number of Positions	Average Age	Maximum Age	Total Shares Outstanding (thousands)	Closing Price	Value of Fails	Percent of TSO
78375P107	RYERSON TULL,INC(NEW)	RT	20040427	58921	3	3	7	24876	12.01	707641.22	0.236859
78375P107	RYERSON TULL,INC(NEW)	RT	20040512	13211	2	3.5	6	24876	11.99	158399.89	0.053107
78375P107	RYERSON TULL,INC(NEW)	RT	20040707	10370	1	3	3	24877	15.95	165401.5	0.041685
78375P107	RYERSON TULL,INC(NEW)	RT	20040728	11497	1	1	1	24877	14.9	171305.3	0.046215
78375P107	RYERSON TULL,INC(NEW)	RT	20041108	28727	1	1	1	24932	14.62	419988.74	0.115221
78375P107	RYERSON TULL,INC(NEW)	RT	20041109	136598	4	1	1	24932	14.85	2028480.4	0.547882
78375P107	RYERSON TULL,INC(NEW)	RT	20041112	39300	1	1	1	24932	15.19	596966.98	0.157629
78375P107	RYERSON TULL,INC(NEW)	RT	20041115	80622	4	1.25	2	24932	15.24	1228679.3	0.323368
78375P107	RYERSON TULL,INC(NEW)	RT	20041116	141621	4	1.5	2	24932	15.42	2183795.8	0.568029
78375P107	RYERSON TULL,INC(NEW)	RT	20041117	149422	3	1.666667	3	24932	15.75	2353396.5	0.599318
78375P107	RYERSON TULL,INC(NEW)	RT	20041118	124466	3	2.333333	4	24932	15.74	1959094.8	0.499222
78375P107	RYERSON TULL,INC(NEW)	RT	20041119	119017	5	2	5	24932	15.73	1872137.4	0.477366
78375P107	RYERSON TULL,INC(NEW)	RT	20041123	20754	3	1.666667	3	24932	15.95	331026.3	0.083242
78375P107	RYERSON TULL,INC(NEW)	RT	20041124	31034	3	1.333333	2	24932	15.9	493440.59	0.124475
78375P107	RYERSON TULL,INC(NEW)	RT	20041126	59547	7	1.571429	3	24932	16.11	959302.21	0.238838
78375P107	RYERSON TULL,INC(NEW)	RT	20041129	54146	4	2.75	4	24932	16.23	878789.56	0.217175
78375P107	RYERSON TULL,INC(NEW)	RT	20041130	82711	5	3.2	5	25017	16.18	1338264	0.330619
78375P107	RYERSON TULL,INC(NEW)	RT	20041201	79571	7	3.714286	6	25017	16.1	1281093.1	0.318068
78375P107	RYERSON TULL,INC(NEW)	RT	20041202	290414	6	4.666667	7	25017	15.71	4562404	1.160867
78375P107	RYERSON TULL,INC(NEW)	RT	20041203	370170	8	4.5	8	25017	15.9	5885702.9	1.479674
78375P107	RYERSON TULL,INC(NEW)	RT	20041206	16191	3	5.333333	7	25017	15.62	252903.42	0.06472
78375P107	RYERSON TULL,INC(NEW)	RT	20041230	80468	3	6.666667	15	25017	15.59	1254496.1	0.321653
78375P107	RYERSON TULL,INC(NEW)	RT	20041231	69410	5	5	16	25017	15.75	1093207.5	0.277451
78375P107	RYERSON TULL,INC(NEW)	RT	20050103	67504	6	5	17	25017	15.28	1031461.1	0.269833
78375P107	RYERSON TULL,INC(NEW)	RT	20050112	32150	2	2	4	25017	14.89	478713.51	0.128513
78375P107	RYERSON TULL,INC(NEW)	RT	20050113	32479	3	2.333333	5	25017	14.99	486860.2	0.129828
78375P107	RYERSON TULL,INC(NEW)	RT	20050114	42618	3	3	6	25017	15	639270	0.170356
78375P107	RYERSON TULL,INC(NEW)	RT	20050118	11895	2	4.5	7	25017	14.97	178068.15	0.047548
78375P107	RYERSON TULL,INC(NEW)	RT	20050119	11174	2	5.5	8	25017	14.92	166716.08	0.044666
78375P107	RYERSON TULL,INC(NEW)	RT	20050120	12567	4	3.75	9	25017	14.33	180085.11	0.050234
78375P107	RYERSON TULL,INC(NEW)	RT	20050124	52785	3	4.333333	11	25017	14.39	759576.17	0.210997
78375P107	RYERSON TULL,INC(NEW)	RT	20050125	147960	4	4.25	12	25017	14.53	2149858.8	0.591438
78375P107	RYERSON TULL,INC(NEW)	RT	20050126	111983	6	3.833333	13	25017	14.44	1617034.5	0.447628
78375P107	RYERSON TULL,INC(NEW)	RT	20050204	28382	1	1	1	25017	13.49	382873.17	0.113451
78375P107	RYERSON TULL,INC(NEW)	RT	20050207	69052	1	2	2	25017	13.54	934964.08	0.27602
78375P107	RYERSON TULL,INC(NEW)	RT	20050208	78152	2	2	3	25017	13.5	1055052	0.312396
78375P107	RYERSON TULL,INC(NEW)	RT	20050209	49719	3	1.333333	2	25017	13.23	657782.35	0.198741
78375P107	RYERSON TULL,INC(NEW)	RT	20050210	57021	6	1.666667	3	25017	13.17	750966.57	0.227929
78375P107	RYERSON TULL,INC(NEW)	RT	20050211	11248	3	2.333333	4	25017	13.3	149598.4	0.044961
78375P107	RYERSON TULL,INC(NEW)	RT	20050215	17423	3	3.666667	6	25017	13.11	228415.52	0.069645
78375P107	RYERSON TULL,INC(NEW)	RT	20050223	59779	5	1.2	2	25017	13.99	836308.2	0.238954
78375P107	RYERSON TULL,INC(NEW)	RT	20050224	20745	5	1.6	3	25017	14.25	295616.25	0.082924
78375P107	RYERSON TULL,INC(NEW)	RT	20050225	11307	5	2.2	4	25017	14.7	166212.9	0.045197
78375P107	RYERSON TULL,INC(NEW)	RT	20050228	18539	4	1.75	3	25017	14.35	266034.66	0.074106
78375P107	RYERSON TULL,INC(NEW)	RT	20050302	12318	2	1	1	25017	13.99	172328.82	0.049239
78375P107	RYERSON TULL,INC(NEW)	RT	20050315	13478	1	1	1	25017	13.18	177640.04	0.053875
78375P107	RYERSON TULL,INC(NEW)	RT	20050316	33557	3	1.333333	2	25017	13	436241	0.134137
78375P107	RYERSON TULL,INC(NEW)	RT	20050321	30989	5	2.4	4	25017	12.73	394489.96	0.123872
78375P107	RYERSON TULL,INC(NEW)	RT	20050323	42684	7	3.142857	6	25017	12.56	536111.06	0.17062
78375P107	RYERSON TULL,INC(NEW)	RT	20050324	42073	6	4.5	7	25017	12.65	532223.43	0.168178
78375P107	RYERSON TULL,INC(NEW)	RT	20050328	108323	6	4.666667	8	25017	12.5	1354037.5	0.432998
78375P107	RYERSON TULL,INC(NEW)	RT	20050329	78923	10	3.8	9	25017	12.45	982591.33	0.315477
78375P107	RYERSON TULL,INC(NEW)	RT	20050330	76856	9	4.555556	10	25017	12.43	955320.1	0.307215
78375P107	RYERSON TULL,INC(NEW)	RT	20050331	72405	11	4.636364	11	25017	12.67	917371.36	0.289423
78375P107	RYERSON TULL,INC(NEW)	RT	20050401	67987	7	7	12	25017	12.67	861395.3	0.271763
78375P107	RYERSON TULL,INC(NEW)	RT	20050404	66087	8	6.625	13	25017	12.67	837322.3	0.264168
78375P107	RYERSON TULL,INC(NEW)	RT	20050405	48254	8	7	14	25017	12.67	611378.18	0.192885
78375P107	RYERSON TULL,INC(NEW)	RT	20050406	115574	12	5.583333	15	25017	12.67	1464322.6	0.461982
78375P107	RYERSON TULL,INC(NEW)	RT	20050407	73889	8	8.75	16	25017	12.67	936173.64	0.295355
78375P107	RYERSON TULL,INC(NEW)	RT	20050408	78706	5	10.6	17	25017	12.67	997205.03	0.31461
78375P107	RYERSON TULL,INC(NEW)	RT	20050412	17786	3	1	1	25017	12.67	225348.62	0.071096
78375P107	RYERSON TULL,INC(NEW)	RT	20050413	17333	2	1.5	2	25017	12.67	219609.11	0.069285
78375P107	RYERSON TULL,INC(NEW)	RT	20050418	49578	3	1	1	25017	12.67	628153.26	0.198177
78375P107	RYERSON TULL,INC(NEW)	RT	20050420	55613	2	1	1	25017	12.67	704616.71	0.222301
78375P107	RYERSON TULL,INC(NEW)	RT	20050425	38434	3	1.333333	2	25017	12.67	486958.78	0.153632
78375P107	RYERSON TULL,INC(NEW)	RT	20050426	122500	2	2.5	3	25017	12.67	1552075	0.489667
78375P107	RYERSON TULL,INC(NEW)	RT	20050427	245514	3	2.666667	4	25017	12.67	3110662.4	0.981389
78375P107	RYERSON TULL,INC(NEW)	RT	20050428	119005	3	1.333333	2	25017	12.67	1507793.4	0.475697
78375P107	RYERSON TULL,INC(NEW)	RT	20050429	195960	3	2	3	25017	12.67	2482813.2	0.783307
78375P107	RYERSON TULL,INC(NEW)	RT	20050502	186048	3	2.666667	4	25017	12.67	2357228.2	0.743686
78375P107	RYERSON TULL,INC(NEW)	RT	20050503	184491	4	3	5	25017	12.67	2337501	0.737463
78375P107	RYERSON TULL,INC(NEW)	RT	20050504	161892	4	3.75	6	25017	12.67	2051171.7	0.647128
78375P107	RYERSON TULL,INC(NEW)	RT	20050505	165480	4	4	7	25017	12.67	2096631.6	0.66147
78375P107	RYERSON TULL,INC(NEW)	RT	20050506	428961	9	1.888889	8	25017	12.67	5434935.9	1.714678
78375P107	RYERSON TULL,INC(NEW)	RT	20050509	114922	10	1.9	9	25017	12.67	1456061.7	0.459376
78375P107	RYERSON TULL,INC(NEW)	RT	20050510	105084	4	1.75	2	25017	12.67	1331414.3	0.42005
78375P107	RYERSON TULL,INC(NEW)	RT	20050511	150510	5	1.8	3	25017	12.67	1906961.7	0.601631

78375P107	RYERSON TULL,INC(NEW)	RT	20050512	96727	5	2.4	4	25017	12.67	1225531.1	0.386645
78375P107	RYERSON TULL,INC(NEW)	RT	20050513	38230	3	3	5	25017	12.67	484374.1	0.152816
78375P107	RYERSON TULL,INC(NEW)	RT	20050516	29715	4	2	4	25017	12.67	376489.05	0.118779
78375P107	RYERSON TULL,INC(NEW)	RT	20050518	11488	5	2.2	6	25017	12.67	145552.96	0.045921
78375P107	RYERSON TULL,INC(NEW)	RT	20050519	13875	4	3.5	7	25017	12.67	175796.25	0.055462
78375P107	RYERSON TULL,INC(NEW)	RT	20050520	43830	8	2.5	8	25017	12.67	555326.1	0.175201
78375P107	RYERSON TULL,INC(NEW)	RT	20050523	32055	5	3.2	9	25017	12.67	406136.85	0.128133
78375P107	RYERSON TULL,INC(NEW)	RT	20050524	15145	3	4.666667	10	25017	12.67	191887.15	0.060539
78375P107	RYERSON TULL,INC(NEW)	RT	20050525	13706	4	4.25	11	25017	12.67	173655.02	0.054787
78375P107	RYERSON TULL,INC(NEW)	RT	20050527	35489	5	3.4	13	25017	12.67	449645.63	0.14186
78375P107	RYERSON TULL,INC(NEW)	RT	20050531	39090	2	7.5	14	25017	12.67	495270.3	0.156254
78375P107	RYERSON TULL,INC(NEW)	RT	20050601	93480	7	3.142857	15	25017	12.67	1184391.6	0.373666
78375P107	RYERSON TULL,INC(NEW)	RT	20050606	19105	4	1.25	2	25017	12.67	242060.35	0.076368
78375P107	RYERSON TULL,INC(NEW)	RT	20050607	45833	6	1.333333	3	25017	12.67	580704.11	0.183207
78375P107	RYERSON TULL,INC(NEW)	RT	20050608	87475	7	1.857143	4	25017	12.67	1108308.3	0.349662
78375P107	RYERSON TULL,INC(NEW)	RT	20050609	82040	5	2	3	25017	12.67	1039446.8	0.327937
78375P107	RYERSON TULL,INC(NEW)	RT	20050610	51752	4	2.5	4	25017	12.67	655697.84	0.206867
78375P107	RYERSON TULL,INC(NEW)	RT	20050613	30426	4	1.25	2	25017	12.67	385497.42	0.121621
78375P107	RYERSON TULL,INC(NEW)	RT	20050614	40255	2	1.5	2	25017	12.67	510030.85	0.160911
78375P107	RYERSON TULL,INC(NEW)	RT	20050617	17724	6	1.333333	2	25017	12.67	224563.08	0.070848
78375P107	RYERSON TULL,INC(NEW)	RT	20050620	40589	3	1.333333	2	25017	12.67	514262.63	0.162246
78375P107	RYERSON TULL,INC(NEW)	RT	20050621	98164	7	1.428571	3	25017	12.67	1243737.9	0.392389
78375P107	RYERSON TULL,INC(NEW)	RT	20050622	83717	7	1.857143	3	25017	12.67	1060694.4	0.33464
78375P107	RYERSON TULL,INC(NEW)	RT	20050623	43363	6	1.666667	4	25017	12.67	549409.21	0.173334
78375P107	RYERSON TULL,INC(NEW)	RT	20050624	63131	6	2.166667	5	25017	12.67	799869.77	0.252352
78375P107	RYERSON TULL,INC(NEW)	RT	20050628	31977	9	1.666667	7	25017	12.67	405148.59	0.127821
78375P107	RYERSON TULL,INC(NEW)	RT	20050629	90571	7	1.285714	2	25017	12.67	1147534.6	0.362038
78375P107	RYERSON TULL,INC(NEW)	RT	20050630	112103	4	1.75	3	25017	12.67	1420345	0.448107
78375P107	RYERSON TULL,INC(NEW)	RT	20050701	77657	7	1.714286	4	25017	12.67	983914.2	0.310417
78375P107	RYERSON TULL,INC(NEW)	RT	20050706	13570	9	1.444444	3	25017	12.67	171931.9	0.054243
78375P107	RYERSON TULL,INC(NEW)	RT	20050707	21772	11	1.909091	4	25017	12.67	275851.24	0.087029
78375P107	RYERSON TULL,INC(NEW)	RT	20050708	27291	3	3	5	25017	12.67	345776.97	0.10909
78375P107	RYERSON TULL,INC(NEW)	RT	20050712	20434	4	2.75	7	25017	12.67	258898.78	0.08168
78375P107	RYERSON TULL,INC(NEW)	RT	20050713	22096	3	4.333333	8	25017	12.67	279956.32	0.088324
78375P107	RYERSON TULL,INC(NEW)	RT	20050714	32656	6	3.166667	9	25017	12.67	413751.52	0.130535
78375P107	RYERSON TULL,INC(NEW)	RT	20050715	42652	9	3.222222	10	25017	12.67	540400.84	0.170492
78375P107	RYERSON TULL,INC(NEW)	RT	20050718	51141	7	3.857143	11	25017	12.67	647956.47	0.204425
78375P107	RYERSON TULL,INC(NEW)	RT	20050719	21816	4	6	12	25017	12.67	276408.72	0.087205
78375P107	RYERSON TULL,INC(NEW)	RT	20050720	27736	5	5	13	25017	12.67	351415.12	0.110869
78375P107	RYERSON TULL,INC(NEW)	RT	20050721	19702	2	8	14	25017	12.67	249624.34	0.078754
78375P107	RYERSON TULL,INC(NEW)	RT	20050722	116864	5	3.8	15	25017	12.67	1480666.9	0.467138
78375P107	RYERSON TULL,INC(NEW)	RT	20050726	16440	4	5.5	17	25017	12.67	208294.8	0.065715
78375P107	RYERSON TULL,INC(NEW)	RT	20050728	14998	5	1.4	2	25017	12.67	190024.66	0.059951

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Date	cusip	Ticker	ClearingID	fails	age
20051011	754219970	9970SPINOF	0019A	172500	1
20051011	754219970	9970SPINOF	0157A	992600	1
20051011	754219970	9970SPINOF	0234A	7.85E+08	1
20051011	754219970	9970SPINOF	0352A	2694500	1

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ClearingID	cusip	Date	Fails	CNS_Name	Ticker	MarketCategory
0005A	000833103	20080111	121886	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0005A	009606104	20080109	16300	AIXTRON AKTEINGESESELLSCHAFT A	AIXG	G
0005A	009720103	20080107	127742	Akeena Solar, Inc. (DE) Common	AKNS	S
0005A	009720103	20080108	102479	Akeena Solar, Inc. (DE) Common	AKNS	S
0005A	023139108	20080108	30510	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0005A	043635101	20080111	424	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0005A	046220109	20080108	10203	ASTA FUNDING INC	ASFI	Q
0005A	046220109	20080109	3885	ASTA FUNDING INC	ASFI	Q
0005A	046220109	20080110	39312	ASTA FUNDING INC	ASFI	Q
0005A	046220109	20080111	23302	ASTA FUNDING INC	ASFI	Q
0005A	128030202	20080109	224707	CAL-MAINE FOODS INC	CALM	G
0005A	128030202	20080110	75308	CAL-MAINE FOODS INC	CALM	G
0005A	128030202	20080111	131745	CAL-MAINE FOODS INC	CALM	G
0005A	139674105	20080107	35432	CAPITAL CITY BK GROUP INC	CCBG	Q
0005A	139674105	20080108	38452	CAPITAL CITY BK GROUP INC	CCBG	Q
0005A	139674105	20080109	40400	CAPITAL CITY BK GROUP INC	CCBG	Q
0005A	139674105	20080110	36261	CAPITAL CITY BK GROUP INC	CCBG	Q
0005A	139674105	20080111	36761	CAPITAL CITY BK GROUP INC	CCBG	Q
0005A	143130102	20080108	103071	CARMAX, INC.	KMX	NYSE
0005A	169426103	20080111	2698	CHINA TELECOM CORP LTD ADS (RE	CHA	NYSE
0005A	169656105	20080109	19404	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0005A	169656105	20080111	39501	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0005A	210313102	20080107	39257	CONSTANT CONTACT, INC COM	CTCT	G
0005A	210313102	20080108	42520	CONSTANT CONTACT, INC COM	CTCT	G
0005A	210313102	20080109	44960	CONSTANT CONTACT, INC COM	CTCT	G
0005A	210313102	20080110	66075	CONSTANT CONTACT, INC COM	CTCT	G
0005A	210313102	20080111	70875	CONSTANT CONTACT, INC COM	CTCT	G
0005A	222795106	20080108	11170	COUSINS PROPERTIES INC	CUZ	NYSE
0005A	225447101	20080107	984278	CREE INC	CREE	Q
0005A	225447101	20080108	827044	CREE INC	CREE	Q
0005A	225447101	20080109	624704	CREE INC	CREE	Q
0005A	225447101	20080110	138260	CREE INC	CREE	Q
0005A	225447101	20080111	106922	CREE INC	CREE	Q
0005A	247918105	20080107	84089	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0005A	257386102	20080107	112800	DOMINION HOMES INC	DHOM	G
0005A	257386102	20080108	51383	DOMINION HOMES INC	DHOM	G
0005A	257386102	20080111	7500	DOMINION HOMES INC	DHOM	G
0005A	268006103	20080107	182600	DYNAMIC SCIENCES INTL INC	DYNS	u2
0005A	268006103	20080108	182600	DYNAMIC SCIENCES INTL INC	DYNS	u2
0005A	268006103	20080109	182600	DYNAMIC SCIENCES INTL INC	DYNS	u2
0005A	338488109	20080108	3229	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0005A	338488109	20080109	81896	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0005A	359523107	20080107	35630	FUEL TECH, INC. COMMON STK	FTEK	Q
0005A	359523107	20080108	49023	FUEL TECH, INC. COMMON STK	FTEK	Q
0005A	359523107	20080109	48358	FUEL TECH, INC. COMMON STK	FTEK	Q
0005A	434712105	20080108	313	HOKU SCIENTIFIC, INC.	HOKU	G
0005A	449623107	20080107	192662	IHOP CORP	IHP	NYSE
0005A	449623107	20080108	211784	IHOP CORP	IHP	NYSE
0005A	449623107	20080109	170886	IHOP CORP	IHP	NYSE
0005A	449623107	20080110	129859	IHOP CORP	IHP	NYSE
0005A	449623107	20080111	60838	IHOP CORP	IHP	NYSE
0005A	456607100	20080109	121823	INDYMAC BANCORP,INC.	IMB	NYSE
0005A	456607100	20080111	77595	INDYMAC BANCORP,INC.	IMB	NYSE
0005A	464286806	20080110	110503	ISHARES MSCI GERMANY INDEX FD	EWG	ARCAEX
0005A	464287440	20080110	1618	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0005A	464287440	20080111	2273	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0005A	464287622	20080110	10842	ISHARES RUSSELL 1000 INDEX FD	IWB	ARCAEX

0005A	464287655	20080107	16914788	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0005A	464287655	20080108	10346168	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0005A	464287655	20080109	11536964	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0005A	464287655	20080110	4983640	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0005A	464287739	20080107	790704	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0005A	464287739	20080108	70272	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0005A	464288513	20080107	3172	ISHARES TR IBOXX $ HIGH YIELD	HYG	Amex
0005A	464288679	20080107	16	LEHMAN SHORT TREAS BD FD ISHAR	SHV	ARCAEX
0005A	554225102	20080107	19738	MACATAWA BANK CORP	MCBC	Q
0005A	554225102	20080108	9962	MACATAWA BANK CORP	MCBC	Q
0005A	554225102	20080109	16665	MACATAWA BANK CORP	MCBC	Q
0005A	554225102	20080110	3818	MACATAWA BANK CORP	MCBC	Q
0005A	554225102	20080111	3831	MACATAWA BANK CORP	MCBC	Q
0005A	639208107	20080110	109165	NAVARRE CORP	NAVR	G
0005A	669947806	20080107	294	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0005A	669947806	20080108	294	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0005A	669947806	20080109	294	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0005A	669947806	20080110	294	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0005A	669947806	20080111	294	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0005A	669947889	20080107	223389	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0005A	669947889	20080108	215069	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0005A	669947889	20080109	215072	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0005A	669947889	20080110	129935	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0005A	669947889	20080111	170	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0005A	739727105	20080110	24250	PRANA BIOTECHNOLOGY LTD	PRAN	S
0005A	739727105	20080111	24250	PRANA BIOTECHNOLOGY LTD	PRAN	S
0005A	742962103	20080109	27026	PRIVATE BANCORP INC.	PVTB	Q
0005A	742962103	20080110	60249	PRIVATE BANCORP INC.	PVTB	Q
0005A	742962103	20080111	49008	PRIVATE BANCORP INC.	PVTB	Q
0005A	790148100	20080110	592259	ST.JOE COMPANY(THE)	JOE	NYSE
0005A	812350106	20080111	53194	SEARS HOLDINGS CORP	SHLD	Q
0005A	829073105	20080107	52570	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0005A	829073105	20080108	67294	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0005A	829073105	20080109	73680	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0005A	829073105	20080110	69977	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0005A	860837103	20080111	253909	STINGER SYS INC	STIY	U
0005A	872962105	20080107	182173	TOUSA, INC	TOUS	u2
0005A	892000100	20080110	170374	Towerstream Corporation Common	TWER	S
0005A	892000100	20080111	184674	Towerstream Corporation Common	TWER	S
0005A	921937835	20080110	3346	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0005A	928563402	20080108	85437	VMWARE, INC. CL A COM STK	VMW	NYSE
0005A	928563402	20080109	183591	VMWARE, INC. CL A COM STK	VMW	NYSE
0005A	06646V108	20080107	11838	BANKRATE INC	RATE	Q
0005A	06646V108	20080108	14618	BANKRATE INC	RATE	Q
0005A	06739F291	20080110	4950	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0005A	07556Q105	20080107	112130	BEAZER HOMES USA INC	BZH	NYSE
0005A	08883T200	20080107	39692	Bidz.com, Inc. Common Stock	BIDZ	S
0005A	16936Y100	20080110	14426	CHINA BAK BATTERY, INC	CBAK	G
0005A	16936Y100	20080111	14176	CHINA BAK BATTERY, INC	CBAK	G
0005A	16941X105	20080111	100	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0005A	16942X104	20080110	42185	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0005A	23338Y100	20080107	2383	DWS GLOBAL COMMODITIES STOCK F	GCS	NYSE
0005A	29267A104	20080107	74250	ENER1 INC	ENEI	U
0005A	35907K105	20080107	94931	FRONTIER FINL CORP	FTBK	Q
0005A	37373P105	20080108	9855	GERDAU AMERISTEEL CORP	GNA	NYSE
0005A	38045R107	20080109	85849	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0005A	38045R107	20080111	49563	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0005A	42982Y109	20080107	54000	HIGHBURY FINANCIAL INC	HBRF	U
0005A	42982Y109	20080108	54000	HIGHBURY FINANCIAL INC	HBRF	U

0005A	42982Y109	20080109	54000	HIGHBURY FINANCIAL INC	HBRF	U
0005A	42982Y109	20080110	50100	HIGHBURY FINANCIAL INC	HBRF	U
0005A	42982Y109	20080111	40100	HIGHBURY FINANCIAL INC	HBRF	U
0005A	45247Q100	20080108	634	IMERGENT INC	IIG	Amex
0005A	45772G105	20080109	20000	INPHONIC INC	INPC	u2
0005A	47023A101	20080107	9110	JAMBA, INC. COM STK	JMBA	G
0005A	47023A101	20080108	15076	JAMBA, INC. COM STK	JMBA	G
0005A	47023A101	20080109	14088	JAMBA, INC. COM STK	JMBA	G
0005A	47023A101	20080110	89496	JAMBA, INC. COM STK	JMBA	G
0005A	47759G108	20080107	100000	Jingwei International Limited	JNGW	U
0005A	47759G108	20080108	100000	Jingwei International Limited	JNGW	U
0005A	47759G108	20080109	100000	Jingwei International Limited	JNGW	U
0005A	47759G108	20080110	100000	Jingwei International Limited	JNGW	U
0005A	47759G108	20080111	100000	Jingwei International Limited	JNGW	U
0005A	55262C100	20080108	35540	MBIA INC	MBI	NYSE
0005A	67069D108	20080107	103097	NUTRI/SYSTEM INC.	NTRI	Q
0005A	68338A107	20080110	9025	ON2 TECHNOLOGIES INC	ONT	Amex
0005A	68827R108	20080111	2259	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0005A	69423U107	20080111	8575	PACIFIC ETHANOL, INC.	PEIX	G
0005A	73640Q105	20080108	5737	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0005A	73640Q105	20080109	683	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0005A	73640Q105	20080110	13008	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0005A	73640Q105	20080111	3046	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0005A	73935X500	20080107	113947	POWERSHARES WILDER HILL CLEAN	PBW	Amex
0005A	74347R826	20080109	200000	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0005A	74347R826	20080110	200000	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0005A	74347R826	20080111	200000	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0005A	75961Q101	20080108	87033	REMOTEMDX INC	RMDX	U
0005A	75961Q101	20080109	199407	REMOTEMDX INC	RMDX	U
0005A	75961Q101	20080110	327709	REMOTEMDX INC	RMDX	U
0005A	75961Q101	20080111	172709	REMOTEMDX INC	RMDX	U
0005A	76028H100	20080109	3100	REPROS THERAPEUTICS INC COM ST	RPRX	G
0005A	76028H100	20080110	1991	REPROS THERAPEUTICS INC COM ST	RPRX	G
0005A	78464A516	20080107	4889	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0005A	78464A698	20080109	154217	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0005A	78464A771	20080109	84455	SPDR SERIES TRUST KBW CAPITAL	KCE	Amex
0005A	78464A771	20080110	100509	SPDR SERIES TRUST KBW CAPITAL	KCE	Amex
0005A	78464A771	20080111	24280	SPDR SERIES TRUST KBW CAPITAL	KCE	Amex
0005A	78464A888	20080111	63657	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0005A	83415U108	20080109	20681	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0005A	83415U108	20080110	96677	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0005A	87972L104	20080109	3330	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0005A	89784N104	20080107	97653	TRUE RELIGION APPAREL INC	TRLG	G
0005A	89784N104	20080108	56649	TRUE RELIGION APPAREL INC	TRLG	G
0005A	89784N104	20080109	122782	TRUE RELIGION APPAREL INC	TRLG	G
0005A	89784N104	20080110	27096	TRUE RELIGION APPAREL INC	TRLG	G
0005A	91232N108	20080107	53893	UNITED STATES OIL FUND, LP	USO	Amex
0005A	91232N108	20080108	104415	UNITED STATES OIL FUND, LP	USO	Amex
0005A	91232N108	20080109	307715	UNITED STATES OIL FUND, LP	USO	Amex
0005A	92336G106	20080108	30323	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0005A	92336G106	20080109	112318	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0005A	92336G106	20080110	116136	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0005A	92340P100	20080110	8152	VERENIUM CORPORATION (US)	VRNM	G
0005A	92659G600	20080107	1285	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0005A	92659G600	20080108	385	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0005A	G67828106	20080107	20258	ORIGIN AGRITECH LIMITED	SEED	Q
0005A	G67828106	20080109	1709	ORIGIN AGRITECH LIMITED	SEED	Q
0005A	G67828106	20080111	370	ORIGIN AGRITECH LIMITED	SEED	Q
0005A	G84384109	20080109	4023	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S

0005A	N07045102	20080110	3491	ASM INTERNATL N.V	ASMI	Q
0005A	N07045102	20080111	3174	ASM INTERNATL N.V	ASMI	Q
0019A	000833103	20080107	1173	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0019A	000833103	20080108	1173	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0019A	000833103	20080110	245	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0019A	000833103	20080111	245	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0019A	001963107	20080109	100	A S V INC	ASVI	Q
0019A	001963107	20080110	100	A S V INC	ASVI	Q
0019A	001963107	20080111	100	A S V INC	ASVI	Q
0019A	009720103	20080107	6560	Akeena Solar, Inc. (DE) Common	AKNS	S
0019A	009720103	20080108	92999	Akeena Solar, Inc. (DE) Common	AKNS	S
0019A	023139108	20080111	14107	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0019A	120113105	20080111	6000	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0019A	129603106	20080107	1500	CALGON CARBON CORP	CCC	NYSE
0019A	139674105	20080108	2279	CAPITAL CITY BK GROUP INC	CCBG	Q
0019A	139674105	20080109	2279	CAPITAL CITY BK GROUP INC	CCBG	Q
0019A	139674105	20080110	2279	CAPITAL CITY BK GROUP INC	CCBG	Q
0019A	147154108	20080110	8366	CASCADE BANCORP	CACB	S
0019A	147154108	20080111	8366	CASCADE BANCORP	CACB	S
0019A	169426103	20080111	20	CHINA TELECOM CORP LTD ADS (RE	CHA	NYSE
0019A	185385309	20080107	4539	CLEARWIRE CORPORATION CL A COM	CLWR	Q
0019A	208242107	20080108	800	CONNS INC	CONN	Q
0019A	208242107	20080109	800	CONNS INC	CONN	Q
0019A	220873103	20080110	8700	CORUS BANKSHARES INC	CORS	Q
0019A	247918105	20080110	800	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0019A	247918105	20080111	800	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0019A	261018105	20080107	127	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0019A	261018105	20080109	22927	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0019A	292762101	20080107	100	Enerlume Energy Management Cor	ENLU	U
0019A	320517105	20080111	12739	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0019A	320771108	20080107	8079	FIRST MARBLEHEAD CORP (THE)	FMD	NYSE
0019A	357288109	20080111	612	FREMONT GENERAL CORP	FMT	NYSE
0019A	359523107	20080110	1710	FUEL TECH, INC. COMMON STK	FTEK	Q
0019A	359523107	20080111	4710	FUEL TECH, INC. COMMON STK	FTEK	Q
0019A	378973408	20080107	5834	GLOBALSTAR, INC COM STK	GSAT	Q
0019A	378973408	20080108	8334	GLOBALSTAR, INC COM STK	GSAT	Q
0019A	378973408	20080109	8334	GLOBALSTAR, INC COM STK	GSAT	Q
0019A	378973408	20080110	5834	GLOBALSTAR, INC COM STK	GSAT	Q
0019A	378973408	20080111	5834	GLOBALSTAR, INC COM STK	GSAT	Q
0019A	434712105	20080107	15900	HOKU SCIENTIFIC, INC.	HOKU	G
0019A	434712105	20080108	16173	HOKU SCIENTIFIC, INC.	HOKU	G
0019A	434712105	20080109	1822	HOKU SCIENTIFIC, INC.	HOKU	G
0019A	434712105	20080110	3623	HOKU SCIENTIFIC, INC.	HOKU	G
0019A	434712105	20080111	1850	HOKU SCIENTIFIC, INC.	HOKU	G
0019A	437355100	20080110	9150	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0019A	437355100	20080111	1650	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0019A	442487203	20080111	3388	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0019A	464286806	20080110	28500	ISHARES MSCI GERMANY INDEX FD	EWG	ARCAEX
0019A	464286822	20080111	3000	ISHS MSCI MEXICO(FREE)IDX FD	EWW	ARCAEX
0019A	464287655	20080109	25624	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0019A	464287655	20080110	134384	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0019A	464287739	20080109	975	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0019A	464287739	20080111	7904	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0019A	501014104	20080107	2218	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0019A	501014104	20080108	2218	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0019A	501014104	20080109	1367	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0019A	501014104	20080110	2018	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0019A	501014104	20080111	2018	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0019A	624581104	20080107	13402	MOVIE GALLERY INC	MOVIQ	u2

0019A	624581104	20080108	13402	MOVIE GALLERY INC	MOVIQ	u2
0019A	624581104	20080109	13402	MOVIE GALLERY INC	MOVIQ	u2
0019A	624581104	20080110	13402	MOVIE GALLERY INC	MOVIQ	u2
0019A	624581104	20080111	13402	MOVIE GALLERY INC	MOVIQ	u2
0019A	731068102	20080108	900	POLARIS INDUSTRIES INC.	PII	NYSE
0019A	744627100	20080109	200000	PUBLICARD INC	CARD	u2
0019A	744627100	20080110	200000	PUBLICARD INC	CARD	u2
0019A	744627100	20080111	200000	PUBLICARD INC	CARD	u2
0019A	760911107	20080110	5150	RESEARCH FRONTIERS INC	REFR	S
0019A	760911107	20080111	5150	RESEARCH FRONTIERS INC	REFR	S
0019A	795757103	20080107	1200	SALTON INC	SFPI	u2
0019A	795757103	20080108	1200	SALTON INC	SFPI	u2
0019A	795757103	20080109	1200	SALTON INC	SFPI	u2
0019A	795757103	20080110	3700	SALTON INC	SFPI	u2
0019A	795757103	20080111	3700	SALTON INC	SFPI	u2
0019A	812350106	20080110	5984	SEARS HOLDINGS CORP	SHLD	Q
0019A	822809109	20080107	1300	SHELLS SEAFOOD RESTAURANTS INC	SHLL	U
0019A	834156101	20080109	43649	Solar Enertech Corp. Common St	SOEN	U
0019A	834156101	20080110	43649	Solar Enertech Corp. Common St	SOEN	U
0019A	867931305	20080107	5500	SUPERCONDUCTOR TECHS INC	SCON	S
0019A	867931305	20080108	5400	SUPERCONDUCTOR TECHS INC	SCON	S
0019A	867931305	20080109	2200	SUPERCONDUCTOR TECHS INC	SCON	S
0019A	867931305	20080110	1800	SUPERCONDUCTOR TECHS INC	SCON	S
0019A	874054109	20080107	1067	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0019A	874054109	20080108	967	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0019A	895925105	20080107	883	TRIAD GUARANTY INC	TGIC	Q
0019A	895925105	20080108	883	TRIAD GUARANTY INC	TGIC	Q
0019A	895925105	20080109	883	TRIAD GUARANTY INC	TGIC	Q
0019A	895925105	20080110	883	TRIAD GUARANTY INC	TGIC	Q
0019A	895925105	20080111	883	TRIAD GUARANTY INC	TGIC	Q
0019A	928628205	20080108	9378	VoIP, Inc. NEW Common Stock	VOIC	U
0019A	928628205	20080109	9378	VoIP, Inc. NEW Common Stock	VOIC	U
0019A	928628205	20080110	9378	VoIP, Inc. NEW Common Stock	VOIC	U
0019A	928628205	20080111	9378	VoIP, Inc. NEW Common Stock	VOIC	U
0019A	957638109	20080107	51	WESTERN ALLIANCE BANCORPORATIO	WAL	NYSE
0019A	37935E101	20080110	21000	GLOBAL MED TECHNOLOGIES INC	GLOB	U
0019A	37935E101	20080111	21000	GLOBAL MED TECHNOLOGIES INC	GLOB	U
0019A	00768M103	20080109	29939	AERO GROW INTERNATIONAL, INC.	AERO	S
0019A	00768M103	20080110	54939	AERO GROW INTERNATIONAL, INC.	AERO	S
0019A	00768M103	20080111	54939	AERO GROW INTERNATIONAL, INC.	AERO	S
0019A	04685W103	20080107	5	ATHENAHEALTH, INC. COM	ATHN	G
0019A	09776J101	20080111	1359	BON-TON STORES INC (THE)	BONT	Q
0019A	16937A101	20080107	500	CHINA AGRITECH, INC.	CAGC	U
0019A	16942X104	20080108	857	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0019A	20478N100	20080107	1169	COMPUCREDIT CORP	CCRT	Q
0019A	20478N100	20080109	2939	COMPUCREDIT CORP	CCRT	Q
0019A	20478N100	20080110	2939	COMPUCREDIT CORP	CCRT	Q
0019A	20478N100	20080111	2069	COMPUCREDIT CORP	CCRT	Q
0019A	24823Q107	20080108	350	DENDREON CORPORATION	DNDN	G
0019A	27944M103	20080109	1000	EDEN ENERGY CORP	EDNE	U
0019A	27944M103	20080110	1000	EDEN ENERGY CORP	EDNE	U
0019A	27944M103	20080111	1000	EDEN ENERGY CORP	EDNE	U
0019A	30024B104	20080111	1014	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0019A	35907K105	20080107	70	FRONTIER FINL CORP	FTBK	Q
0019A	38045R107	20080111	3435	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0019A	46072H108	20080108	9400	INTERSTATE BAKERIES CORP	IBCIQ	u2
0019A	46072H108	20080109	9400	INTERSTATE BAKERIES CORP	IBCIQ	u2
0019A	46072H108	20080110	9400	INTERSTATE BAKERIES CORP	IBCIQ	u2
0019A	46072H108	20080111	9400	INTERSTATE BAKERIES CORP	IBCIQ	u2

0019A	46614H301	20080107	1627	JER INVESTORS TRUST INC.	JRT	NYSE
0019A	47759G108	20080107	67500	Jingwei International Limited	JNGW	U
0019A	48023P106	20080107	5705	JONES SODA CO	JSDA	S
0019A	48023P106	20080108	5705	JONES SODA CO	JSDA	S
0019A	48023P106	20080109	5705	JONES SODA CO	JSDA	S
0019A	50183L107	20080108	108	LDK SOLAR CO LTD.	LDK	NYSE
0019A	50183L107	20080110	46553	LDK SOLAR CO LTD.	LDK	NYSE
0019A	57060U407	20080109	1000	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0019A	57060U407	20080110	1000	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0019A	67058H102	20080108	1129	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0019A	73278L105	20080111	4781	POOL CORPORATION COM STK	POOL	Q
0019A	73640Q105	20080111	15400	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0019A	73935X500	20080107	2300	POWERSHARES WILDER HILL CLEAN	PBW	Amex
0019A	73935X500	20080108	7200	POWERSHARES WILDER HILL CLEAN	PBW	Amex
0019A	73936T615	20080109	1500	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0019A	73936T615	20080110	1500	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0019A	73936T615	20080111	1500	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0019A	74347R354	20080110	2500	PROSHARES TR ULTRA SHORT MSCI	EEV	Amex
0019A	74731Q103	20080110	15600	PZENA INVESTMENT MANAGEMENT, I	PZN	NYSE
0019A	75966C305	20080107	4100	RENAISSANCE ACQUISITION CORP C	RAK	Amex
0019A	83415U108	20080108	2843	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0019A	83415U108	20080109	531	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0019A	87163H102	20080107	23198	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0019A	87163H102	20080108	23198	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0019A	87163H102	20080109	23198	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0019A	87163H102	20080110	23198	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0019A	87163H102	20080111	23198	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0019A	87163L103	20080109	48	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0019A	87163L103	20080110	39157	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0019A	87163L103	20080111	47658	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0019A	89531P105	20080107	2910	TREX CO INC	TWP	NYSE
0019A	89531P105	20080108	2910	TREX CO INC	TWP	NYSE
0019A	91232N108	20080108	2249	UNITED STATES OIL FUND, LP	USO	Amex
0019A	98952K107	20080107	8338	ZHONGPIN INC COM STK	HOGS	Q
0019A	G72457107	20080107	4817	PRIMUS GUARANTY LTD	PRS	NYSE
0019A	G72457107	20080108	4817	PRIMUS GUARANTY LTD	PRS	NYSE
0019A	G72457107	20080109	4817	PRIMUS GUARANTY LTD	PRS	NYSE
0019A	G72457107	20080110	4817	PRIMUS GUARANTY LTD	PRS	NYSE
0019A	G72457107	20080111	4817	PRIMUS GUARANTY LTD	PRS	NYSE
0019A	G84384109	20080108	6060	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0019A	Y8162K105	20080111	60	STAR BULK CARRIERS CORP COM ST	SBLK	G
0050A	003687100	20080111	117913	ABITIBIBOWATER, INC.	ABH	NYSE
0050A	009720103	20080110	64861	Akeena Solar, Inc. (DE) Common	AKNS	S
0050A	043136100	20080107	251209	ARTHROCARE CORP	ARTC	Q
0050A	043136100	20080108	245931	ARTHROCARE CORP	ARTC	Q
0050A	043136100	20080109	129430	ARTHROCARE CORP	ARTC	Q
0050A	043136100	20080110	152537	ARTHROCARE CORP	ARTC	Q
0050A	043635101	20080107	20213	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0050A	043635101	20080108	30168	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0050A	047439104	20080108	43227	ATHEROGENICS INC	AGIX	G
0050A	047439104	20080109	29900	ATHEROGENICS INC	AGIX	G
0050A	047439104	20080110	31927	ATHEROGENICS INC	AGIX	G
0050A	047439104	20080111	128639	ATHEROGENICS INC	AGIX	G
0050A	053494100	20080110	9969	AVATAR HOLDINGS INC	AVTR	Q
0050A	053494100	20080111	7136	AVATAR HOLDINGS INC	AVTR	Q
0050A	120113105	20080109	11433	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0050A	139674105	20080107	42481	CAPITAL CITY BK GROUP INC	CCBG	Q
0050A	139674105	20080108	39946	CAPITAL CITY BK GROUP INC	CCBG	Q
0050A	139674105	20080109	41452	CAPITAL CITY BK GROUP INC	CCBG	Q

0050A	139674105	20080110	43638	CAPITAL CITY BK GROUP INC	CCBG	Q
0050A	139674105	20080111	46426	CAPITAL CITY BK GROUP INC	CCBG	Q
0050A	143130102	20080107	729183	CARMAX, INC.	KMX	NYSE
0050A	143130102	20080108	253003	CARMAX, INC.	KMX	NYSE
0050A	150934404	20080107	98880	CELL THERAPEUTICS, INC. COM	CTIC	G
0050A	150934404	20080108	101848	CELL THERAPEUTICS, INC. COM	CTIC	G
0050A	150934404	20080109	94427	CELL THERAPEUTICS, INC. COM	CTIC	G
0050A	150934404	20080110	81381	CELL THERAPEUTICS, INC. COM	CTIC	G
0050A	150934404	20080111	89121	CELL THERAPEUTICS, INC. COM	CTIC	G
0050A	210313102	20080107	145276	CONSTANT CONTACT, INC COM	CTCT	G
0050A	210313102	20080108	135376	CONSTANT CONTACT, INC COM	CTCT	G
0050A	210313102	20080109	62876	CONSTANT CONTACT, INC COM	CTCT	G
0050A	210313102	20080110	38111	CONSTANT CONTACT, INC COM	CTCT	G
0050A	210313102	20080111	32296	CONSTANT CONTACT, INC COM	CTCT	G
0050A	229393301	20080108	47435	CRYSTAL RIVER CAPITAL, INC. CO	CRZ	NYSE
0050A	247918105	20080110	1300	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0050A	261018105	20080111	17630	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0050A	320517105	20080110	131240	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0050A	320517105	20080111	279686	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0050A	378973408	20080108	9878	GLOBALSTAR, INC COM STK	GSAT	Q
0050A	378973408	20080109	19487	GLOBALSTAR, INC COM STK	GSAT	Q
0050A	378973408	20080110	18587	GLOBALSTAR, INC COM STK	GSAT	Q
0050A	434712105	20080107	8053	HOKU SCIENTIFIC, INC.	HOKU	G
0050A	456607100	20080109	93629	INDYMAC BANCORP,INC.	IMB	NYSE
0050A	456607100	20080111	80565	INDYMAC BANCORP,INC.	IMB	NYSE
0050A	464286699	20080108	136454	ISHS MSCI UTD KINGDOM IDX FD	EWU	ARCAEX
0050A	464287622	20080107	682396	ISHARES RUSSELL 1000 INDEX FD	IWB	ARCAEX
0050A	464287655	20080108	4574315	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0050A	464287655	20080109	7784185	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0050A	464287739	20080107	458638	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0050A	464287739	20080108	557682	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0050A	480838101	20080107	54162	JOS A BANK CLOTHIERS INC	JOSB	Q
0050A	480838101	20080108	148943	JOS A BANK CLOTHIERS INC	JOSB	Q
0050A	480838101	20080109	30656	JOS A BANK CLOTHIERS INC	JOSB	Q
0050A	496904103	20080110	3600	KINGSWAY FINANCIAL SVCS INC	KFS	NYSE
0050A	501014104	20080111	41955	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0050A	554225102	20080108	24750	MACATAWA BANK CORP	MCBC	Q
0050A	554225102	20080109	25209	MACATAWA BANK CORP	MCBC	Q
0050A	554225102	20080110	51383	MACATAWA BANK CORP	MCBC	Q
0050A	554225102	20080111	53451	MACATAWA BANK CORP	MCBC	Q
0050A	559778402	20080111	46887	MAHANAGAR TEL NIGAM ADS (2SHS)	MTE	NYSE
0050A	580395309	20080109	4257	MCF CORPORATION COM NEW	MEM	Amex
0050A	580395309	20080110	4257	MCF CORPORATION COM NEW	MEM	Amex
0050A	580395309	20080111	3957	MCF CORPORATION COM NEW	MEM	Amex
0050A	669947889	20080110	9681	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0050A	669947889	20080111	6541	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0050A	742962103	20080109	38889	PRIVATE BANCORP INC.	PVTB	Q
0050A	749227104	20080111	4	RAIT FINANCIAL TRUST COM	RAS	NYSE
0050A	790148100	20080110	138363	ST.JOE COMPANY(THE)	JOE	NYSE
0050A	790148100	20080111	299729	ST.JOE COMPANY(THE)	JOE	NYSE
0050A	812350106	20080107	103433	SEARS HOLDINGS CORP	SHLD	Q
0050A	812350106	20080111	122751	SEARS HOLDINGS CORP	SHLD	Q
0050A	829073105	20080108	1799	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0050A	829073105	20080109	30096	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0050A	829073105	20080110	153868	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0050A	831913108	20080107	30207850	SMARTIRE SYSTEMS INC	SMTR	U
0050A	831913108	20080108	49157721	SMARTIRE SYSTEMS INC	SMTR	U
0050A	831913108	20080109	39726696	SMARTIRE SYSTEMS INC	SMTR	U
0050A	831913108	20080110	38231696	SMARTIRE SYSTEMS INC	SMTR	U

0050A	831913108	20080111	38581696	SMARTIRE SYSTEMS INC	SMTR	U
0050A	849415203	20080108	5032	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0050A	849415203	20080109	7600	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0050A	849415203	20080111	41532	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0050A	872962105	20080107	38294	TOUSA, INC	TOUS	u2
0050A	874054109	20080108	239332	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0050A	874054109	20080109	430971	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0050A	874054109	20080110	118891	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0050A	891160509	20080111	37510	TORONTO-DOMINION BANK (THE)	TD	NYSE
0050A	892000100	20080110	2320	Towerstream Corporation Common	TWER	S
0050A	925317208	20080107	169811	VERSO TECHNOLOGIES INC	VRSO	S
0050A	925317208	20080108	130638	VERSO TECHNOLOGIES INC	VRSO	S
0050A	925317208	20080109	123638	VERSO TECHNOLOGIES INC	VRSO	S
0050A	928563402	20080109	86998	VMWARE, INC. CL A COM STK	VMW	NYSE
0050A	89628E104	20080109	747	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0050A	89628E104	20080111	48734	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0050A	06646V108	20080109	1638	BANKRATE INC	RATE	Q
0050A	06646V108	20080110	31976	BANKRATE INC	RATE	Q
0050A	06739F291	20080107	10074	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0050A	07556Q105	20080107	135185	BEAZER HOMES USA INC	BZH	NYSE
0050A	07556Q105	20080108	138074	BEAZER HOMES USA INC	BZH	NYSE
0050A	07556Q105	20080109	121462	BEAZER HOMES USA INC	BZH	NYSE
0050A	07556Q105	20080110	190004	BEAZER HOMES USA INC	BZH	NYSE
0050A	07556Q105	20080111	226765	BEAZER HOMES USA INC	BZH	NYSE
0050A	08883T200	20080107	122074	Bidz.com, Inc. Common Stock	BIDZ	S
0050A	08883T200	20080108	136331	Bidz.com, Inc. Common Stock	BIDZ	S
0050A	08883T200	20080109	133807	Bidz.com, Inc. Common Stock	BIDZ	S
0050A	08883T200	20080110	101644	Bidz.com, Inc. Common Stock	BIDZ	S
0050A	08883T200	20080111	99762	Bidz.com, Inc. Common Stock	BIDZ	S
0050A	09656A105	20080107	33035	BMB MUNAI INC	KAZ	Amex
0050A	09656A105	20080108	33493	BMB MUNAI INC	KAZ	Amex
0050A	09776J101	20080110	33879	BON-TON STORES INC (THE)	BONT	Q
0050A	09776J101	20080111	40098	BON-TON STORES INC (THE)	BONT	Q
0050A	16936Y100	20080107	92600	CHINA BAK BATTERY, INC	CBAK	G
0050A	16936Y100	20080108	104114	CHINA BAK BATTERY, INC	CBAK	G
0050A	16936Y100	20080109	104113	CHINA BAK BATTERY, INC	CBAK	G
0050A	16936Y100	20080110	35585	CHINA BAK BATTERY, INC	CBAK	G
0050A	16936Y100	20080111	20038	CHINA BAK BATTERY, INC	CBAK	G
0050A	16937A101	20080107	258800	CHINA AGRITECH, INC.	CAGC	U
0050A	16941X105	20080107	3434	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0050A	16941X105	20080108	2633	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0050A	16941X105	20080109	2633	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0050A	16941X105	20080110	2629	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0050A	20478N100	20080108	24882	COMPUCREDIT CORP	CCRT	Q
0050A	20478N100	20080109	5731	COMPUCREDIT CORP	CCRT	Q
0050A	20478N100	20080110	11745	COMPUCREDIT CORP	CCRT	Q
0050A	27944M103	20080110	16200	EDEN ENERGY CORP	EDNE	U
0050A	27944M103	20080111	21200	EDEN ENERGY CORP	EDNE	U
0050A	35907K105	20080107	90408	FRONTIER FINL CORP	FTBK	Q
0050A	37373P105	20080109	137110	GERDAU AMERISTEEL CORP	GNA	NYSE
0050A	37373P105	20080110	318029	GERDAU AMERISTEEL CORP	GNA	NYSE
0050A	37373P105	20080111	383617	GERDAU AMERISTEEL CORP	GNA	NYSE
0050A	38045R107	20080107	23655	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0050A	38045R107	20080108	128535	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0050A	44244K109	20080108	5961	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0050A	44244K109	20080109	5586	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0050A	46072H108	20080108	112265	INTERSTATE BAKERIES CORP	IBCIQ	u2
0050A	46072H108	20080109	112265	INTERSTATE BAKERIES CORP	IBCIQ	u2
0050A	46072H108	20080110	112265	INTERSTATE BAKERIES CORP	IBCIQ	u2

0050A	46072H108	20080111	112265	INTERSTATE BAKERIES CORP	IBCIQ	u2
0050A	47023A101	20080109	108500	JAMBA, INC. COM STK	JMBA	G
0050A	48023P106	20080108	16667	JONES SODA CO	JSDA	S
0050A	50183L107	20080108	41659	LDK SOLAR CO LTD.	LDK	NYSE
0050A	55262C100	20080108	82712	MBIA INC	MBI	NYSE
0050A	55607W100	20080111	1322	MACQUARIE/FIRST TR GLOBAL INFR	MFD	NYSE
0050A	57060U308	20080108	15082	STEEL ETF MARKET VECTORS ETF T	SLX	Amex
0050A	57060U407	20080110	1400	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0050A	57060U407	20080111	200	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0050A	57060U605	20080107	3460	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0050A	57060U605	20080108	7210	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0050A	59001A102	20080108	1557	MERITAGE HOMES CORPORATION	MTH	NYSE
0050A	59001A102	20080111	24264	MERITAGE HOMES CORPORATION	MTH	NYSE
0050A	63888P406	20080107	16148	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0050A	63888P406	20080108	16148	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0050A	63888P406	20080109	16148	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0050A	63888P406	20080110	16448	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0050A	64125K101	20080107	30141	NEUROCHEM INC	NRMX	G
0050A	64125K101	20080108	741	NEUROCHEM INC	NRMX	G
0050A	64125K101	20080109	741	NEUROCHEM INC	NRMX	G
0050A	66611L105	20080110	20346	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0050A	67069D108	20080110	19967	NUTRI/SYSTEM INC.	NTRI	Q
0050A	67069D108	20080111	91654	NUTRI/SYSTEM INC.	NTRI	Q
0050A	68338A107	20080108	47671	ON2 TECHNOLOGIES INC	ONT	Amex
0050A	68338A107	20080109	26769	ON2 TECHNOLOGIES INC	ONT	Amex
0050A	68338A107	20080110	28069	ON2 TECHNOLOGIES INC	ONT	Amex
0050A	68827R108	20080110	17166	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0050A	69423U107	20080109	25173	PACIFIC ETHANOL, INC.	PEIX	G
0050A	69840W108	20080108	188163	PANERA BREAD COMPANY CL-A	PNRA	Q
0050A	69840W108	20080109	185560	PANERA BREAD COMPANY CL-A	PNRA	Q
0050A	69840W108	20080110	145061	PANERA BREAD COMPANY CL-A	PNRA	Q
0050A	69840W108	20080111	74450	PANERA BREAD COMPANY CL-A	PNRA	Q
0050A	73640Q105	20080107	8772	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0050A	73640Q105	20080108	3812	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0050A	73640Q105	20080110	4650	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0050A	73640Q105	20080111	27951	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0050A	73936T466	20080110	3500	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex
0050A	73936T466	20080111	3500	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex
0050A	75961Q101	20080108	78743	REMOTEMDX INC	RMDX	U
0050A	75961Q101	20080110	113396	REMOTEMDX INC	RMDX	U
0050A	75966C305	20080107	1163394	RENAISSANCE ACQUISITION CORP C	RAK	Amex
0050A	78463X798	20080109	725	SPDR S&P BRIC 40 ETF	BIK	Amex
0050A	78463X798	20080110	725	SPDR S&P BRIC 40 ETF	BIK	Amex
0050A	78464A698	20080107	2525768	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0050A	78464A714	20080111	35702	SPDR SERIES TR SPDR S&P RETAIL	XRT	Amex
0050A	78464A771	20080109	1862	SPDR SERIES TRUST KBW CAPITAL	KCE	Amex
0050A	78464A789	20080107	54922	SPDR SERIES TRUST KBW INSURANC	KIE	Amex
0050A	78464A789	20080108	79871	SPDR SERIES TRUST KBW INSURANC	KIE	Amex
0050A	78464A862	20080109	9170	SPDR TR SER SPDR S&P SEMICONDU	XSD	Amex
0050A	78464A862	20080110	9170	SPDR TR SER SPDR S&P SEMICONDU	XSD	Amex
0050A	78464A862	20080111	9170	SPDR TR SER SPDR S&P SEMICONDU	XSD	Amex
0050A	78464A888	20080108	75572	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0050A	78464A888	20080109	8337	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0050A	84916A104	20080108	13752	SPORT SUPPLY GROUP, INC	RBI	Amex
0050A	84916A104	20080109	51968	SPORT SUPPLY GROUP, INC	RBI	Amex
0050A	84916A104	20080110	54941	SPORT SUPPLY GROUP, INC	RBI	Amex
0050A	84916A104	20080111	36895	SPORT SUPPLY GROUP, INC	RBI	Amex
0050A	87972L104	20080107	12228	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0050A	87972L104	20080108	94431	TEMECULA VALLEY BANCORP INC (C	TMCV	Q

0050A	87972L104	20080109	93464	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0050A	87972L104	20080110	88878	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0050A	87972L104	20080111	39978	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0050A	89784N104	20080108	16031	TRUE RELIGION APPAREL INC	TRLG	G
0050A	90328M107	20080107	261306	USANA HEALTH SCIENCES INC	USNA	Q
0050A	91232N108	20080111	103427	UNITED STATES OIL FUND, LP	USO	Amex
0050A	92659G600	20080107	11986	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0050A	92659G600	20080109	610	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0050A	98952K107	20080108	16005	ZHONGPIN INC COM STK	HOGS	Q
0050A	G67828106	20080107	3829	ORIGIN AGRITECH LIMITED	SEED	Q
0050A	G84384109	20080108	24162	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0050A	G84384109	20080110	17369	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0050A	G84384109	20080111	22251	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0050A	N07045102	20080107	22334	ASM INTERNATL N.V	ASMI	Q
0050A	N07045102	20080108	14380	ASM INTERNATL N.V	ASMI	Q
0141A	000833103	20080107	7642	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0141A	030757108	20080107	609700	Ameriwest Energy Corp. Common	AWEC	U
0141A	030757108	20080108	609700	Ameriwest Energy Corp. Common	AWEC	U
0141A	030757108	20080109	599700	Ameriwest Energy Corp. Common	AWEC	U
0141A	030757108	20080110	599700	Ameriwest Energy Corp. Common	AWEC	U
0141A	030757108	20080111	607200	Ameriwest Energy Corp. Common	AWEC	U
0141A	437355100	20080110	63080	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0141A	437355100	20080111	63800	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0141A	624581104	20080108	1400	MOVIE GALLERY INC	MOVIQ	u2
0141A	624581104	20080109	1400	MOVIE GALLERY INC	MOVIQ	u2
0141A	624581104	20080110	1400	MOVIE GALLERY INC	MOVIQ	u2
0141A	624581104	20080111	1400	MOVIE GALLERY INC	MOVIQ	u2
0141A	795757103	20080107	671	SALTON INC	SFPI	u2
0141A	795757103	20080108	571	SALTON INC	SFPI	u2
0141A	795757103	20080109	171	SALTON INC	SFPI	u2
0141A	795757103	20080110	671	SALTON INC	SFPI	u2
0141A	795757103	20080111	671	SALTON INC	SFPI	u2
0141A	894641208	20080109	206400	TREASURY INTERNATIONAL INC-NEW	TRUY	u2
0141A	894641208	20080110	206400	TREASURY INTERNATIONAL INC-NEW	TRUY	u2
0141A	894641208	20080111	170500	TREASURY INTERNATIONAL INC-NEW	TRUY	u2
0141A	895925105	20080108	1622	TRIAD GUARANTY INC	TGIC	Q
0141A	16943E105	20080111	27431	China Solar & Clean Energy Sol	CSOL	U
0141A	14019A107	20080107	20510	CAPITAL GROWTH SYSTEMS INC	CGSY	U
0141A	14019A107	20080108	30510	CAPITAL GROWTH SYSTEMS INC	CGSY	U
0141A	16937L107	20080107	1898169	CHINA BIOPHARMA INC CORP COM	CBPC	U
0141A	16937L107	20080108	1898169	CHINA BIOPHARMA INC CORP COM	CBPC	U
0141A	16937L107	20080109	1898169	CHINA BIOPHARMA INC CORP COM	CBPC	U
0141A	16937L107	20080110	1898169	CHINA BIOPHARMA INC CORP COM	CBPC	U
0141A	16937L107	20080111	1898169	CHINA BIOPHARMA INC CORP COM	CBPC	U
0141A	36298M205	20080111	19	GS CleanTech Corporation New C	GSCL	U
0141A	64104P105	20080110	3954300	NESS ENERGY INT'L INC	NESS	u2
0141A	64104P105	20080111	4304300	NESS ENERGY INT'L INC	NESS	u2
0141A	69423U107	20080107	27	PACIFIC ETHANOL, INC.	PEIX	G
0141A	69840W108	20080111	530	PANERA BREAD COMPANY CL-A	PNRA	Q
0141A	78463X202	20080110	7769	SPDR INDEX SHS FNDS DJ EURO ST	FEZ	ARCAEX
0141A	87042Q109	20080107	141995	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0141A	87042Q109	20080108	27000	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0141A	87042Q109	20080109	37000	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0141A	87042Q109	20080110	142200	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0141A	87042Q109	20080111	100200	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0141A	92336G106	20080108	418	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0141A	98952K107	20080107	36669	ZHONGPIN INC COM STK	HOGS	Q
0141A	98952K107	20080108	35239	ZHONGPIN INC COM STK	HOGS	Q
0141A	98952K107	20080109	32989	ZHONGPIN INC COM STK	HOGS	Q

0141A	98952K107	20080110	32989	ZHONGPIN INC COM STK	HOGS	Q
0141A	98952K107	20080111	32989	ZHONGPIN INC COM STK	HOGS	Q
0158A	007928104	20080110	4899650	ADVANCED VIRAL RESEARCH CORP	ADVR	U
0158A	007928104	20080111	4899650	ADVANCED VIRAL RESEARCH CORP	ADVR	U
0158A	043136100	20080107	43820	ARTHROCARE CORP	ARTC	Q
0158A	043136100	20080108	38100	ARTHROCARE CORP	ARTC	Q
0158A	043136100	20080109	13858	ARTHROCARE CORP	ARTC	Q
0158A	043136100	20080110	13858	ARTHROCARE CORP	ARTC	Q
0158A	043136100	20080111	4954	ARTHROCARE CORP	ARTC	Q
0158A	210313102	20080107	41937	CONSTANT CONTACT, INC COM	CTCT	G
0158A	210313102	20080108	10677	CONSTANT CONTACT, INC COM	CTCT	G
0158A	210313102	20080109	10677	CONSTANT CONTACT, INC COM	CTCT	G
0158A	210313102	20080110	10677	CONSTANT CONTACT, INC COM	CTCT	G
0158A	210313102	20080111	10677	CONSTANT CONTACT, INC COM	CTCT	G
0158A	225447101	20080109	60770	CREE INC	CREE	Q
0158A	225447101	20080110	57033	CREE INC	CREE	Q
0158A	225447101	20080111	50578	CREE INC	CREE	Q
0158A	247918105	20080109	2199	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0158A	261018105	20080110	3400	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0158A	261018105	20080111	3900	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0158A	429808306	20080107	69444	High Velocity Alternative Ener	HVAG	u2
0158A	429808306	20080108	66944	High Velocity Alternative Ener	HVAG	u2
0158A	429808306	20080109	61444	High Velocity Alternative Ener	HVAG	u2
0158A	429808306	20080110	65444	High Velocity Alternative Ener	HVAG	u2
0158A	429808306	20080111	65344	High Velocity Alternative Ener	HVAG	u2
0158A	461194102	20080109	2596873	INTERPID TECHNOLOGY & RESOURCE	IESV	U
0158A	461194102	20080110	3196873	INTERPID TECHNOLOGY & RESOURCE	IESV	U
0158A	461194102	20080111	3496873	INTERPID TECHNOLOGY & RESOURCE	IESV	U
0158A	464274109	20080107	5754600	Ise Blu Equity Corp Common Sto	ISBL	u2
0158A	464287440	20080107	25194	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0158A	464287440	20080108	25187	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0158A	464287655	20080107	6219	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0158A	464287655	20080108	6007	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0158A	464287655	20080110	101304	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0158A	464287663	20080107	1	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0158A	464287663	20080109	33	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0158A	464287663	20080110	33	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0158A	464287663	20080111	33	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0158A	464287739	20080107	260	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0158A	464287739	20080108	249	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0158A	464287739	20080109	193	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0158A	559778402	20080111	54499	MAHANAGAR TEL NIGAM ADS (2SHS)	MTE	NYSE
0158A	581531100	20080110	4089256	MCKENZIE BAY INTERNATIONAL LTD	MKBY	u2
0158A	831913108	20080109	15099400	SMARTIRE SYSTEMS INC	SMTR	U
0158A	831913108	20080110	20599400	SMARTIRE SYSTEMS INC	SMTR	U
0158A	831913108	20080111	23099400	SMARTIRE SYSTEMS INC	SMTR	U
0158A	849109103	20080110	280000	Spongetech Delivery Systems, I	SPNG	U
0158A	849415203	20080110	1648	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0158A	849415203	20080111	1548	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0158A	873135107	20080110	1137413	TXP Corporation Common Stock	TXPO	U
0158A	900216102	20080107	5499760	Turnaround Partners, Inc. Comm	TRNP	U
0158A	900216102	20080108	17799760	Turnaround Partners, Inc. Comm	TRNP	U
0158A	900216102	20080109	18874760	Turnaround Partners, Inc. Comm	TRNP	U
0158A	900216102	20080110	18874760	Turnaround Partners, Inc. Comm	TRNP	U
0158A	900216102	20080111	10874760	Turnaround Partners, Inc. Comm	TRNP	U
0158A	903333102	20080107	346200	U S DRY CLEANING CORP COM STK	UDRY	U
0158A	903333102	20080108	346200	U S DRY CLEANING CORP COM STK	UDRY	U
0158A	903333102	20080109	346200	U S DRY CLEANING CORP COM STK	UDRY	U
0158A	903333102	20080110	346200	U S DRY CLEANING CORP COM STK	UDRY	U

0158A	903333102	20080111	346200	U S DRY CLEANING CORP COM STK	UDRY	U
0158A	67020E104	20080110	9995523	NS8 CORP	NSEO	U
0158A	04685W103	20080108	50	ATHENAHEALTH, INC. COM	ATHN	G
0158A	04685W103	20080109	50	ATHENAHEALTH, INC. COM	ATHN	G
0158A	04685W103	20080110	50	ATHENAHEALTH, INC. COM	ATHN	G
0158A	04685W103	20080111	50	ATHENAHEALTH, INC. COM	ATHN	G
0158A	06738C786	20080111	2000	BARCLAYS BANK PLC IPATH EXCH T	OIL	ARCAEX
0158A	16937A101	20080107	500	CHINA AGRITECH, INC.	CAGC	U
0158A	21924B104	20080107	2106	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0158A	21924B104	20080108	7309	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0158A	21924B104	20080109	6084	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0158A	21924B104	20080110	6077	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0158A	21924B104	20080111	4077	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0158A	31567R100	20080110	50	FIBERTOWER CORPORATION COM	FTWR	G
0158A	36113C101	20080109	42696	Fushi International, Inc. Comm	FSIN	G
0158A	36298M205	20080111	95822	GS CleanTech Corporation New C	GSCL	U
0158A	46589H104	20080107	9138191	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0158A	46589H104	20080108	16038191	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0158A	46589H104	20080109	16038191	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0158A	46589H104	20080110	20038191	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0158A	46589H104	20080111	21245172	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0158A	55262C100	20080107	481	MBIA INC	MBI	NYSE
0158A	74347R321	20080107	15494	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0158A	74347R321	20080108	15244	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0158A	74347R321	20080109	13176	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0158A	74347R321	20080110	15256	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0158A	76970L109	20080107	3000	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0158A	76970L109	20080108	3000	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0158A	76970L109	20080109	3000	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0158A	76970L109	20080110	3000	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0158A	76970L109	20080111	3000	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0158A	84764R100	20080107	38443677	SPEECHSWITCH, INC. CLASS A	SSWC	U
0158A	84764R100	20080108	38443677	SPEECHSWITCH, INC. CLASS A	SSWC	U
0158A	84764R100	20080109	14472848	SPEECHSWITCH, INC. CLASS A	SSWC	U
0158A	84764R100	20080110	19865322	SPEECHSWITCH, INC. CLASS A	SSWC	U
0158A	84764R100	20080111	24672848	SPEECHSWITCH, INC. CLASS A	SSWC	U
0158A	87042Q109	20080107	43600	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0158A	87042Q109	20080108	80200	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0158A	87042Q109	20080109	110850	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0158A	87042Q109	20080110	15060	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0158A	87042Q109	20080111	65060	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0158A	89784N104	20080107	650	TRUE RELIGION APPAREL INC	TRLG	G
0158A	89784N104	20080108	650	TRUE RELIGION APPAREL INC	TRLG	G
0158A	97717W281	20080108	1	WIDOMTREE EMERGING MARKETS SMA	DGS	ARCAEX
0161A	001963107	20080107	7659	A S V INC	ASVI	Q
0161A	001963107	20080109	1612	A S V INC	ASVI	Q
0161A	001963107	20080111	10867	A S V INC	ASVI	Q
0161A	009606104	20080109	10294	AIXTRON AKTEINGESESELLSCHAFT A	AIXG	G
0161A	009720103	20080108	391440	Akeena Solar, Inc. (DE) Common	AKNS	S
0161A	009720103	20080109	337103	Akeena Solar, Inc. (DE) Common	AKNS	S
0161A	009720103	20080110	270049	Akeena Solar, Inc. (DE) Common	AKNS	S
0161A	009720103	20080111	225900	Akeena Solar, Inc. (DE) Common	AKNS	S
0161A	021211107	20080107	87041	ALSIUS CORP DEL COM STK	ALUS	S
0161A	021211107	20080108	87041	ALSIUS CORP DEL COM STK	ALUS	S
0161A	021211107	20080109	53340	ALSIUS CORP DEL COM STK	ALUS	S
0161A	023139108	20080108	77136	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0161A	026874883	20080111	117	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0161A	043136100	20080107	226801	ARTHROCARE CORP	ARTC	Q
0161A	043136100	20080108	178356	ARTHROCARE CORP	ARTC	Q

0161A	043136100	20080109	170809	ARTHROCARE CORP	ARTC	Q
0161A	043136100	20080110	113786	ARTHROCARE CORP	ARTC	Q
0161A	043635101	20080107	57614	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0161A	043635101	20080108	21623	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0161A	043635101	20080109	13192	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0161A	043635101	20080110	16814	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0161A	043635101	20080111	17167	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0161A	046220109	20080110	21196	ASTA FUNDING INC	ASFI	Q
0161A	053422101	20080110	12359	AVALON CAPITAL HOLDINGS CORPOR	AVAL	u2
0161A	053422101	20080111	11156	AVALON CAPITAL HOLDINGS CORPOR	AVAL	u2
0161A	053494100	20080107	4088	AVATAR HOLDINGS INC	AVTR	Q
0161A	053494100	20080110	126972	AVATAR HOLDINGS INC	AVTR	Q
0161A	053494100	20080111	108532	AVATAR HOLDINGS INC	AVTR	Q
0161A	056033103	20080107	21451	B2B INTERNET HOLDERS TRUST	BHH	Amex
0161A	056033103	20080108	30277	B2B INTERNET HOLDERS TRUST	BHH	Amex
0161A	056033103	20080109	25458	B2B INTERNET HOLDERS TRUST	BHH	Amex
0161A	120113105	20080107	15036	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0161A	120113105	20080108	6799	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0161A	120113105	20080109	10527	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0161A	120113105	20080111	4903	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0161A	128030202	20080110	8365	CAL-MAINE FOODS INC	CALM	G
0161A	129603106	20080111	47931	CALGON CARBON CORP	CCC	NYSE
0161A	143130102	20080107	227381	CARMAX, INC.	KMX	NYSE
0161A	143130102	20080108	125598	CARMAX, INC.	KMX	NYSE
0161A	147154108	20080107	12867	CASCADE BANCORP	CACB	S
0161A	147154108	20080108	1772	CASCADE BANCORP	CACB	S
0161A	147154108	20080110	6561	CASCADE BANCORP	CACB	S
0161A	147154108	20080111	4897	CASCADE BANCORP	CACB	S
0161A	210313102	20080107	42212	CONSTANT CONTACT, INC COM	CTCT	G
0161A	210313102	20080108	70424	CONSTANT CONTACT, INC COM	CTCT	G
0161A	210313102	20080110	97	CONSTANT CONTACT, INC COM	CTCT	G
0161A	218724201	20080107	4558	CORGENIX MEDICAL CORP-NEW	CONX	U
0161A	268487105	20080107	10021	EGPI FIRECREEK INC	EFCR	U
0161A	268487105	20080108	45021	EGPI FIRECREEK INC	EFCR	U
0161A	292762101	20080107	4199	Enerlume Energy Management Cor	ENLU	U
0161A	297612103	20080109	2540	Ethanex Energy, Inc. Common St	EHNX	U
0161A	297612103	20080110	1956	Ethanex Energy, Inc. Common St	EHNX	U
0161A	297612103	20080111	15173	Ethanex Energy, Inc. Common St	EHNX	U
0161A	320517105	20080107	8682	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0161A	320517105	20080110	8923	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0161A	337907109	20080107	16016	FIRSTFED FINANCIAL CORP	FED	NYSE
0161A	353487200	20080107	4997	FRANKLIN CREDIT MGMT CORP	FCMC	G
0161A	353487200	20080108	5164	FRANKLIN CREDIT MGMT CORP	FCMC	G
0161A	357288109	20080111	112134	FREMONT GENERAL CORP	FMT	NYSE
0161A	359523107	20080110	39977	FUEL TECH, INC. COMMON STK	FTEK	Q
0161A	390124105	20080107	763803	GREAT BASIN GOLD LTD	GBN	Amex
0161A	390124105	20080108	88138	GREAT BASIN GOLD LTD	GBN	Amex
0161A	390124105	20080109	102279	GREAT BASIN GOLD LTD	GBN	Amex
0161A	411307101	20080107	14634	HANSEN MEDICAL, INC. COM	HNSN	G
0161A	411307101	20080109	3015	HANSEN MEDICAL, INC. COM	HNSN	G
0161A	429808306	20080107	1310	High Velocity Alternative Ener	HVAG	u2
0161A	429808306	20080108	1210	High Velocity Alternative Ener	HVAG	u2
0161A	429808306	20080109	916	High Velocity Alternative Ener	HVAG	u2
0161A	429808306	20080110	916	High Velocity Alternative Ener	HVAG	u2
0161A	434712105	20080109	135884	HOKU SCIENTIFIC, INC.	HOKU	G
0161A	437355100	20080107	26391	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0161A	437355100	20080108	69391	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0161A	437355100	20080109	359858	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0161A	437355100	20080110	277451	HOME SOLUTIONS OF AMERICA INC	HSOA	u2

0161A	437355100	20080111	133498	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0161A	442487203	20080107	38370	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0161A	442487203	20080110	73311	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0161A	442487203	20080111	556231	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0161A	449623107	20080107	575872	IHOP CORP	IHP	NYSE
0161A	449623107	20080108	420405	IHOP CORP	IHP	NYSE
0161A	449623107	20080109	762374	IHOP CORP	IHP	NYSE
0161A	449623107	20080110	733265	IHOP CORP	IHP	NYSE
0161A	449623107	20080111	671614	IHOP CORP	IHP	NYSE
0161A	456607100	20080107	120205	INDYMAC BANCORP,INC.	IMB	NYSE
0161A	456607100	20080108	87941	INDYMAC BANCORP,INC.	IMB	NYSE
0161A	456607100	20080110	15047	INDYMAC BANCORP,INC.	IMB	NYSE
0161A	461194102	20080109	63729	INTERPID TECHNOLOGY & RESOURCE	IESV	U
0161A	464274109	20080107	543389	Ise Blu Equity Corp Common Sto	ISBL	u2
0161A	464274109	20080108	638989	Ise Blu Equity Corp Common Sto	ISBL	u2
0161A	464274109	20080109	766717	Ise Blu Equity Corp Common Sto	ISBL	u2
0161A	464274109	20080110	536717	Ise Blu Equity Corp Common Sto	ISBL	u2
0161A	464274109	20080111	444848	Ise Blu Equity Corp Common Sto	ISBL	u2
0161A	464287655	20080111	684378	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0161A	464287663	20080107	43575	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0161A	464287663	20080108	37968	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0161A	464287663	20080109	20772	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0161A	464287663	20080110	56035	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0161A	464287663	20080111	50259	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0161A	464287697	20080107	12448	ISHARES DJ US UTIL SECT IDX FD	IDU	ARCAEX
0161A	464287697	20080108	10634	ISHARES DJ US UTIL SECT IDX FD	IDU	ARCAEX
0161A	464287739	20080107	299371	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0161A	464287739	20080108	229339	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0161A	464287838	20080107	130580	ISHARS DJ US BASICMAT SECT IDX	IYM	ARCAEX
0161A	464288356	20080107	33106	ISHARES CA MUNI BOND FUND	CMF	Amex
0161A	464288489	20080107	41044	ISHRS TR FTSE EPRA/NAREIT GLB	IFGL	G
0161A	464288489	20080108	41861	ISHRS TR FTSE EPRA/NAREIT GLB	IFGL	G
0161A	464288489	20080109	38649	ISHRS TR FTSE EPRA/NAREIT GLB	IFGL	G
0161A	464288489	20080110	47972	ISHRS TR FTSE EPRA/NAREIT GLB	IFGL	G
0161A	464288489	20080111	48266	ISHRS TR FTSE EPRA/NAREIT GLB	IFGL	G
0161A	464288562	20080108	1171	ISHARES TR FTSE NAREIT RESIDEN	REZ	ARCAEX
0161A	464288661	20080110	19401	LEHMAN 3-7 YR TREAS BD FD ISHA	IEI	ARCAEX
0161A	480838101	20080111	14658	JOS A BANK CLOTHIERS INC	JOSB	Q
0161A	550278303	20080107	11660	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0161A	550278303	20080108	103442	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0161A	550278303	20080109	105261	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0161A	550278303	20080110	125562	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0161A	550278303	20080111	120480	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0161A	554225102	20080110	18724	MACATAWA BANK CORP	MCBC	Q
0161A	554225102	20080111	42812	MACATAWA BANK CORP	MCBC	Q
0161A	617475470	20080107	20001	MORGAN STANLEY PLUS BSD ON S&P	SBK	Amex
0161A	617475470	20080108	20001	MORGAN STANLEY PLUS BSD ON S&P	SBK	Amex
0161A	617475470	20080109	20001	MORGAN STANLEY PLUS BSD ON S&P	SBK	Amex
0161A	617475470	20080110	15001	MORGAN STANLEY PLUS BSD ON S&P	SBK	Amex
0161A	617475470	20080111	10001	MORGAN STANLEY PLUS BSD ON S&P	SBK	Amex
0161A	624581104	20080107	222158	MOVIE GALLERY INC	MOVIQ	u2
0161A	624581104	20080108	217954	MOVIE GALLERY INC	MOVIQ	u2
0161A	624581104	20080109	205087	MOVIE GALLERY INC	MOVIQ	u2
0161A	624581104	20080110	192374	MOVIE GALLERY INC	MOVIQ	u2
0161A	624581104	20080111	282324	MOVIE GALLERY INC	MOVIQ	u2
0161A	629355108	20080107	1801	NNRF INC COM STK (NV)	NNRI	u2
0161A	629355108	20080109	2201	NNRF INC COM STK (NV)	NNRI	u2
0161A	656912102	20080108	974190	NORTH AMERICAN PALLADIUM LTD	PAL	Amex
0161A	656912102	20080109	929364	NORTH AMERICAN PALLADIUM LTD	PAL	Amex

0161A	669947889	20080110	397536	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0161A	669947889	20080111	393805	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0161A	700689102	20080108	3257	PARK PLACE ENERGY CORP (NV)	PRPL	U
0161A	701354102	20080107	103046	PARKERVISION INC	PRKR	G
0161A	701354102	20080108	73661	PARKERVISION INC	PRKR	G
0161A	701354102	20080109	41460	PARKERVISION INC	PRKR	G
0161A	731068102	20080107	232002	POLARIS INDUSTRIES INC.	PII	NYSE
0161A	731068102	20080108	121279	POLARIS INDUSTRIES INC.	PII	NYSE
0161A	750236101	20080108	113567	RADIAN GROUP INC	RDN	NYSE
0161A	750236101	20080109	127838	RADIAN GROUP INC	RDN	NYSE
0161A	750236101	20080110	129740	RADIAN GROUP INC	RDN	NYSE
0161A	761379106	20080107	512809	REVENGE DESIGNS INC COMMON STO	RVGD	u2
0161A	761379106	20080108	777405	REVENGE DESIGNS INC COMMON STO	RVGD	u2
0161A	761379106	20080109	1066997	REVENGE DESIGNS INC COMMON STO	RVGD	u2
0161A	761379106	20080110	71547	REVENGE DESIGNS INC COMMON STO	RVGD	u2
0161A	761379106	20080111	384776	REVENGE DESIGNS INC COMMON STO	RVGD	u2
0161A	790148100	20080110	89552	ST.JOE COMPANY(THE)	JOE	NYSE
0161A	790148100	20080111	157834	ST.JOE COMPANY(THE)	JOE	NYSE
0161A	804115202	20080109	21633	MS STRUCTURED ASSET CORP SATUR	DKR	NYSE
0161A	804115202	20080110	19933	MS STRUCTURED ASSET CORP SATUR	DKR	NYSE
0161A	804115202	20080111	19833	MS STRUCTURED ASSET CORP SATUR	DKR	NYSE
0161A	812350106	20080107	271912	SEARS HOLDINGS CORP	SHLD	Q
0161A	812350106	20080109	182762	SEARS HOLDINGS CORP	SHLD	Q
0161A	829073105	20080110	2669	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0161A	834156101	20080107	1100	Solar Enertech Corp. Common St	SOEN	U
0161A	834156101	20080109	2592	Solar Enertech Corp. Common St	SOEN	U
0161A	849109103	20080110	1893	Spongetech Delivery Systems, I	SPNG	U
0161A	867931305	20080107	20167	SUPERCONDUCTOR TECHS INC	SCON	S
0161A	867931305	20080111	21545	SUPERCONDUCTOR TECHS INC	SCON	S
0161A	869327106	20080107	406265	Sustainable Power Corp. Common	SSTP	u2
0161A	869327106	20080108	442295	Sustainable Power Corp. Common	SSTP	u2
0161A	869327106	20080109	418237	Sustainable Power Corp. Common	SSTP	u2
0161A	869327106	20080110	430640	Sustainable Power Corp. Common	SSTP	u2
0161A	869327106	20080111	316365	Sustainable Power Corp. Common	SSTP	u2
0161A	870297405	20080111	63287	SWEDISH EXPT CR CORP ELEMENTS	RJZ	Amex
0161A	870297603	20080107	1885979	SWEDISH EXPT CR CORP ELEMENTS	RJA	Amex
0161A	870297603	20080108	1812362	SWEDISH EXPT CR CORP ELEMENTS	RJA	Amex
0161A	870297603	20080109	2086981	SWEDISH EXPT CR CORP ELEMENTS	RJA	Amex
0161A	870297603	20080110	1028723	SWEDISH EXPT CR CORP ELEMENTS	RJA	Amex
0161A	870297603	20080111	635084	SWEDISH EXPT CR CORP ELEMENTS	RJA	Amex
0161A	870297801	20080107	277593	SWEDISH EXPT CR CORP ELEMENTS	RJI	Amex
0161A	870297801	20080108	453521	SWEDISH EXPT CR CORP ELEMENTS	RJI	Amex
0161A	870297801	20080109	547793	SWEDISH EXPT CR CORP ELEMENTS	RJI	Amex
0161A	870297801	20080110	126343	SWEDISH EXPT CR CORP ELEMENTS	RJI	Amex
0161A	870297801	20080111	134642	SWEDISH EXPT CR CORP ELEMENTS	RJI	Amex
0161A	872962105	20080108	276333	TOUSA, INC	TOUS	u2
0161A	872962105	20080109	285350	TOUSA, INC	TOUS	u2
0161A	874054109	20080110	301343	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0161A	874161102	20080110	14924	TALBOTS INC (THE)	TLB	NYSE
0161A	874161102	20080111	376	TALBOTS INC (THE)	TLB	NYSE
0161A	892000100	20080110	19653	Towerstream Corporation Common	TWER	S
0161A	892000100	20080111	2770	Towerstream Corporation Common	TWER	S
0161A	902952100	20080108	2278	US GLOBAL INVESTORS INC CL-A	GROW	S
0161A	902952100	20080109	10152	US GLOBAL INVESTORS INC CL-A	GROW	S
0161A	902952100	20080110	13894	US GLOBAL INVESTORS INC CL-A	GROW	S
0161A	903333102	20080108	325	U S DRY CLEANING CORP COM STK	UDRY	U
0161A	903333102	20080110	15558	U S DRY CLEANING CORP COM STK	UDRY	U
0161A	903333102	20080111	49527	U S DRY CLEANING CORP COM STK	UDRY	U
0161A	903468106	20080107	17631	UBID.COM HOLDINGS INC	UBHI	U

0161A	913347100	20080107	2105892	UNITY WIRELESS CORPORATION	UTYW	U
0161A	913347100	20080108	2105892	UNITY WIRELESS CORPORATION	UTYW	U
0161A	913347100	20080109	2105892	UNITY WIRELESS CORPORATION	UTYW	U
0161A	913347100	20080110	2098892	UNITY WIRELESS CORPORATION	UTYW	U
0161A	913347100	20080111	2098392	UNITY WIRELESS CORPORATION	UTYW	U
0161A	921937819	20080108	3452	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0161A	921937819	20080109	23843	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0161A	921937819	20080110	50215	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0161A	921937835	20080107	120619	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0161A	921937835	20080111	13065	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0161A	921946406	20080111	23673	VANGUARD WHITEHALL FDS (VANGUA	VYM	Amex
0161A	928563402	20080107	17470	VMWARE, INC. CL A COM STK	VMW	NYSE
0161A	928563402	20080109	32300	VMWARE, INC. CL A COM STK	VMW	NYSE
0161A	929367100	20080107	18110	WW ENERGY INC	WWNG	u2
0161A	929367100	20080108	28110	WW ENERGY INC	WWNG	u2
0161A	929367100	20080109	38110	WW ENERGY INC	WWNG	u2
0161A	929367100	20080110	3560	WW ENERGY INC	WWNG	u2
0161A	929367100	20080111	3560	WW ENERGY INC	WWNG	u2
0161A	33733E104	20080107	6276	FIRST TR EXCH FD DB STRATEGIC	FDV	Amex
0161A	33733E104	20080108	5504	FIRST TR EXCH FD DB STRATEGIC	FDV	Amex
0161A	16943E105	20080111	37232	China Solar & Clean Energy Sol	CSOL	U
0161A	00082Q103	20080107	479308	ABV GOLD INC COM STK	ABVG	u2
0161A	00082Q103	20080108	364707	ABV GOLD INC COM STK	ABVG	u2
0161A	00082Q103	20080109	413507	ABV GOLD INC COM STK	ABVG	u2
0161A	00082Q103	20080110	333507	ABV GOLD INC COM STK	ABVG	u2
0161A	00082Q103	20080111	357707	ABV GOLD INC COM STK	ABVG	u2
0161A	00389M102	20080107	18070	AC Energy Inc. Common Stock	ACEN	u2
0161A	00389M102	20080108	19112	AC Energy Inc. Common Stock	ACEN	u2
0161A	00389M102	20080109	4017	AC Energy Inc. Common Stock	ACEN	u2
0161A	00972U107	20080109	206	AKESIS PHARMACEUTICALS, INC.	AKES	U
0161A	00972U107	20080110	206	AKESIS PHARMACEUTICALS, INC.	AKES	U
0161A	02660R107	20080107	18092	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0161A	02660R107	20080109	37210	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0161A	02660R107	20080110	48467	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0161A	02660R107	20080111	46232	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0161A	02916P103	20080111	13505	AMERICAN RAILCAR INDUSTRIES IN	ARII	Q
0161A	03662X100	20080107	32169	ANSWERS CORPORATION	ANSW	G
0161A	04685W103	20080110	6660	ATHENAHEALTH, INC. COM	ATHN	G
0161A	05155L105	20080110	65730	Auriga Laboratories, Inc. Comm	ARGA	U
0161A	05155L105	20080111	22843	Auriga Laboratories, Inc. Comm	ARGA	U
0161A	06646V108	20080107	59633	BANKRATE INC	RATE	Q
0161A	06646V108	20080108	25251	BANKRATE INC	RATE	Q
0161A	06738C786	20080111	198	BARCLAYS BANK PLC IPATH EXCH T	OIL	ARCAEX
0161A	06739H206	20080107	85232	BARCLAYS IPATH D.J. AIG AGRIC	JJA	ARCAEX
0161A	06739H206	20080108	137779	BARCLAYS IPATH D.J. AIG AGRIC	JJA	ARCAEX
0161A	06739H206	20080109	8941	BARCLAYS IPATH D.J. AIG AGRIC	JJA	ARCAEX
0161A	06739H206	20080110	82666	BARCLAYS IPATH D.J. AIG AGRIC	JJA	ARCAEX
0161A	06739H206	20080111	109464	BARCLAYS IPATH D.J. AIG AGRIC	JJA	ARCAEX
0161A	06739H305	20080107	17621	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0161A	06739H305	20080108	60302	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0161A	06739H305	20080109	20196	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0161A	06739H305	20080110	50345	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0161A	06739H305	20080111	38512	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0161A	07556Q105	20080110	154307	BEAZER HOMES USA INC	BZH	NYSE
0161A	14019A107	20080107	137708	CAPITAL GROWTH SYSTEMS INC	CGSY	U
0161A	14019A107	20080108	181118	CAPITAL GROWTH SYSTEMS INC	CGSY	U
0161A	14052H506	20080107	25933	CAPITAL TRUST, INC. CL-A (NEW	CT	NYSE
0161A	14052H506	20080108	56243	CAPITAL TRUST, INC. CL-A (NEW	CT	NYSE
0161A	16937L107	20080108	837	CHINA BIOPHARMA INC CORP COM	CBPC	U

0161A	16941X105	20080107	2735	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0161A	16941X105	20080108	1651	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0161A	16941X105	20080109	7305	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0161A	16941X105	20080110	6242	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0161A	16941X105	20080111	628	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0161A	18383M407	20080110	2749	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex
0161A	18383Q309	20080107	102348	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex
0161A	18383Q309	20080108	101054	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex
0161A	18383Q309	20080109	106010	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex
0161A	18383Q309	20080110	112283	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex
0161A	18383Q309	20080111	79289	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex
0161A	18383Q507	20080110	31938	CLAYMORE EXCHANGE TRADED FD TR	CGW	Amex
0161A	18383Q507	20080111	44226	CLAYMORE EXCHANGE TRADED FD TR	CGW	Amex
0161A	18383Q861	20080107	172467	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX
0161A	18383Q861	20080108	219827	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX
0161A	18383Q861	20080109	19469	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX
0161A	18383Q861	20080110	14989	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX
0161A	18383Q861	20080111	6715	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX
0161A	18383Q879	20080107	8731	CLAYMORE/CLEAR GLOBAL TIMBER I	CUT	Amex
0161A	18383Q879	20080108	16305	CLAYMORE/CLEAR GLOBAL TIMBER I	CUT	Amex
0161A	18383Q879	20080109	18528	CLAYMORE/CLEAR GLOBAL TIMBER I	CUT	Amex
0161A	18383Q879	20080110	19977	CLAYMORE/CLEAR GLOBAL TIMBER I	CUT	Amex
0161A	20478N100	20080110	65111	COMPUCREDIT CORP	CCRT	Q
0161A	20478N100	20080111	175112	COMPUCREDIT CORP	CCRT	Q
0161A	21924B104	20080107	17940	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0161A	21924B104	20080108	27852	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0161A	21924B104	20080109	31664	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0161A	21924B104	20080110	24312	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0161A	21924B104	20080111	30645	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0161A	23338Y100	20080107	119040	DWS GLOBAL COMMODITIES STOCK F	GCS	NYSE
0161A	23338Y100	20080108	27395	DWS GLOBAL COMMODITIES STOCK F	GCS	NYSE
0161A	23338Y100	20080109	23297	DWS GLOBAL COMMODITIES STOCK F	GCS	NYSE
0161A	23338Y100	20080110	21040	DWS GLOBAL COMMODITIES STOCK F	GCS	NYSE
0161A	23338Y100	20080111	24912	DWS GLOBAL COMMODITIES STOCK F	GCS	NYSE
0161A	24276R206	20080110	7984	DEBT RESOLVE INC COM STK	DRV	Amex
0161A	24276R206	20080111	7884	DEBT RESOLVE INC COM STK	DRV	Amex
0161A	26881Q309	20080107	53036	EPIX PHARMACEUTICALS INC COM S	EPIX	G
0161A	26985R104	20080110	14701	EAGLE ROCK ENERGY PARTNERS, L.	EROC	Q
0161A	26985R104	20080111	11650	EAGLE ROCK ENERGY PARTNERS, L.	EROC	Q
0161A	27944M103	20080111	540	EDEN ENERGY CORP	EDNE	U
0161A	29257B104	20080107	175077	Encore Energy Systems, Inc. Co	ENCS	u2
0161A	29257B104	20080108	175077	Encore Energy Systems, Inc. Co	ENCS	u2
0161A	29267A104	20080107	2917	ENER1 INC	ENEI	U
0161A	29267A104	20080108	1613	ENER1 INC	ENEI	U
0161A	30034Q109	20080110	68	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0161A	30034Q109	20080111	2814	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0161A	32063L100	20080108	6321	FIRST ISRAEL FUND INC (THE)	ISL	Amex
0161A	32063L100	20080109	5632	FIRST ISRAEL FUND INC (THE)	ISL	Amex
0161A	32063L100	20080110	4298	FIRST ISRAEL FUND INC (THE)	ISL	Amex
0161A	32063L100	20080111	6782	FIRST ISRAEL FUND INC (THE)	ISL	Amex
0161A	33735K108	20080110	16475	FIRST TR LGE CAP GROWTH OPPORT	FTC	Amex
0161A	33735K108	20080111	19094	FIRST TR LGE CAP GROWTH OPPORT	FTC	Amex
0161A	35907K105	20080107	69710	FRONTIER FINL CORP	FTBK	Q
0161A	35907K105	20080108	89376	FRONTIER FINL CORP	FTBK	Q
0161A	35907K105	20080109	71623	FRONTIER FINL CORP	FTBK	Q
0161A	35907K105	20080110	181870	FRONTIER FINL CORP	FTBK	Q
0161A	35907K105	20080111	209744	FRONTIER FINL CORP	FTBK	Q
0161A	38116J109	20080111	172900	GOLDEN POND HEALTHCARE, INC CO	GPH	Amex
0161A	42982Y109	20080107	54995	HIGHBURY FINANCIAL INC	HBRF	U

0161A	42982Y109	20080108	40895	HIGHBURY FINANCIAL INC	HBRF	U
0161A	42982Y109	20080109	38745	HIGHBURY FINANCIAL INC	HBRF	U
0161A	42982Y109	20080110	38745	HIGHBURY FINANCIAL INC	HBRF	U
0161A	42982Y109	20080111	33195	HIGHBURY FINANCIAL INC	HBRF	U
0161A	45254P102	20080109	4946	IMPAC MORTGAGE HLDGS INC	IMH	NYSE
0161A	45772G105	20080107	13303	INPHONIC INC	INPC	u2
0161A	45772G105	20080108	50426	INPHONIC INC	INPC	u2
0161A	45772G105	20080109	19839	INPHONIC INC	INPC	u2
0161A	45772G105	20080110	16093	INPHONIC INC	INPC	u2
0161A	45772G105	20080111	87565	INPHONIC INC	INPC	u2
0161A	46072H108	20080108	61431	INTERSTATE BAKERIES CORP	IBCIQ	u2
0161A	46072H108	20080110	28608	INTERSTATE BAKERIES CORP	IBCIQ	u2
0161A	46589H104	20080107	258278	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0161A	47023A101	20080110	11950	JAMBA, INC. COM STK	JMBA	G
0161A	47023A101	20080111	41255	JAMBA, INC. COM STK	JMBA	G
0161A	47759G108	20080110	50	Jingwei International Limited	JNGW	U
0161A	47759G108	20080111	50	Jingwei International Limited	JNGW	U
0161A	50183L107	20080111	73872	LDK SOLAR CO LTD.	LDK	NYSE
0161A	57060U506	20080107	40151	MARKET VECTORS RUSSIA ETF TRUS	RSX	ARCAEX
0161A	57060U605	20080109	41926	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0161A	57060U704	20080107	86349	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0161A	57060U704	20080108	97233	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0161A	57060U704	20080109	112198	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0161A	57060U704	20080110	135053	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0161A	57774W103	20080109	678991	MAVERICK OIL AND GAS INC	MVOG	U
0161A	57774W103	20080110	686391	MAVERICK OIL AND GAS INC	MVOG	U
0161A	57774W103	20080111	686491	MAVERICK OIL AND GAS INC	MVOG	U
0161A	59001A102	20080108	13265	MERITAGE HOMES CORPORATION	MTH	NYSE
0161A	59001A102	20080110	308674	MERITAGE HOMES CORPORATION	MTH	NYSE
0161A	59001A102	20080111	167658	MERITAGE HOMES CORPORATION	MTH	NYSE
0161A	61746S539	20080109	10586	MORGAN STANLEY CAP NTS BSD ON	DPP	Amex
0161A	61746S539	20080110	10086	MORGAN STANLEY CAP NTS BSD ON	DPP	Amex
0161A	61746S539	20080111	10286	MORGAN STANLEY CAP NTS BSD ON	DPP	Amex
0161A	6435EV207	20080107	17125	New Century Financial Corp. Pf	NEWOQ	u2
0161A	6435EV207	20080108	17100	New Century Financial Corp. Pf	NEWOQ	u2
0161A	6435EV207	20080109	17100	New Century Financial Corp. Pf	NEWOQ	u2
0161A	6435EV207	20080110	17050	New Century Financial Corp. Pf	NEWOQ	u2
0161A	6435EV207	20080111	12550	New Century Financial Corp. Pf	NEWOQ	u2
0161A	66611L105	20080107	70503	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0161A	66611L105	20080108	80468	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0161A	66611L105	20080109	81645	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0161A	66611L105	20080110	87273	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0161A	66611L105	20080111	105434	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0161A	67058H102	20080107	673587	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0161A	67058H102	20080108	665096	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0161A	67058H102	20080109	664369	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0161A	67058H102	20080110	560382	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0161A	67058H102	20080111	556619	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0161A	67069D108	20080107	92201	NUTRI/SYSTEM INC.	NTRI	Q
0161A	67069D108	20080108	45855	NUTRI/SYSTEM INC.	NTRI	Q
0161A	67069D108	20080109	23081	NUTRI/SYSTEM INC.	NTRI	Q
0161A	67069D108	20080111	29335	NUTRI/SYSTEM INC.	NTRI	Q
0161A	67461T107	20080107	1306409	OCCULOGIX, INC	OCCX	G
0161A	67575P108	20080108	5000	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0161A	68338A107	20080107	22974	ON2 TECHNOLOGIES INC	ONT	Amex
0161A	68338A107	20080108	19599	ON2 TECHNOLOGIES INC	ONT	Amex
0161A	68338A107	20080109	64134	ON2 TECHNOLOGIES INC	ONT	Amex
0161A	68338A107	20080110	254574	ON2 TECHNOLOGIES INC	ONT	Amex
0161A	68827R108	20080109	3692	OSIRIS THERAPEUTICS INC COM ST	OSIR	G

0161A	69840W108	20080107	94239	PANERA BREAD COMPANY CL-A	PNRA	Q
0161A	69840W108	20080108	97835	PANERA BREAD COMPANY CL-A	PNRA	Q
0161A	69840W108	20080109	29855	PANERA BREAD COMPANY CL-A	PNRA	Q
0161A	69840W108	20080110	35433	PANERA BREAD COMPANY CL-A	PNRA	Q
0161A	69840W108	20080111	52356	PANERA BREAD COMPANY CL-A	PNRA	Q
0161A	73278L105	20080111	79020	POOL CORPORATION COM STK	POOL	Q
0161A	73935X278	20080109	15624	DYNAMIC CLEANTECH PORT PWRSHS	PZD	Amex
0161A	73935X393	20080107	2605	DYNAMIC CONSUMER STPLS SECT PO	PSL	Amex
0161A	73935X393	20080108	3476	DYNAMIC CONSUMER STPLS SECT PO	PSL	Amex
0161A	73935X443	20080107	15826	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0161A	73935X443	20080108	22184	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0161A	73935X443	20080109	21729	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0161A	73935X443	20080110	20492	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0161A	73935X443	20080111	20467	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0161A	73935X674	20080109	110	POWERSHARES EXCHANGE TRADED FD	PZJ	Amex
0161A	73936B606	20080111	70110	POWERSHARES DB MULTI-SECTOR CO	DGL	Amex
0161A	73936T409	20080107	49552	POWERSHARES GLB EXCH TRD FD DY	PEH	Amex
0161A	73936T458	20080107	16515	POWERSHARES INSURED NY MUNI BO	PZT	Amex
0161A	73936T458	20080110	3906	POWERSHARES INSURED NY MUNI BO	PZT	Amex
0161A	73936T458	20080111	4944	POWERSHARES INSURED NY MUNI BO	PZT	Amex
0161A	73936T466	20080110	12675	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex
0161A	73936T466	20080111	12247	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex
0161A	73936T474	20080107	8082	POWERSHARES INS NATL MUNICIPAL	PZA	Amex
0161A	73936T474	20080108	23718	POWERSHARES INS NATL MUNICIPAL	PZA	Amex
0161A	73936T474	20080109	23213	POWERSHARES INS NATL MUNICIPAL	PZA	Amex
0161A	73936T474	20080110	24006	POWERSHARES INS NATL MUNICIPAL	PZA	Amex
0161A	73936T474	20080111	29078	POWERSHARES INS NATL MUNICIPAL	PZA	Amex
0161A	73936T573	20080110	8783	POWERSHARES EMERGING MKTS SOVE	PCY	Amex
0161A	73936T573	20080111	17179	POWERSHARES EMERGING MKTS SOVE	PCY	Amex
0161A	73936T615	20080107	76956	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0161A	73936T615	20080108	98800	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0161A	73936T615	20080109	100064	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0161A	73936T615	20080110	114492	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0161A	73936T615	20080111	123814	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0161A	73936T623	20080107	64324	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0161A	73936T623	20080108	125446	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0161A	73936T623	20080109	76451	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0161A	73936T623	20080110	52264	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0161A	73936T698	20080108	21982	POWERSHARES FTSE RAFI JAPAN PO	PJO	ARCAEX
0161A	73936T698	20080109	22082	POWERSHARES FTSE RAFI JAPAN PO	PJO	ARCAEX
0161A	73936T698	20080110	22157	POWERSHARES FTSE RAFI JAPAN PO	PJO	ARCAEX
0161A	73936T698	20080111	21747	POWERSHARES FTSE RAFI JAPAN PO	PJO	ARCAEX
0161A	73936T805	20080111	78196	POWERSHARES GLB EXCH TRD FD DY	PFA	Amex
0161A	74347R412	20080110	1885	ULTRASHORT RUSSELL 2000 VALUE	SJH	Amex
0161A	74347R479	20080107	93	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0161A	74347R479	20080108	78	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0161A	74347R479	20080109	43	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0161A	74347R479	20080110	3	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0161A	74347R479	20080111	3	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0161A	74347R636	20080108	2753	ULTRASHORT CONSUMER SERVICES P	SCC	Amex
0161A	74347R636	20080110	2912	ULTRASHORT CONSUMER SERVICES P	SCC	Amex
0161A	74347R636	20080111	2011	ULTRASHORT CONSUMER SERVICES P	SCC	Amex
0161A	74347R677	20080109	10369	ULTRA REAL ESTATE PROSHARES TR	URE	Amex
0161A	74347R677	20080110	10382	ULTRA REAL ESTATE PROSHARES TR	URE	Amex
0161A	74347R677	20080111	4674	ULTRA REAL ESTATE PROSHARES TR	URE	Amex
0161A	74347R693	20080107	6512	ULTRA TECH PROSHARES TR	ROM	Amex
0161A	74347R693	20080108	12092	ULTRA TECH PROSHARES TR	ROM	Amex
0161A	74347R693	20080109	36317	ULTRA TECH PROSHARES TR	ROM	Amex
0161A	74347R693	20080110	36758	ULTRA TECH PROSHARES TR	ROM	Amex

0161A	74347R693	20080111	35283	ULTRA TECH PROSHARES TR	ROM	Amex
0161A	74347R792	20080107	26708	ULTRASHORT SMALLCAP600 PROSHAR	SDD	Amex
0161A	74347R792	20080108	21500	ULTRASHORT SMALLCAP600 PROSHAR	SDD	Amex
0161A	74347R826	20080107	171447	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0161A	74347R826	20080108	142688	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0161A	74347R826	20080109	140890	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0161A	74347R826	20080110	140515	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0161A	74347R826	20080111	135911	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0161A	74347R842	20080111	51110	ULTRA RUSSELL 2000 PROSHARES T	UWM	Amex
0161A	74372C108	20080107	18698	PROTOCALL TECHNOLOGIES INC	PCLI	U
0161A	74372C108	20080108	18198	PROTOCALL TECHNOLOGIES INC	PCLI	U
0161A	74372C108	20080109	30892	PROTOCALL TECHNOLOGIES INC	PCLI	U
0161A	74731Q103	20080107	1493	PZENA INVESTMENT MANAGEMENT, I	PZN	NYSE
0161A	74731Q103	20080108	2403	PZENA INVESTMENT MANAGEMENT, I	PZN	NYSE
0161A	74731Q103	20080110	2015	PZENA INVESTMENT MANAGEMENT, I	PZN	NYSE
0161A	74963Q102	20080110	194758	RMK MULTI-SECTOR HIGH INCOME F	RHY	NYSE
0161A	74963Q102	20080111	202367	RMK MULTI-SECTOR HIGH INCOME F	RHY	NYSE
0161A	76028H100	20080109	61123	REPROS THERAPEUTICS INC COM ST	RPRX	G
0161A	76028H100	20080110	64232	REPROS THERAPEUTICS INC COM ST	RPRX	G
0161A	76028H100	20080111	57454	REPROS THERAPEUTICS INC COM ST	RPRX	G
0161A	76970L109	20080107	5779	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0161A	76970L109	20080108	5729	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0161A	76970L109	20080109	5729	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0161A	76970L109	20080110	5639	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0161A	76970L109	20080111	5589	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0161A	78463X202	20080107	83153	SPDR INDEX SHS FNDS DJ EURO ST	FEZ	ARCAEX
0161A	78463X202	20080108	67543	SPDR INDEX SHS FNDS DJ EURO ST	FEZ	ARCAEX
0161A	78463X202	20080109	50003	SPDR INDEX SHS FNDS DJ EURO ST	FEZ	ARCAEX
0161A	78463X202	20080110	14624	SPDR INDEX SHS FNDS DJ EURO ST	FEZ	ARCAEX
0161A	78463X400	20080109	10892	SPDR INDEX SHS FUND SPDR S&P C	GXC	Amex
0161A	78463X509	20080107	52823	SPDR SER TR FDS SPDR S&P EMERG	GMM	Amex
0161A	78463X509	20080108	48713	SPDR SER TR FDS SPDR S&P EMERG	GMM	Amex
0161A	78463X509	20080109	48366	SPDR SER TR FDS SPDR S&P EMERG	GMM	Amex
0161A	78463X509	20080110	41108	SPDR SER TR FDS SPDR S&P EMERG	GMM	Amex
0161A	78463X509	20080111	40691	SPDR SER TR FDS SPDR S&P EMERG	GMM	Amex
0161A	78463X871	20080109	45622	SPDR INDEX SHS FD SPDR S&P INT	GWX	Amex
0161A	78464A300	20080107	101	SPDR SER TR SPDR DJ WILSHIRE S	DSV	Amex
0161A	78464A300	20080108	974	SPDR SER TR SPDR DJ WILSHIRE S	DSV	Amex
0161A	78464A300	20080109	1776	SPDR SER TR SPDR DJ WILSHIRE S	DSV	Amex
0161A	78464A441	20080109	1413	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0161A	78464A441	20080110	1614	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0161A	78464A516	20080107	207245	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0161A	78464A516	20080108	46905	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0161A	78464A516	20080109	48586	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0161A	78464A516	20080110	31652	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0161A	78464A516	20080111	46114	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0161A	78464A698	20080109	4101	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0161A	78464A714	20080111	70888	SPDR SERIES TR SPDR S&P RETAIL	XRT	Amex
0161A	78464A722	20080107	11051	SPDR SER TR SPDR S&P PHARMACEU	XPH	Amex
0161A	78464A722	20080108	14719	SPDR SER TR SPDR S&P PHARMACEU	XPH	Amex
0161A	78464A722	20080109	14628	SPDR SER TR SPDR S&P PHARMACEU	XPH	Amex
0161A	78464A722	20080110	15355	SPDR SER TR SPDR S&P PHARMACEU	XPH	Amex
0161A	78464A722	20080111	15855	SPDR SER TR SPDR S&P PHARMACEU	XPH	Amex
0161A	78464A789	20080110	37729	SPDR SERIES TRUST KBW INSURANC	KIE	Amex
0161A	78464A789	20080111	7444	SPDR SERIES TRUST KBW INSURANC	KIE	Amex
0161A	78464A813	20080107	4155	SPDR SER TR SPDR DJ WILSHIRE S	DSC	Amex
0161A	78464A813	20080110	4664	SPDR SER TR SPDR DJ WILSHIRE S	DSC	Amex
0161A	78464A888	20080109	3736453	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0161A	78464A888	20080110	2528492	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex

0161A	78464A888	20080111	1226054	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0161A	80411G208	20080107	9779	SATURNS ALTRIA GRP INC DEB BKD	HJB	NYSE
0161A	80411G208	20080109	9812	SATURNS ALTRIA GRP INC DEB BKD	HJB	NYSE
0161A	80411G208	20080110	9802	SATURNS ALTRIA GRP INC DEB BKD	HJB	NYSE
0161A	80411G208	20080111	9833	SATURNS ALTRIA GRP INC DEB BKD	HJB	NYSE
0161A	82088H204	20080107	22064	SHEARSON FINANCIAL NETWORKS, I	SHSN	U
0161A	82088H204	20080108	15732	SHEARSON FINANCIAL NETWORKS, I	SHSN	U
0161A	82088H204	20080109	1732	SHEARSON FINANCIAL NETWORKS, I	SHSN	U
0161A	85375C101	20080110	902564	STANDARD PACIFIC CORP	SPF	NYSE
0161A	85375C101	20080111	266380	STANDARD PACIFIC CORP	SPF	NYSE
0161A	87042Q109	20080110	17632	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0161A	87042Q109	20080111	8168	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0161A	87157L101	20080108	6284546	Syndication, Inc. Common Stock	SYDI	U
0161A	87157L101	20080109	5423451	Syndication, Inc. Common Stock	SYDI	U
0161A	87157L101	20080110	478806	Syndication, Inc. Common Stock	SYDI	U
0161A	87157L101	20080111	483615	Syndication, Inc. Common Stock	SYDI	U
0161A	87163H102	20080107	392138	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0161A	87163H102	20080108	370138	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0161A	87163H102	20080109	370138	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0161A	87163H102	20080110	395138	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0161A	87163H102	20080111	395138	SYNOVA HEALTHCARE GROUP, INC.	SNVH	U
0161A	87163L103	20080107	396951	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0161A	87163L103	20080108	237846	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0161A	87163L103	20080109	267524	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0161A	87238A108	20080107	333	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0161A	87238A108	20080108	292	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0161A	87238A108	20080109	292	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0161A	87238A108	20080110	292	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0161A	89531P105	20080110	12394	TREX CO INC	TWP	NYSE
0161A	89784N104	20080111	33979	TRUE RELIGION APPAREL INC	TRLG	G
0161A	91232N108	20080108	8210	UNITED STATES OIL FUND, LP	USO	Amex
0161A	96684U104	20080107	10089	WI-TRON, INC.	WTRO	U
0161A	96684U104	20080108	10089	WI-TRON, INC.	WTRO	U
0161A	96684U104	20080109	10089	WI-TRON, INC.	WTRO	U
0161A	96684U104	20080110	10089	WI-TRON, INC.	WTRO	U
0161A	96684U104	20080111	10089	WI-TRON, INC.	WTRO	U
0161A	97717W281	20080107	21425	WIDOMTREE EMERGING MARKETS SMA	DGS	ARCAEX
0161A	97717W281	20080108	21404	WIDOMTREE EMERGING MARKETS SMA	DGS	ARCAEX
0161A	97717W281	20080109	21998	WIDOMTREE EMERGING MARKETS SMA	DGS	ARCAEX
0161A	97717W281	20080110	19090	WIDOMTREE EMERGING MARKETS SMA	DGS	ARCAEX
0161A	97717W281	20080111	19260	WIDOMTREE EMERGING MARKETS SMA	DGS	ARCAEX
0161A	97717W331	20080107	59793	WISDOMTREE INTERNATONAL REAL E	DRW	Amex
0161A	97717W331	20080108	57634	WISDOMTREE INTERNATONAL REAL E	DRW	Amex
0161A	97717W331	20080109	62661	WISDOMTREE INTERNATONAL REAL E	DRW	Amex
0161A	97717W331	20080110	65222	WISDOMTREE INTERNATONAL REAL E	DRW	Amex
0161A	98400Y105	20080107	3933	XELR8 HOLDINGS, INC COM	BZI	Amex
0161A	98400Y105	20080108	3933	XELR8 HOLDINGS, INC COM	BZI	Amex
0161A	98952K107	20080107	24193	ZHONGPIN INC COM STK	HOGS	Q
0161A	98952K107	20080108	24148	ZHONGPIN INC COM STK	HOGS	Q
0161A	98952K107	20080109	12145	ZHONGPIN INC COM STK	HOGS	Q
0161A	G67828106	20080107	56717	ORIGIN AGRITECH LIMITED	SEED	Q
0161A	G67828106	20080108	14629	ORIGIN AGRITECH LIMITED	SEED	Q
0161A	G67828106	20080109	126590	ORIGIN AGRITECH LIMITED	SEED	Q
0161A	G67828106	20080110	49782	ORIGIN AGRITECH LIMITED	SEED	Q
0161A	M9763P108	20080107	2477	Vuance Ltd. Ordinary Shares (I	VUNC	S
0161A	M9763P108	20080108	2477	Vuance Ltd. Ordinary Shares (I	VUNC	S
0161A	M9763P108	20080109	2467	Vuance Ltd. Ordinary Shares (I	VUNC	S
0161A	M9763P108	20080110	2467	Vuance Ltd. Ordinary Shares (I	VUNC	S
0161A	M9763P108	20080111	2467	Vuance Ltd. Ordinary Shares (I	VUNC	S

0161A	N07045102	20080107	20417	ASM INTERNATL N.V	ASMI	Q
0161A	N07045102	20080108	2117	ASM INTERNATL N.V	ASMI	Q
0226A	003687100	20080107	36035	ABITIBIBOWATER, INC.	ABH	NYSE
0226A	003687100	20080108	23169	ABITIBIBOWATER, INC.	ABH	NYSE
0226A	053422101	20080110	1767	AVALON CAPITAL HOLDINGS CORPOR	AVAL	u2
0226A	053422101	20080111	1767	AVALON CAPITAL HOLDINGS CORPOR	AVAL	u2
0226A	150934404	20080108	2332	CELL THERAPEUTICS, INC. COM	CTIC	G
0226A	150934404	20080109	5001	CELL THERAPEUTICS, INC. COM	CTIC	G
0226A	150934404	20080110	14470	CELL THERAPEUTICS, INC. COM	CTIC	G
0226A	150934404	20080111	14595	CELL THERAPEUTICS, INC. COM	CTIC	G
0226A	208242107	20080107	47504	CONNS INC	CONN	Q
0226A	208242107	20080108	26479	CONNS INC	CONN	Q
0226A	210313102	20080111	5617	CONSTANT CONTACT, INC COM	CTCT	G
0226A	247918105	20080107	6298	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0226A	247918105	20080108	21436	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0226A	247918105	20080109	24285	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0226A	337907109	20080107	4676	FIRSTFED FINANCIAL CORP	FED	NYSE
0226A	337907109	20080109	14968	FIRSTFED FINANCIAL CORP	FED	NYSE
0226A	337907109	20080110	10810	FIRSTFED FINANCIAL CORP	FED	NYSE
0226A	337907109	20080111	9590	FIRSTFED FINANCIAL CORP	FED	NYSE
0226A	437355100	20080110	42548	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0226A	437355100	20080111	26672	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0226A	460951106	20080107	1716	INTEROIL CORP (F)	IOC	Amex
0226A	464288547	20080110	473	ISHARES TR FTSE NAREIT RETAIL	RTL	ARCAEX
0226A	480838101	20080107	1103	JOS A BANK CLOTHIERS INC	JOSB	Q
0226A	505336107	20080109	8930	LA-Z-BOY INCORPORATED	LZB	NYSE
0226A	505336107	20080110	14198	LA-Z-BOY INCORPORATED	LZB	NYSE
0226A	505336107	20080111	10753	LA-Z-BOY INCORPORATED	LZB	NYSE
0226A	550278303	20080110	4260	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0226A	550278303	20080111	12011	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0226A	624581104	20080107	6353	MOVIE GALLERY INC	MOVIQ	u2
0226A	849415203	20080107	249653	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0226A	849415203	20080108	254429	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0226A	849415203	20080109	255228	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0226A	849415203	20080110	274240	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0226A	867931305	20080110	3887	SUPERCONDUCTOR TECHS INC	SCON	S
0226A	867931305	20080111	24034	SUPERCONDUCTOR TECHS INC	SCON	S
0226A	869327106	20080107	2260621	Sustainable Power Corp. Common	SSTP	u2
0226A	869327106	20080108	2260621	Sustainable Power Corp. Common	SSTP	u2
0226A	895925105	20080107	1138	TRIAD GUARANTY INC	TGIC	Q
0226A	895925105	20080109	711	TRIAD GUARANTY INC	TGIC	Q
0226A	928628205	20080108	58497	VoIP, Inc. NEW Common Stock	VOIC	U
0226A	929367100	20080111	65999	WW ENERGY INC	WWNG	u2
0226A	89628E104	20080110	4307	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0226A	89628E104	20080111	4939	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0226A	00768M103	20080107	2932	AERO GROW INTERNATIONAL, INC.	AERO	S
0226A	03662X100	20080107	19642	ANSWERS CORPORATION	ANSW	G
0226A	03662X100	20080108	18079	ANSWERS CORPORATION	ANSW	G
0226A	03662X100	20080109	11694	ANSWERS CORPORATION	ANSW	G
0226A	06646V108	20080109	58887	BANKRATE INC	RATE	Q
0226A	06646V108	20080110	43490	BANKRATE INC	RATE	Q
0226A	06646V108	20080111	41785	BANKRATE INC	RATE	Q
0226A	08883T200	20080107	3348	Bidz.com, Inc. Common Stock	BIDZ	S
0226A	08883T200	20080108	14249	Bidz.com, Inc. Common Stock	BIDZ	S
0226A	08883T200	20080109	35119	Bidz.com, Inc. Common Stock	BIDZ	S
0226A	08883T200	20080110	24914	Bidz.com, Inc. Common Stock	BIDZ	S
0226A	09776J101	20080107	6182	BON-TON STORES INC (THE)	BONT	Q
0226A	16936Y100	20080107	131363	CHINA BAK BATTERY, INC	CBAK	G
0226A	16936Y100	20080108	144583	CHINA BAK BATTERY, INC	CBAK	G

0226A	16936Y100	20080109	167977	CHINA BAK BATTERY, INC	CBAK	G
0226A	16936Y100	20080110	200672	CHINA BAK BATTERY, INC	CBAK	G
0226A	16936Y100	20080111	212422	CHINA BAK BATTERY, INC	CBAK	G
0226A	18975Y108	20080107	190552	COACH INDUSTRIES GRP INC	CIGI	u2
0226A	20478N100	20080107	23712	COMPUCREDIT CORP	CCRT	Q
0226A	20478N100	20080108	23450	COMPUCREDIT CORP	CCRT	Q
0226A	20478N100	20080109	2610	COMPUCREDIT CORP	CCRT	Q
0226A	20478N100	20080110	969	COMPUCREDIT CORP	CCRT	Q
0226A	28661G105	20080109	3312	ELIXIR GAMING TECHNOLOGIES INC	EGT	Amex
0226A	28661G105	20080110	3950	ELIXIR GAMING TECHNOLOGIES INC	EGT	Amex
0226A	30034Q109	20080110	1745	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0226A	31185P106	20080107	64883	THE FASHION HOUSE HOLDINGS, IN	FHHI	U
0226A	31567R100	20080107	833340	FIBERTOWER CORPORATION COM	FTWR	G
0226A	31567R100	20080108	690156	FIBERTOWER CORPORATION COM	FTWR	G
0226A	38045R107	20080107	1307	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0226A	38045R107	20080108	1189	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0226A	38045R107	20080109	607	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0226A	48023P106	20080110	8486	JONES SODA CO	JSDA	S
0226A	48023P106	20080111	14611	JONES SODA CO	JSDA	S
0226A	63888P406	20080107	10033	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0226A	63888P406	20080108	1520	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0226A	63888P406	20080109	267	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0226A	64125K101	20080107	2521	NEUROCHEM INC	NRMX	G
0226A	64125K101	20080108	2521	NEUROCHEM INC	NRMX	G
0226A	64125K101	20080109	2221	NEUROCHEM INC	NRMX	G
0226A	67575P108	20080107	12587	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0226A	67575P108	20080108	15505	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0226A	67575P108	20080109	10805	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0226A	67575P108	20080110	8335	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0226A	69423U107	20080107	15933	PACIFIC ETHANOL, INC.	PEIX	G
0226A	69423U107	20080108	35994	PACIFIC ETHANOL, INC.	PEIX	G
0226A	69423U107	20080109	45331	PACIFIC ETHANOL, INC.	PEIX	G
0226A	69423U107	20080110	47484	PACIFIC ETHANOL, INC.	PEIX	G
0226A	69423U107	20080111	21257	PACIFIC ETHANOL, INC.	PEIX	G
0226A	71937M100	20080107	37180	PHOTONICS PRODUCTS GROUP INC	PHPG	U
0226A	71937M100	20080108	37180	PHOTONICS PRODUCTS GROUP INC	PHPG	U
0226A	71937M100	20080109	44680	PHOTONICS PRODUCTS GROUP INC	PHPG	U
0226A	71937M100	20080110	44680	PHOTONICS PRODUCTS GROUP INC	PHPG	U
0226A	71937M100	20080111	44680	PHOTONICS PRODUCTS GROUP INC	PHPG	U
0226A	75961Q101	20080107	16442	REMOTEMDX INC	RMDX	U
0226A	75961Q101	20080108	30299	REMOTEMDX INC	RMDX	U
0226A	75961Q101	20080109	5961	REMOTEMDX INC	RMDX	U
0226A	75961Q101	20080111	3078	REMOTEMDX INC	RMDX	U
0226A	76970L109	20080110	1000	RMR DIVIDEND CAPTURE FUND COM	RCR	Amex
0226A	82088H204	20080107	1475112	SHEARSON FINANCIAL NETWORKS, I	SHSN	U
0226A	82088H204	20080108	336203	SHEARSON FINANCIAL NETWORKS, I	SHSN	U
0226A	82088H204	20080109	536203	SHEARSON FINANCIAL NETWORKS, I	SHSN	U
0226A	82088H204	20080110	1074203	SHEARSON FINANCIAL NETWORKS, I	SHSN	U
0226A	82088H204	20080111	1624453	SHEARSON FINANCIAL NETWORKS, I	SHSN	U
0226A	91232N108	20080110	13788	UNITED STATES OIL FUND, LP	USO	Amex
0226A	91232N108	20080111	14533	UNITED STATES OIL FUND, LP	USO	Amex
0226A	92336G106	20080107	19425	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0226A	92336G106	20080109	4	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0226A	92336G106	20080110	16438	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0226A	92923C104	20080107	9240	WCI COMMUNITIES INC.	WCI	NYSE
0226A	92923C104	20080108	3814	WCI COMMUNITIES INC.	WCI	NYSE
0226A	98952K107	20080110	19037	ZHONGPIN INC COM STK	HOGS	Q
0226A	98952K107	20080111	15339	ZHONGPIN INC COM STK	HOGS	Q
0226A	G67828106	20080109	1982	ORIGIN AGRITECH LIMITED	SEED	Q

0226A	N07045102	20080107	235	ASM INTERNATL N.V	ASMI	Q
0226A	N07045102	20080108	4	ASM INTERNATL N.V	ASMI	Q
0226A	N07045102	20080109	254	ASM INTERNATL N.V	ASMI	Q
0226A	N07045102	20080110	254	ASM INTERNATL N.V	ASMI	Q
0226A	N07045102	20080111	158	ASM INTERNATL N.V	ASMI	Q
0234A	000833103	20080107	7250	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0234A	000833103	20080108	10700	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0234A	000833103	20080109	9890	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0234A	000833103	20080110	10190	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0234A	000833103	20080111	10190	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0234A	003687100	20080108	786	ABITIBIBOWATER, INC.	ABH	NYSE
0234A	003687100	20080109	2973	ABITIBIBOWATER, INC.	ABH	NYSE
0234A	003687100	20080111	389	ABITIBIBOWATER, INC.	ABH	NYSE
0234A	009720103	20080110	185750	Akeena Solar, Inc. (DE) Common	AKNS	S
0234A	009720103	20080111	134083	Akeena Solar, Inc. (DE) Common	AKNS	S
0234A	023139108	20080107	19333	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0234A	023139108	20080111	1105558	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0234A	043136100	20080107	55498	ARTHROCARE CORP	ARTC	Q
0234A	043136100	20080108	25375	ARTHROCARE CORP	ARTC	Q
0234A	043136100	20080109	9875	ARTHROCARE CORP	ARTC	Q
0234A	043136100	20080110	4598	ARTHROCARE CORP	ARTC	Q
0234A	043136100	20080111	1398	ARTHROCARE CORP	ARTC	Q
0234A	043635101	20080111	3942	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0234A	046220109	20080111	1006	ASTA FUNDING INC	ASFI	Q
0234A	128030202	20080110	5567	CAL-MAINE FOODS INC	CALM	G
0234A	169426103	20080111	3716	CHINA TELECOM CORP LTD ADS (RE	CHA	NYSE
0234A	169656105	20080108	263	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0234A	169656105	20080109	4492	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0234A	185860103	20080111	30585	CLEVELAND BIOLABS INC COM STK	CBLI	G
0234A	210313102	20080107	86	CONSTANT CONTACT, INC COM	CTCT	G
0234A	210313102	20080108	86	CONSTANT CONTACT, INC COM	CTCT	G
0234A	210313102	20080109	86	CONSTANT CONTACT, INC COM	CTCT	G
0234A	210313102	20080110	86	CONSTANT CONTACT, INC COM	CTCT	G
0234A	220873103	20080107	532	CORUS BANKSHARES INC	CORS	Q
0234A	220873103	20080108	550	CORUS BANKSHARES INC	CORS	Q
0234A	222795106	20080108	14	COUSINS PROPERTIES INC	CUZ	NYSE
0234A	225447101	20080107	17323	CREE INC	CREE	Q
0234A	247918105	20080110	9231	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0234A	257386102	20080108	2235	DOMINION HOMES INC	DHOM	G
0234A	257386102	20080110	33	DOMINION HOMES INC	DHOM	G
0234A	261018105	20080111	5380	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0234A	320517105	20080107	444	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0234A	320517105	20080111	6206	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0234A	320771108	20080107	27421	FIRST MARBLEHEAD CORP (THE)	FMD	NYSE
0234A	353487200	20080111	793	FRANKLIN CREDIT MGMT CORP	FCMC	G
0234A	359523107	20080107	4419	FUEL TECH, INC. COMMON STK	FTEK	Q
0234A	359523107	20080108	5708	FUEL TECH, INC. COMMON STK	FTEK	Q
0234A	359523107	20080109	6058	FUEL TECH, INC. COMMON STK	FTEK	Q
0234A	359523107	20080110	6895	FUEL TECH, INC. COMMON STK	FTEK	Q
0234A	359523107	20080111	3039	FUEL TECH, INC. COMMON STK	FTEK	Q
0234A	378973408	20080107	8250	GLOBALSTAR, INC COM STK	GSAT	Q
0234A	378973408	20080108	8350	GLOBALSTAR, INC COM STK	GSAT	Q
0234A	378973408	20080109	7900	GLOBALSTAR, INC COM STK	GSAT	Q
0234A	378973408	20080110	8000	GLOBALSTAR, INC COM STK	GSAT	Q
0234A	389465105	20080107	12500	GRAYMARK PRODUCTIONS, INC.	GRMK	U
0234A	389465105	20080108	12500	GRAYMARK PRODUCTIONS, INC.	GRMK	U
0234A	411307101	20080109	2203	HANSEN MEDICAL, INC. COM	HNSN	G
0234A	411307101	20080110	3095	HANSEN MEDICAL, INC. COM	HNSN	G
0234A	434712105	20080109	96087	HOKU SCIENTIFIC, INC.	HOKU	G

0234A	434712105	20080110	53509	HOKU SCIENTIFIC, INC.	HOKU	G
0234A	434712105	20080111	15248	HOKU SCIENTIFIC, INC.	HOKU	G
0234A	449623107	20080107	1820	IHOP CORP	IHP	NYSE
0234A	449623107	20080108	5729	IHOP CORP	IHP	NYSE
0234A	449623107	20080109	13029	IHOP CORP	IHP	NYSE
0234A	449623107	20080110	12529	IHOP CORP	IHP	NYSE
0234A	449623107	20080111	12529	IHOP CORP	IHP	NYSE
0234A	456607100	20080107	6997	INDYMAC BANCORP,INC.	IMB	NYSE
0234A	456607100	20080108	23944	INDYMAC BANCORP,INC.	IMB	NYSE
0234A	456607100	20080109	16953	INDYMAC BANCORP,INC.	IMB	NYSE
0234A	460951106	20080107	7526	INTEROIL CORP (F)	IOC	Amex
0234A	464287655	20080107	1650891	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0234A	464287655	20080109	162807	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0234A	464287655	20080111	51078	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0234A	464287739	20080107	1634	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0234A	464287739	20080108	4181	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0234A	464287838	20080107	95	ISHARS DJ US BASICMAT SECT IDX	IYM	ARCAEX
0234A	464288513	20080107	26	ISHARES TR IBOXX $ HIGH YIELD	HYG	Amex
0234A	472100106	20080107	418	Jayhawk Energy, Inc. Common St	JYHW	U
0234A	480838101	20080107	6595	JOS A BANK CLOTHIERS INC	JOSB	Q
0234A	480838101	20080108	8495	JOS A BANK CLOTHIERS INC	JOSB	Q
0234A	480838101	20080109	13182	JOS A BANK CLOTHIERS INC	JOSB	Q
0234A	480838101	20080110	10982	JOS A BANK CLOTHIERS INC	JOSB	Q
0234A	550278303	20080107	14243	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0234A	550278303	20080108	6250	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0234A	550278303	20080109	10302	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0234A	629355108	20080107	315809	NNRF INC COM STK (NV)	NNRI	u2
0234A	649487204	20080107	1205	NEW YORK HEALTH CARE INC NEW	BBAL	U
0234A	649487204	20080108	1205	NEW YORK HEALTH CARE INC NEW	BBAL	U
0234A	649487204	20080109	1205	NEW YORK HEALTH CARE INC NEW	BBAL	U
0234A	701354102	20080107	3777	PARKERVISION INC	PRKR	G
0234A	701354102	20080108	2277	PARKERVISION INC	PRKR	G
0234A	701354102	20080110	1247	PARKERVISION INC	PRKR	G
0234A	701354102	20080111	1247	PARKERVISION INC	PRKR	G
0234A	731068102	20080109	4432	POLARIS INDUSTRIES INC.	PII	NYSE
0234A	749227104	20080111	223	RAIT FINANCIAL TRUST COM	RAS	NYSE
0234A	790148100	20080110	9814	ST.JOE COMPANY(THE)	JOE	NYSE
0234A	790148100	20080111	8784	ST.JOE COMPANY(THE)	JOE	NYSE
0234A	795757103	20080107	4800	SALTON INC	SFPI	u2
0234A	795757103	20080108	6800	SALTON INC	SFPI	u2
0234A	795757103	20080109	6800	SALTON INC	SFPI	u2
0234A	795757103	20080110	3800	SALTON INC	SFPI	u2
0234A	795757103	20080111	3800	SALTON INC	SFPI	u2
0234A	812350106	20080108	3372	SEARS HOLDINGS CORP	SHLD	Q
0234A	812350106	20080109	34499	SEARS HOLDINGS CORP	SHLD	Q
0234A	867931305	20080107	728	SUPERCONDUCTOR TECHS INC	SCON	S
0234A	867931305	20080108	5448	SUPERCONDUCTOR TECHS INC	SCON	S
0234A	867931305	20080109	4840	SUPERCONDUCTOR TECHS INC	SCON	S
0234A	867931305	20080110	5530	SUPERCONDUCTOR TECHS INC	SCON	S
0234A	876287103	20080111	2400	TARRAGON CORPORATION	TARR	Q
0234A	885218107	20080107	1170	THORNBURG MORTGAGE INC	TMA	NYSE
0234A	885218107	20080109	2091	THORNBURG MORTGAGE INC	TMA	NYSE
0234A	891160509	20080108	1052	TORONTO-DOMINION BANK (THE)	TD	NYSE
0234A	891160509	20080109	2452	TORONTO-DOMINION BANK (THE)	TD	NYSE
0234A	891160509	20080110	7052	TORONTO-DOMINION BANK (THE)	TD	NYSE
0234A	891160509	20080111	52	TORONTO-DOMINION BANK (THE)	TD	NYSE
0234A	895925105	20080107	1100	TRIAD GUARANTY INC	TGIC	Q
0234A	895925105	20080108	1712	TRIAD GUARANTY INC	TGIC	Q
0234A	895925105	20080110	4271	TRIAD GUARANTY INC	TGIC	Q

0234A	895925105	20080111	18832	TRIAD GUARANTY INC	TGIC	Q
0234A	900216102	20080108	138307	Turnaround Partners, Inc. Comm	TRNP	U
0234A	900216102	20080109	138307	Turnaround Partners, Inc. Comm	TRNP	U
0234A	900216102	20080110	138307	Turnaround Partners, Inc. Comm	TRNP	U
0234A	957638109	20080107	1	WESTERN ALLIANCE BANCORPORATIO	WAL	NYSE
0234A	89628E104	20080108	11634	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0234A	89628E104	20080109	13222	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0234A	89628E104	20080110	23677	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0234A	05155L105	20080107	634985	Auriga Laboratories, Inc. Comm	ARGA	U
0234A	06646V108	20080107	2747	BANKRATE INC	RATE	Q
0234A	06646V108	20080108	3307	BANKRATE INC	RATE	Q
0234A	06646V108	20080109	5579	BANKRATE INC	RATE	Q
0234A	06646V108	20080110	5039	BANKRATE INC	RATE	Q
0234A	06646V108	20080111	5539	BANKRATE INC	RATE	Q
0234A	09776J101	20080109	451	BON-TON STORES INC (THE)	BONT	Q
0234A	11131M100	20080107	21706	BROADCAST INTERNATIONAL INC	BCST	U
0234A	11131M100	20080108	12643	BROADCAST INTERNATIONAL INC	BCST	U
0234A	16936Y100	20080107	23158	CHINA BAK BATTERY, INC	CBAK	G
0234A	16936Y100	20080109	9892	CHINA BAK BATTERY, INC	CBAK	G
0234A	16941X105	20080107	759	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0234A	16941X105	20080108	2580	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0234A	16941X105	20080109	6416	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0234A	16941X105	20080110	5864	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0234A	16941X105	20080111	69	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0234A	16942X104	20080108	12209	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0234A	20478N100	20080107	8139	COMPUCREDIT CORP	CCRT	Q
0234A	20478N100	20080108	16239	COMPUCREDIT CORP	CCRT	Q
0234A	20478N100	20080109	11894	COMPUCREDIT CORP	CCRT	Q
0234A	20478N100	20080110	4533	COMPUCREDIT CORP	CCRT	Q
0234A	20478N100	20080111	3934	COMPUCREDIT CORP	CCRT	Q
0234A	24823Q107	20080109	1322	DENDREON CORPORATION	DNDN	G
0234A	24823Q107	20080110	3290	DENDREON CORPORATION	DNDN	G
0234A	37229P507	20080107	283430	GENITOPE CORP	GTOP	G
0234A	37229P507	20080108	287105	GENITOPE CORP	GTOP	G
0234A	37229P507	20080109	42399	GENITOPE CORP	GTOP	G
0234A	37229P507	20080110	31135	GENITOPE CORP	GTOP	G
0234A	42982Y109	20080107	465	HIGHBURY FINANCIAL INC	HBRF	U
0234A	42982Y109	20080108	465	HIGHBURY FINANCIAL INC	HBRF	U
0234A	42982Y109	20080109	465	HIGHBURY FINANCIAL INC	HBRF	U
0234A	42982Y109	20080110	465	HIGHBURY FINANCIAL INC	HBRF	U
0234A	45247Q100	20080110	6704	IMERGENT INC	IIG	Amex
0234A	45247Q100	20080111	6704	IMERGENT INC	IIG	Amex
0234A	45254P102	20080109	4094	IMPAC MORTGAGE HLDGS INC	IMH	NYSE
0234A	45772G105	20080111	440	INPHONIC INC	INPC	u2
0234A	46072H108	20080110	8267	INTERSTATE BAKERIES CORP	IBCIQ	u2
0234A	46072H108	20080111	8267	INTERSTATE BAKERIES CORP	IBCIQ	u2
0234A	47023A101	20080111	2793	JAMBA, INC. COM STK	JMBA	G
0234A	47759G108	20080107	20000	Jingwei International Limited	JNGW	U
0234A	47759G108	20080108	20000	Jingwei International Limited	JNGW	U
0234A	47759G108	20080109	20000	Jingwei International Limited	JNGW	U
0234A	47759G108	20080110	20000	Jingwei International Limited	JNGW	U
0234A	47759G108	20080111	20000	Jingwei International Limited	JNGW	U
0234A	55262C100	20080108	22680	MBIA INC	MBI	NYSE
0234A	55607W100	20080111	1481	MACQUARIE/FIRST TR GLOBAL INFR	MFD	NYSE
0234A	57060U308	20080110	106	STEEL ETF MARKET VECTORS ETF T	SLX	Amex
0234A	58500P107	20080109	863	MEDIS TECHNOLOGIES LTD	MDTL	G
0234A	58500P107	20080110	54	MEDIS TECHNOLOGIES LTD	MDTL	G
0234A	69423U107	20080111	3298	PACIFIC ETHANOL, INC.	PEIX	G
0234A	69840W108	20080107	5142	PANERA BREAD COMPANY CL-A	PNRA	Q

0234A	69840W108	20080108	21619	PANERA BREAD COMPANY CL-A	PNRA	Q
0234A	69840W108	20080109	968	PANERA BREAD COMPANY CL-A	PNRA	Q
0234A	69840W108	20080111	3257	PANERA BREAD COMPANY CL-A	PNRA	Q
0234A	73278L105	20080111	8288	POOL CORPORATION COM STK	POOL	Q
0234A	73640Q105	20080111	375	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0234A	73936T623	20080110	3328	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0234A	74347R503	20080111	14319	PROSHARES TR SHORT S&P 500 PRO	SH	Amex
0234A	74347R636	20080108	100	ULTRASHORT CONSUMER SERVICES P	SCC	Amex
0234A	75961Q101	20080110	48601	REMOTEMDX INC	RMDX	U
0234A	75961Q101	20080111	28229	REMOTEMDX INC	RMDX	U
0234A	78464A698	20080111	25248	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0234A	83415U108	20080108	5803	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0234A	84916A104	20080108	8082	SPORT SUPPLY GROUP, INC	RBI	Amex
0234A	84916A104	20080111	7233	SPORT SUPPLY GROUP, INC	RBI	Amex
0234A	85375C101	20080109	20287	STANDARD PACIFIC CORP	SPF	NYSE
0234A	85375C101	20080110	7487	STANDARD PACIFIC CORP	SPF	NYSE
0234A	85375C101	20080111	10577	STANDARD PACIFIC CORP	SPF	NYSE
0234A	87042Q109	20080107	400969	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0234A	87042Q109	20080108	392669	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0234A	87042Q109	20080109	388269	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0234A	87042Q109	20080110	393269	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0234A	87042Q109	20080111	394269	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0234A	87163L103	20080107	35459	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0234A	87163L103	20080108	24382	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0234A	87163L103	20080109	44422	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0234A	92336G106	20080111	3074	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0234A	93369T106	20080107	18999	WANDERPORT CORP COM STK	WDRP	u2
0234A	93369T106	20080108	18999	WANDERPORT CORP COM STK	WDRP	u2
0234A	93369T106	20080109	18999	WANDERPORT CORP COM STK	WDRP	u2
0234A	93369T106	20080110	18999	WANDERPORT CORP COM STK	WDRP	u2
0234A	93369T106	20080111	18999	WANDERPORT CORP COM STK	WDRP	u2
0234A	G67828106	20080110	27756	ORIGIN AGRITECH LIMITED	SEED	Q
0234A	G67828106	20080111	25618	ORIGIN AGRITECH LIMITED	SEED	Q
0234A	G84384109	20080107	24812	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0234A	G84384109	20080110	3604	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0234A	G84384109	20080111	3435	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0352A	000833103	20080107	598034	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0352A	000833103	20080108	598034	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0352A	009606104	20080107	3729	AIXTRON AKTEINGESESELLSCHAFT A	AIXG	G
0352A	043136100	20080107	51472	ARTHROCARE CORP	ARTC	Q
0352A	047439104	20080109	8800	ATHEROGENICS INC	AGIX	G
0352A	139674105	20080107	224	CAPITAL CITY BK GROUP INC	CCBG	Q
0352A	139674105	20080111	263	CAPITAL CITY BK GROUP INC	CCBG	Q
0352A	185860103	20080107	109815	CLEVELAND BIOLABS INC COM STK	CBLI	G
0352A	185860103	20080109	19398	CLEVELAND BIOLABS INC COM STK	CBLI	G
0352A	185860103	20080110	25193	CLEVELAND BIOLABS INC COM STK	CBLI	G
0352A	185860103	20080111	24193	CLEVELAND BIOLABS INC COM STK	CBLI	G
0352A	208242107	20080107	20067	CONNS INC	CONN	Q
0352A	208242107	20080109	38157	CONNS INC	CONN	Q
0352A	220873103	20080110	2702	CORUS BANKSHARES INC	CORS	Q
0352A	220873103	20080111	22829	CORUS BANKSHARES INC	CORS	Q
0352A	222795106	20080108	6147	COUSINS PROPERTIES INC	CUZ	NYSE
0352A	337907109	20080110	29899	FIRSTFED FINANCIAL CORP	FED	NYSE
0352A	359523107	20080108	31236	FUEL TECH, INC. COMMON STK	FTEK	Q
0352A	359523107	20080110	1513	FUEL TECH, INC. COMMON STK	FTEK	Q
0352A	359523107	20080111	5583	FUEL TECH, INC. COMMON STK	FTEK	Q
0352A	411307101	20080111	6570	HANSEN MEDICAL, INC. COM	HNSN	G
0352A	434712105	20080107	31406	HOKU SCIENTIFIC, INC.	HOKU	G
0352A	442487203	20080110	12885	HOVNANIAN ENTERPRISES INC	HOV	NYSE

0352A	449623107	20080107	52346	IHOP CORP	IHP	NYSE
0352A	449623107	20080108	58523	IHOP CORP	IHP	NYSE
0352A	460951106	20080108	4	INTEROIL CORP (F)	IOC	Amex
0352A	464287333	20080107	25086	ISHARES S&P GLOBAL FIN'L SECTO	IXG	ARCAEX
0352A	464287333	20080108	17391	ISHARES S&P GLOBAL FIN'L SECTO	IXG	ARCAEX
0352A	464287440	20080107	2990	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0352A	464287440	20080108	27840	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0352A	464287440	20080109	31224	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0352A	464287697	20080107	15879	ISHARES DJ US UTIL SECT IDX FD	IDU	ARCAEX
0352A	464287697	20080108	18615	ISHARES DJ US UTIL SECT IDX FD	IDU	ARCAEX
0352A	464287739	20080107	242082	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0352A	464287739	20080108	25194	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0352A	464287838	20080107	3258	ISHARS DJ US BASICMAT SECT IDX	IYM	ARCAEX
0352A	464288273	20080111	13166	ISHARES TR MSCI EAFE SMALL CAP	SCZ	ARCAEX
0352A	464288372	20080111	28385	ISHARES S&P GLOBAL INFRASTRUCT	IGF	ARCAEX
0352A	464288505	20080107	33189	ISHARES MORNINGSTAR SMALL CORE	JKJ	ARCAEX
0352A	464288505	20080108	36578	ISHARES MORNINGSTAR SMALL CORE	JKJ	ARCAEX
0352A	464288505	20080109	31535	ISHARES MORNINGSTAR SMALL CORE	JKJ	ARCAEX
0352A	464288505	20080110	13083	ISHARES MORNINGSTAR SMALL CORE	JKJ	ARCAEX
0352A	464288547	20080109	14220	ISHARES TR FTSE NAREIT RETAIL	RTL	ARCAEX
0352A	464288547	20080110	13528	ISHARES TR FTSE NAREIT RETAIL	RTL	ARCAEX
0352A	464288562	20080107	10309	ISHARES TR FTSE NAREIT RESIDEN	REZ	ARCAEX
0352A	464288562	20080108	10994	ISHARES TR FTSE NAREIT RESIDEN	REZ	ARCAEX
0352A	464288604	20080107	18958	ISHARES MORNINGSTAR SMALL GROW	JKK	ARCAEX
0352A	464288653	20080107	9938	LEHMAN 10-20 YR TREAS BD FD IS	TLH	ARCAEX
0352A	464288653	20080108	9090	LEHMAN 10-20 YR TREAS BD FD IS	TLH	ARCAEX
0352A	464288661	20080107	5233	LEHMAN 3-7 YR TREAS BD FD ISHA	IEI	ARCAEX
0352A	464288661	20080110	7105	LEHMAN 3-7 YR TREAS BD FD ISHA	IEI	ARCAEX
0352A	464288661	20080111	9954	LEHMAN 3-7 YR TREAS BD FD ISHA	IEI	ARCAEX
0352A	464288679	20080107	1679	LEHMAN SHORT TREAS BD FD ISHAR	SHV	ARCAEX
0352A	505336107	20080110	27393	LA-Z-BOY INCORPORATED	LZB	NYSE
0352A	505336107	20080111	2023	LA-Z-BOY INCORPORATED	LZB	NYSE
0352A	550278303	20080109	300	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0352A	550278303	20080111	2496	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0352A	742962103	20080107	3104	PRIVATE BANCORP INC.	PVTB	Q
0352A	742962103	20080108	2633	PRIVATE BANCORP INC.	PVTB	Q
0352A	750236101	20080109	28373	RADIAN GROUP INC	RDN	NYSE
0352A	812350106	20080109	14651	SEARS HOLDINGS CORP	SHLD	Q
0352A	829073105	20080109	283	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0352A	834156101	20080108	15290	Solar Enertech Corp. Common St	SOEN	U
0352A	834156101	20080109	1290	Solar Enertech Corp. Common St	SOEN	U
0352A	867931305	20080107	3736	SUPERCONDUCTOR TECHS INC	SCON	S
0352A	867931305	20080108	3236	SUPERCONDUCTOR TECHS INC	SCON	S
0352A	867931305	20080109	885	SUPERCONDUCTOR TECHS INC	SCON	S
0352A	870297603	20080108	186957	SWEDISH EXPT CR CORP ELEMENTS	RJA	Amex
0352A	872962105	20080107	9250	TOUSA, INC	TOUS	u2
0352A	872962105	20080108	9250	TOUSA, INC	TOUS	u2
0352A	872962105	20080109	9250	TOUSA, INC	TOUS	u2
0352A	872962105	20080110	9250	TOUSA, INC	TOUS	u2
0352A	874054109	20080107	6277	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0352A	874054109	20080110	1849	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0352A	891160509	20080110	1008	TORONTO-DOMINION BANK (THE)	TD	NYSE
0352A	902952100	20080107	10575	US GLOBAL INVESTORS INC CL-A	GROW	S
0352A	902952100	20080108	10619	US GLOBAL INVESTORS INC CL-A	GROW	S
0352A	902952100	20080109	10821	US GLOBAL INVESTORS INC CL-A	GROW	S
0352A	902952100	20080110	8355	US GLOBAL INVESTORS INC CL-A	GROW	S
0352A	902952100	20080111	10745	US GLOBAL INVESTORS INC CL-A	GROW	S
0352A	921937819	20080107	18944	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0352A	921937819	20080108	36709	VANGUARD BD INDEX FD INC INTER	BIV	Amex

0352A	921937819	20080109	73909	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0352A	921937819	20080111	15593	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0352A	921937835	20080107	187294	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0352A	921937835	20080108	314057	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0352A	921937835	20080110	34503	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0352A	925317208	20080107	138264	VERSO TECHNOLOGIES INC	VRSO	S
0352A	925317208	20080111	23517	VERSO TECHNOLOGIES INC	VRSO	S
0352A	957638109	20080107	12465	WESTERN ALLIANCE BANCORPORATIO	WAL	NYSE
0352A	33733E104	20080107	4965	FIRST TR EXCH FD DB STRATEGIC	FDV	Amex
0352A	33733E104	20080108	4965	FIRST TR EXCH FD DB STRATEGIC	FDV	Amex
0352A	42226E208	20080107	59900	HEALTHSHARES INC RESPIRATORY/P	HHR	ARCAEX
0352A	02916P103	20080111	18392	AMERICAN RAILCAR INDUSTRIES IN	ARII	Q
0352A	03662X100	20080107	7153	ANSWERS CORPORATION	ANSW	G
0352A	06646V108	20080107	5334	BANKRATE INC	RATE	Q
0352A	06738C786	20080111	12368	BARCLAYS BANK PLC IPATH EXCH T	OIL	ARCAEX
0352A	06739F291	20080107	14275	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0352A	06739F291	20080108	11302	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0352A	06739H206	20080107	14298	BARCLAYS IPATH D.J. AIG AGRIC	JJA	ARCAEX
0352A	06739H206	20080108	9429	BARCLAYS IPATH D.J. AIG AGRIC	JJA	ARCAEX
0352A	06739H206	20080109	34865	BARCLAYS IPATH D.J. AIG AGRIC	JJA	ARCAEX
0352A	06739H305	20080110	5019	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0352A	06739H305	20080111	1234	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0352A	06739H743	20080107	13264	BARCLAYS BK IPATH DOW JONES -	COW	ARCAEX
0352A	06739H743	20080108	13433	BARCLAYS BK IPATH DOW JONES -	COW	ARCAEX
0352A	06739H743	20080109	14043	BARCLAYS BK IPATH DOW JONES -	COW	ARCAEX
0352A	06739H743	20080110	15018	BARCLAYS BK IPATH DOW JONES -	COW	ARCAEX
0352A	06739H743	20080111	14269	BARCLAYS BK IPATH DOW JONES -	COW	ARCAEX
0352A	08883T200	20080107	14892	Bidz.com, Inc. Common Stock	BIDZ	S
0352A	08883T200	20080108	5594	Bidz.com, Inc. Common Stock	BIDZ	S
0352A	08883T200	20080109	13860	Bidz.com, Inc. Common Stock	BIDZ	S
0352A	08883T200	20080110	12258	Bidz.com, Inc. Common Stock	BIDZ	S
0352A	08883T200	20080111	14030	Bidz.com, Inc. Common Stock	BIDZ	S
0352A	09776J101	20080108	29064	BON-TON STORES INC (THE)	BONT	Q
0352A	09776J101	20080109	48374	BON-TON STORES INC (THE)	BONT	Q
0352A	12626K203	20080109	11838	CRH PLC ADR	CRH	NYSE
0352A	14912G102	20080107	107500	CATCHER HOLDINGS, INC.	CTHH	U
0352A	14912G102	20080108	107500	CATCHER HOLDINGS, INC.	CTHH	U
0352A	14912G102	20080109	107500	CATCHER HOLDINGS, INC.	CTHH	U
0352A	14912G102	20080110	102500	CATCHER HOLDINGS, INC.	CTHH	U
0352A	14912G102	20080111	102500	CATCHER HOLDINGS, INC.	CTHH	U
0352A	16936Y100	20080109	18476	CHINA BAK BATTERY, INC	CBAK	G
0352A	16936Y100	20080110	25976	CHINA BAK BATTERY, INC	CBAK	G
0352A	18383M100	20080110	1308	BNY BRAZIL RUSSIA INDIA & CHIN	EEB	Amex
0352A	18383M407	20080107	31067	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex
0352A	18383M407	20080108	26355	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex
0352A	18383M407	20080109	54940	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex
0352A	18383M407	20080110	60737	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex
0352A	18383M407	20080111	16518	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex
0352A	18383M688	20080107	25502	CLAYMORE/MORNINGSTAR MFG SUP S	MZG	ARCAEX
0352A	18383M688	20080108	25502	CLAYMORE/MORNINGSTAR MFG SUP S	MZG	ARCAEX
0352A	18383M688	20080109	25302	CLAYMORE/MORNINGSTAR MFG SUP S	MZG	ARCAEX
0352A	18383M837	20080107	15615	CLAYMORE EXCHANGE TD FD CLAYMO	BES	Amex
0352A	18383M837	20080108	15615	CLAYMORE EXCHANGE TD FD CLAYMO	BES	Amex
0352A	18383M837	20080109	15615	CLAYMORE EXCHANGE TD FD CLAYMO	BES	Amex
0352A	18383Q507	20080111	405	CLAYMORE EXCHANGE TRADED FD TR	CGW	Amex
0352A	18383Q861	20080107	9736	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX
0352A	18383Q861	20080108	9736	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX
0352A	18383Q861	20080109	115796	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX
0352A	18383Q861	20080110	115796	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX

0352A	18383Q861	20080111	115796	CLAYMORE/ALPHASHARES CHINA REA	TAO	ARCAEX
0352A	18383Q879	20080107	15651	CLAYMORE/CLEAR GLOBAL TIMBER I	CUT	Amex
0352A	20478N100	20080111	5500	COMPUCREDIT CORP	CCRT	Q
0352A	25154D102	20080107	2000	DEUTSCHE BK CAP FDG TR X NONCU	DCE	NYSE
0352A	25154D102	20080108	2000	DEUTSCHE BK CAP FDG TR X NONCU	DCE	NYSE
0352A	25454R207	20080107	44692	DIOMED HOLDINGS, INC NEW	DIO	Amex
0352A	25454R207	20080108	44400	DIOMED HOLDINGS, INC NEW	DIO	Amex
0352A	25454R207	20080109	44200	DIOMED HOLDINGS, INC NEW	DIO	Amex
0352A	25454R207	20080110	43060	DIOMED HOLDINGS, INC NEW	DIO	Amex
0352A	29267A104	20080107	3726	ENER1 INC	ENEI	U
0352A	29267A104	20080108	73726	ENER1 INC	ENEI	U
0352A	30024B104	20080108	26845	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0352A	32063L100	20080108	1369	FIRST ISRAEL FUND INC (THE)	ISL	Amex
0352A	32063L100	20080109	94	FIRST ISRAEL FUND INC (THE)	ISL	Amex
0352A	32063L100	20080111	188	FIRST ISRAEL FUND INC (THE)	ISL	Amex
0352A	33734J102	20080111	18714	FIRST TR ISE REVERE NAT GAS IN	FCG	ARCAEX
0352A	33734K109	20080111	2215	FIRST TR LARGE CAP CORE ALPHDE	FEX	Amex
0352A	33734X184	20080108	208	FIRST TR EXCHANGE TRADED FD UT	FXU	Amex
0352A	33734X184	20080109	208	FIRST TR EXCHANGE TRADED FD UT	FXU	Amex
0352A	33734X184	20080110	8	FIRST TR EXCHANGE TRADED FD UT	FXU	Amex
0352A	33735B108	20080107	117	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex
0352A	33735B108	20080108	1696	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex
0352A	33735B108	20080109	1796	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex
0352A	33735B108	20080110	1796	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex
0352A	33735B108	20080111	1029	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex
0352A	33735K108	20080110	5436	FIRST TR LGE CAP GROWTH OPPORT	FTC	Amex
0352A	33735K108	20080111	5536	FIRST TR LGE CAP GROWTH OPPORT	FTC	Amex
0352A	37229P507	20080109	43900	GENITOPE CORP	GTOP	G
0352A	37373P105	20080108	31085	GERDAU AMERISTEEL CORP	GNA	NYSE
0352A	37373P105	20080109	48980	GERDAU AMERISTEEL CORP	GNA	NYSE
0352A	37373P105	20080110	63450	GERDAU AMERISTEEL CORP	GNA	NYSE
0352A	42226E406	20080107	69455	HEALTHSHARES EMERGING CANCER I	HHJ	ARCAEX
0352A	42226E406	20080108	69455	HEALTHSHARES EMERGING CANCER I	HHJ	ARCAEX
0352A	42226E406	20080109	69355	HEALTHSHARES EMERGING CANCER I	HHJ	ARCAEX
0352A	42226E406	20080110	68515	HEALTHSHARES EMERGING CANCER I	HHJ	ARCAEX
0352A	42226E406	20080111	67715	HEALTHSHARES EMERGING CANCER I	HHJ	ARCAEX
0352A	42226E844	20080107	12480	HEALTHSHARES INC PATIENT CARE	HHB	ARCAEX
0352A	42226E844	20080108	12480	HEALTHSHARES INC PATIENT CARE	HHB	ARCAEX
0352A	42226E844	20080109	12380	HEALTHSHARES INC PATIENT CARE	HHB	ARCAEX
0352A	42226E844	20080110	12380	HEALTHSHARES INC PATIENT CARE	HHB	ARCAEX
0352A	42226E844	20080111	12380	HEALTHSHARES INC PATIENT CARE	HHB	ARCAEX
0352A	45247Q100	20080110	10792	IMERGENT INC	IIG	Amex
0352A	45256R106	20080107	1800	IMPART MEDIA GROUP INC	IMMG	U
0352A	45256R106	20080108	1800	IMPART MEDIA GROUP INC	IMMG	U
0352A	45256R106	20080109	1800	IMPART MEDIA GROUP INC	IMMG	U
0352A	45256R106	20080110	1800	IMPART MEDIA GROUP INC	IMMG	U
0352A	45256R106	20080111	1800	IMPART MEDIA GROUP INC	IMMG	U
0352A	45772G105	20080107	3781	INPHONIC INC	INPC	u2
0352A	45772G105	20080108	3781	INPHONIC INC	INPC	u2
0352A	45772G105	20080109	3781	INPHONIC INC	INPC	u2
0352A	45772G105	20080110	3781	INPHONIC INC	INPC	u2
0352A	45772G105	20080111	3781	INPHONIC INC	INPC	u2
0352A	46072H108	20080108	15529	INTERSTATE BAKERIES CORP	IBCIQ	u2
0352A	46072H108	20080109	15529	INTERSTATE BAKERIES CORP	IBCIQ	u2
0352A	46072H108	20080110	15529	INTERSTATE BAKERIES CORP	IBCIQ	u2
0352A	46072H108	20080111	15529	INTERSTATE BAKERIES CORP	IBCIQ	u2
0352A	57060U407	20080107	34793	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0352A	57060U407	20080108	39277	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0352A	57060U407	20080109	55691	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX

0352A	57060U407	20080110	49049	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0352A	57060U407	20080111	47999	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0352A	57060U605	20080107	374098	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0352A	57060U605	20080108	545371	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0352A	57060U704	20080107	65472	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0352A	57060U704	20080108	56927	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0352A	63888P406	20080107	3020	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0352A	66611L105	20080107	22609	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0352A	66611L105	20080108	47480	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0352A	66611L105	20080109	49680	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0352A	66611L105	20080110	49480	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0352A	66611L105	20080111	49480	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0352A	67575P108	20080107	4230	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0352A	67575P108	20080108	2095	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0352A	67575P108	20080109	1495	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0352A	67575P108	20080110	1495	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0352A	67575P108	20080111	1991	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0352A	68338A107	20080107	144290	ON2 TECHNOLOGIES INC	ONT	Amex
0352A	68827R108	20080111	1713	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0352A	69423U107	20080107	7232	PACIFIC ETHANOL, INC.	PEIX	G
0352A	69423U107	20080108	29153	PACIFIC ETHANOL, INC.	PEIX	G
0352A	69423U107	20080109	20266	PACIFIC ETHANOL, INC.	PEIX	G
0352A	69423U107	20080110	4403	PACIFIC ETHANOL, INC.	PEIX	G
0352A	69423U107	20080111	1779	PACIFIC ETHANOL, INC.	PEIX	G
0352A	69840W108	20080109	47042	PANERA BREAD COMPANY CL-A	PNRA	Q
0352A	69840W108	20080110	57321	PANERA BREAD COMPANY CL-A	PNRA	Q
0352A	69840W108	20080111	119505	PANERA BREAD COMPANY CL-A	PNRA	Q
0352A	73935X294	20080110	34078	DYNAMIC AGGRESSIVE GRWTH PORT	PGZ	Amex
0352A	73935X294	20080111	31219	DYNAMIC AGGRESSIVE GRWTH PORT	PGZ	Amex
0352A	73935X336	20080107	40182	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0352A	73935X336	20080108	37982	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0352A	73935X336	20080109	35999	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0352A	73935X336	20080110	17884	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0352A	73935X336	20080111	15963	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0352A	73935X393	20080107	3282	DYNAMIC CONSUMER STPLS SECT PO	PSL	Amex
0352A	73935X393	20080108	3207	DYNAMIC CONSUMER STPLS SECT PO	PSL	Amex
0352A	73935X393	20080109	3494	DYNAMIC CONSUMER STPLS SECT PO	PSL	Amex
0352A	73935X435	20080107	12476	DYNAMIC SMALL CAP PORT PWRSH E	PJM	Amex
0352A	73935X435	20080108	46076	DYNAMIC SMALL CAP PORT PWRSH E	PJM	Amex
0352A	73935X443	20080107	5468	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0352A	73935X443	20080109	925	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0352A	73935X443	20080110	425	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0352A	73935X443	20080111	185	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0352A	73935X674	20080108	17546	POWERSHARES EXCHANGE TRADED FD	PZJ	Amex
0352A	73935X674	20080109	17446	POWERSHARES EXCHANGE TRADED FD	PZJ	Amex
0352A	73936T466	20080110	271	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex
0352A	73936T466	20080111	271	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex
0352A	73936T755	20080108	7200	POWERSHARES FTSE RAFI EUROPE P	PEF	ARCAEX
0352A	73936T755	20080109	7200	POWERSHARES FTSE RAFI EUROPE P	PEF	ARCAEX
0352A	73936T755	20080110	7200	POWERSHARES FTSE RAFI EUROPE P	PEF	ARCAEX
0352A	73936T755	20080111	7200	POWERSHARES FTSE RAFI EUROPE P	PEF	ARCAEX
0352A	74347R321	20080107	241069	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0352A	74347R321	20080108	289413	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0352A	74347R321	20080109	864105	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0352A	74347R321	20080110	1190049	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0352A	74347R321	20080111	1189748	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0352A	74347R339	20080107	136104	PROSHARES TRUST ULTRASHORT MSC	EFU	Amex
0352A	74347R339	20080108	136104	PROSHARES TRUST ULTRASHORT MSC	EFU	Amex
0352A	74347R354	20080107	119770	PROSHARES TR ULTRA SHORT MSCI	EEV	Amex

0352A	74347R354	20080108	143588	PROSHARES TR ULTRA SHORT MSCI	EEV	Amex
0352A	74347R354	20080109	169797	PROSHARES TR ULTRA SHORT MSCI	EEV	Amex
0352A	74347R354	20080110	218958	PROSHARES TR ULTRA SHORT MSCI	EEV	Amex
0352A	74347R354	20080111	191614	PROSHARES TR ULTRA SHORT MSCI	EEV	Amex
0352A	74347R370	20080107	54764	PROSHARES TRUST SHORT MSCI EAF	EFZ	Amex
0352A	74347R370	20080108	55064	PROSHARES TRUST SHORT MSCI EAF	EFZ	Amex
0352A	74347R370	20080109	55270	PROSHARES TRUST SHORT MSCI EAF	EFZ	Amex
0352A	74347R370	20080110	71870	PROSHARES TRUST SHORT MSCI EAF	EFZ	Amex
0352A	74347R370	20080111	72628	PROSHARES TRUST SHORT MSCI EAF	EFZ	Amex
0352A	74347R412	20080109	10048	ULTRASHORT RUSSELL 2000 VALUE	SJH	Amex
0352A	74347R412	20080110	55536	ULTRASHORT RUSSELL 2000 VALUE	SJH	Amex
0352A	74347R412	20080111	45992	ULTRASHORT RUSSELL 2000 VALUE	SJH	Amex
0352A	74347R479	20080107	7440	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0352A	74347R636	20080110	12827	ULTRASHORT CONSUMER SERVICES P	SCC	Amex
0352A	74347R636	20080111	8534	ULTRASHORT CONSUMER SERVICES P	SCC	Amex
0352A	74347R669	20080111	3065	ULTRA SEMICONDUCTORS PROSHARES	USD	Amex
0352A	74347R677	20080109	2013	ULTRA REAL ESTATE PROSHARES TR	URE	Amex
0352A	74347R677	20080110	2175	ULTRA REAL ESTATE PROSHARES TR	URE	Amex
0352A	74347R693	20080107	24562	ULTRA TECH PROSHARES TR	ROM	Amex
0352A	74347R693	20080108	11870	ULTRA TECH PROSHARES TR	ROM	Amex
0352A	74347R693	20080110	2978	ULTRA TECH PROSHARES TR	ROM	Amex
0352A	74347R693	20080111	24218	ULTRA TECH PROSHARES TR	ROM	Amex
0352A	74347R792	20080107	9960	ULTRASHORT SMALLCAP600 PROSHAR	SDD	Amex
0352A	74347R792	20080108	16888	ULTRASHORT SMALLCAP600 PROSHAR	SDD	Amex
0352A	74347R826	20080107	13651	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0352A	74347R826	20080108	13651	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0352A	74347R826	20080109	14780	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0352A	74347R826	20080110	13721	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0352A	74347R826	20080111	13721	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0352A	74435K204	20080107	44068	PRUDENTIAL PLC ADS (REP 2 ORD)	PUK	NYSE
0352A	74435K204	20080108	39248	PRUDENTIAL PLC ADS (REP 2 ORD)	PUK	NYSE
0352A	76028H100	20080109	23594	REPROS THERAPEUTICS INC COM ST	RPRX	G
0352A	76028H100	20080110	23094	REPROS THERAPEUTICS INC COM ST	RPRX	G
0352A	76028H100	20080111	21900	REPROS THERAPEUTICS INC COM ST	RPRX	G
0352A	78355W304	20080111	58948	RYDEX ETF TR RYDEX S&P 500 PUR	RPV	Amex
0352A	78355W692	20080107	14016	RYDEX ETF TR INVERSE RUSSELL 2	RRZ	Amex
0352A	78355W767	20080107	14645	RYDEX ETF TR INVERSE S&P 500 2	RSW	Amex
0352A	78463X608	20080107	16591	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0352A	78463X608	20080108	15798	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0352A	78463X608	20080109	13875	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0352A	78463X608	20080110	13725	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0352A	78463X608	20080111	13471	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0352A	78463X798	20080108	55567	SPDR S&P BRIC 40 ETF	BIK	Amex
0352A	78463X798	20080109	47441	SPDR S&P BRIC 40 ETF	BIK	Amex
0352A	78463X798	20080110	31355	SPDR S&P BRIC 40 ETF	BIK	Amex
0352A	78463X798	20080111	32006	SPDR S&P BRIC 40 ETF	BIK	Amex
0352A	78463X871	20080107	42265	SPDR INDEX SHS FD SPDR S&P INT	GWX	Amex
0352A	78463X871	20080108	41865	SPDR INDEX SHS FD SPDR S&P INT	GWX	Amex
0352A	78463X871	20080109	41045	SPDR INDEX SHS FD SPDR S&P INT	GWX	Amex
0352A	78464A300	20080107	14083	SPDR SER TR SPDR DJ WILSHIRE S	DSV	Amex
0352A	78464A300	20080108	11199	SPDR SER TR SPDR DJ WILSHIRE S	DSV	Amex
0352A	78464A300	20080109	9811	SPDR SER TR SPDR DJ WILSHIRE S	DSV	Amex
0352A	78464A441	20080109	110	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0352A	78464A441	20080110	110	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0352A	78464A441	20080111	110	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0352A	78464A516	20080107	17139	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0352A	78464A516	20080108	73654	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0352A	78464A516	20080109	130410	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0352A	78464A516	20080110	250410	SPDR SER TR LEH INTL TREAS BD	BWX	Amex

0352A	78464A698	20080109	12799	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0352A	78464A771	20080111	32	SPDR SERIES TRUST KBW CAPITAL	KCE	Amex
0352A	83415U108	20080107	28540	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0352A	87163L103	20080107	13376	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0352A	87163L103	20080110	61199	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0352A	87163L103	20080111	37722	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0352A	87238A108	20080107	24726	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0352A	87238A108	20080108	27617	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0352A	87238A108	20080109	30924	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0352A	87238A108	20080110	31922	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0352A	87238A108	20080111	36785	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0352A	89531P105	20080109	3714	TREX CO INC	TWP	NYSE
0352A	89531P105	20080111	2996	TREX CO INC	TWP	NYSE
0352A	89784N104	20080110	3088	TRUE RELIGION APPAREL INC	TRLG	G
0352A	89784N104	20080111	50698	TRUE RELIGION APPAREL INC	TRLG	G
0352A	91232N108	20080108	31082	UNITED STATES OIL FUND, LP	USO	Amex
0352A	91232N108	20080109	132561	UNITED STATES OIL FUND, LP	USO	Amex
0352A	91232N108	20080110	122162	UNITED STATES OIL FUND, LP	USO	Amex
0352A	91232N108	20080111	78796	UNITED STATES OIL FUND, LP	USO	Amex
0352A	92336G106	20080109	2401	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0352A	92979K208	20080107	19600	Wachovia Cap Tr X Tr Pfd Secur	WBPRD	NYSE
0352A	97717W281	20080110	6784	WIDOMTREE EMERGING MARKETS SMA	DGS	ARCAEX
0352A	97717W281	20080111	23861	WIDOMTREE EMERGING MARKETS SMA	DGS	ARCAEX
0352A	97717W562	20080107	25297	WISDOMTREE TR SMALLCAP EARNING	EES	Amex
0352A	97717W562	20080108	25945	WISDOMTREE TR SMALLCAP EARNING	EES	Amex
0352A	97717W562	20080109	17945	WISDOMTREE TR SMALLCAP EARNING	EES	Amex
0352A	97717W562	20080110	12045	WISDOMTREE TR SMALLCAP EARNING	EES	Amex
0352A	G67828106	20080107	57256	ORIGIN AGRITECH LIMITED	SEED	Q
0352A	G67828106	20080108	82229	ORIGIN AGRITECH LIMITED	SEED	Q
0352A	G72457107	20080111	5169	PRIMUS GUARANTY LTD	PRS	NYSE
0352A	G84384109	20080108	800	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0352A	G84384109	20080110	1600	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0352A	G84922106	20080111	7307	W. P. STEWART & CO LTD	WPL	NYSE
0352A	N07045102	20080110	11921	ASM INTERNATL N.V	ASMI	Q
0352A	N07045102	20080111	6967	ASM INTERNATL N.V	ASMI	Q
0418A	000833103	20080107	376433	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0418A	000833103	20080108	372089	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0418A	000833103	20080109	358015	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0418A	000833103	20080110	343806	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0418A	001058106	20080108	50	A F P IMAGING CORP	AFPC	U
0418A	009720103	20080107	51936	Akeena Solar, Inc. (DE) Common	AKNS	S
0418A	009720103	20080108	30298	Akeena Solar, Inc. (DE) Common	AKNS	S
0418A	053422101	20080111	2	AVALON CAPITAL HOLDINGS CORPOR	AVAL	u2
0418A	053494100	20080107	3994	AVATAR HOLDINGS INC	AVTR	Q
0418A	129603106	20080111	28838	CALGON CARBON CORP	CCC	NYSE
0418A	139674105	20080108	1068	CAPITAL CITY BK GROUP INC	CCBG	Q
0418A	139674105	20080109	5225	CAPITAL CITY BK GROUP INC	CCBG	Q
0418A	139674105	20080110	8615	CAPITAL CITY BK GROUP INC	CCBG	Q
0418A	139674105	20080111	8696	CAPITAL CITY BK GROUP INC	CCBG	Q
0418A	143130102	20080107	40961	CARMAX, INC.	KMX	NYSE
0418A	143130102	20080108	22847	CARMAX, INC.	KMX	NYSE
0418A	143130102	20080109	222262	CARMAX, INC.	KMX	NYSE
0418A	143130102	20080110	266624	CARMAX, INC.	KMX	NYSE
0418A	147154108	20080107	36655	CASCADE BANCORP	CACB	S
0418A	147154108	20080110	2335	CASCADE BANCORP	CACB	S
0418A	147154108	20080111	290	CASCADE BANCORP	CACB	S
0418A	150934404	20080107	97664	CELL THERAPEUTICS, INC. COM	CTIC	G
0418A	150934404	20080108	46164	CELL THERAPEUTICS, INC. COM	CTIC	G
0418A	150934404	20080109	26029	CELL THERAPEUTICS, INC. COM	CTIC	G

0418A	150934404	20080110	8588	CELL THERAPEUTICS, INC. COM	CTIC	G
0418A	220873103	20080107	48281	CORUS BANKSHARES INC	CORS	Q
0418A	220873103	20080108	43096	CORUS BANKSHARES INC	CORS	Q
0418A	220873103	20080109	19243	CORUS BANKSHARES INC	CORS	Q
0418A	235811106	20080109	181247	DANA CORP	DCNAQ	u2
0418A	235811106	20080110	164255	DANA CORP	DCNAQ	u2
0418A	235811106	20080111	135772	DANA CORP	DCNAQ	u2
0418A	247918105	20080107	1778	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0418A	257386102	20080107	19900	DOMINION HOMES INC	DHOM	G
0418A	257386102	20080108	20100	DOMINION HOMES INC	DHOM	G
0418A	257386102	20080109	12700	DOMINION HOMES INC	DHOM	G
0418A	320517105	20080107	454039	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0418A	320517105	20080108	334423	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0418A	320517105	20080109	134495	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0418A	320517105	20080111	2364	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0418A	337907109	20080108	12585	FIRSTFED FINANCIAL CORP	FED	NYSE
0418A	337907109	20080109	21438	FIRSTFED FINANCIAL CORP	FED	NYSE
0418A	337907109	20080111	3097	FIRSTFED FINANCIAL CORP	FED	NYSE
0418A	373334531	20080107	3764	GEORGIA POWER CO SR NT SER O	GPD	NYSE
0418A	378973408	20080108	934	GLOBALSTAR, INC COM STK	GSAT	Q
0418A	411307101	20080110	40198	HANSEN MEDICAL, INC. COM	HNSN	G
0418A	411307101	20080111	37138	HANSEN MEDICAL, INC. COM	HNSN	G
0418A	437355100	20080109	349996	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0418A	437355100	20080110	171945	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0418A	437355100	20080111	181187	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0418A	442487203	20080107	63743	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0418A	442487203	20080108	63541	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0418A	449623107	20080108	48206	IHOP CORP	IHP	NYSE
0418A	449623107	20080109	36664	IHOP CORP	IHP	NYSE
0418A	449623107	20080110	72544	IHOP CORP	IHP	NYSE
0418A	449623107	20080111	84341	IHOP CORP	IHP	NYSE
0418A	456607100	20080107	43898	INDYMAC BANCORP,INC.	IMB	NYSE
0418A	456607100	20080111	70992	INDYMAC BANCORP,INC.	IMB	NYSE
0418A	464287655	20080107	1158641	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0418A	464287663	20080108	3300	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0418A	464287739	20080107	25100	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0418A	464287739	20080110	18679	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0418A	464287838	20080107	2570	ISHARS DJ US BASICMAT SECT IDX	IYM	ARCAEX
0418A	480838101	20080108	49665	JOS A BANK CLOTHIERS INC	JOSB	Q
0418A	480838101	20080109	3900	JOS A BANK CLOTHIERS INC	JOSB	Q
0418A	480838101	20080110	10913	JOS A BANK CLOTHIERS INC	JOSB	Q
0418A	505336107	20080109	1996	LA-Z-BOY INCORPORATED	LZB	NYSE
0418A	505336107	20080110	3138	LA-Z-BOY INCORPORATED	LZB	NYSE
0418A	505336107	20080111	194	LA-Z-BOY INCORPORATED	LZB	NYSE
0418A	550278303	20080109	7500	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0418A	550278303	20080110	750	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0418A	554225102	20080107	1073	MACATAWA BANK CORP	MCBC	Q
0418A	624581104	20080108	745596	MOVIE GALLERY INC	MOVIQ	u2
0418A	624581104	20080109	643596	MOVIE GALLERY INC	MOVIQ	u2
0418A	624581104	20080110	666886	MOVIE GALLERY INC	MOVIQ	u2
0418A	624581104	20080111	656886	MOVIE GALLERY INC	MOVIQ	u2
0418A	629355108	20080109	2076	NNRF INC COM STK (NV)	NNRI	u2
0418A	700689102	20080108	1154	PARK PLACE ENERGY CORP (NV)	PRPL	U
0418A	742962103	20080108	1322	PRIVATE BANCORP INC.	PVTB	Q
0418A	742962103	20080110	693	PRIVATE BANCORP INC.	PVTB	Q
0418A	748203106	20080107	2965	QUEBECOR WORLD INC SUB VTG SHS	IQW	NYSE
0418A	748203106	20080108	2820	QUEBECOR WORLD INC SUB VTG SHS	IQW	NYSE
0418A	749227104	20080107	4989	RAIT FINANCIAL TRUST COM	RAS	NYSE
0418A	749227104	20080110	5667	RAIT FINANCIAL TRUST COM	RAS	NYSE

0418A	749227104	20080111	8459	RAIT FINANCIAL TRUST COM	RAS	NYSE
0418A	750236101	20080110	953	RADIAN GROUP INC	RDN	NYSE
0418A	760911107	20080110	200	RESEARCH FRONTIERS INC	REFR	S
0418A	790148100	20080110	452181	ST.JOE COMPANY(THE)	JOE	NYSE
0418A	790148100	20080111	194341	ST.JOE COMPANY(THE)	JOE	NYSE
0418A	812350106	20080107	218934	SEARS HOLDINGS CORP	SHLD	Q
0418A	831913108	20080108	339486	SMARTIRE SYSTEMS INC	SMTR	U
0418A	831913108	20080109	315452	SMARTIRE SYSTEMS INC	SMTR	U
0418A	831913108	20080110	255571	SMARTIRE SYSTEMS INC	SMTR	U
0418A	831913108	20080111	566671	SMARTIRE SYSTEMS INC	SMTR	U
0418A	834156101	20080107	111650	Solar Enertech Corp. Common St	SOEN	U
0418A	849415203	20080110	6922	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0418A	869327106	20080108	1000	Sustainable Power Corp. Common	SSTP	u2
0418A	872962105	20080107	11456	TOUSA, INC	TOUS	u2
0418A	892000100	20080110	58603	Towerstream Corporation Common	TWER	S
0418A	892000100	20080111	30647	Towerstream Corporation Common	TWER	S
0418A	902952100	20080110	53	US GLOBAL INVESTORS INC CL-A	GROW	S
0418A	903417103	20080110	851	U.S. SHIPPING PARTNERS L.P. CO	USS	NYSE
0418A	913347100	20080111	5558	UNITY WIRELESS CORPORATION	UTYW	U
0418A	917569105	20080108	650	Utah Uranium Corp. Common Stoc	UTUC	U
0418A	921937835	20080110	2968	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0418A	925317208	20080107	403264	VERSO TECHNOLOGIES INC	VRSO	S
0418A	925317208	20080108	324064	VERSO TECHNOLOGIES INC	VRSO	S
0418A	925317208	20080109	207762	VERSO TECHNOLOGIES INC	VRSO	S
0418A	925317208	20080110	363162	VERSO TECHNOLOGIES INC	VRSO	S
0418A	928563402	20080111	86541	VMWARE, INC. CL A COM STK	VMW	NYSE
0418A	00768M103	20080108	425	AERO GROW INTERNATIONAL, INC.	AERO	S
0418A	00768M103	20080109	1325	AERO GROW INTERNATIONAL, INC.	AERO	S
0418A	00972U107	20080109	116693	AKESIS PHARMACEUTICALS, INC.	AKES	U
0418A	00972U107	20080110	116693	AKESIS PHARMACEUTICALS, INC.	AKES	U
0418A	00972U107	20080111	116693	AKESIS PHARMACEUTICALS, INC.	AKES	U
0418A	02660R107	20080111	74168	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0418A	03072A401	20080109	271	AMERISOURCE TECHNOLOGIES INC	ARRT	U
0418A	05208R109	20080107	796	Aurus Corp. Common Stock	AURC	u2
0418A	05208R109	20080110	19021	Aurus Corp. Common Stock	AURC	u2
0418A	06646V108	20080107	32379	BANKRATE INC	RATE	Q
0418A	06646V108	20080108	40472	BANKRATE INC	RATE	Q
0418A	06646V108	20080109	27615	BANKRATE INC	RATE	Q
0418A	06646V108	20080110	9170	BANKRATE INC	RATE	Q
0418A	06646V108	20080111	197487	BANKRATE INC	RATE	Q
0418A	06739F291	20080109	118361	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0418A	06739F291	20080110	216985	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0418A	06739F291	20080111	154890	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0418A	07556Q105	20080107	52783	BEAZER HOMES USA INC	BZH	NYSE
0418A	07556Q105	20080108	59590	BEAZER HOMES USA INC	BZH	NYSE
0418A	07556Q105	20080109	41505	BEAZER HOMES USA INC	BZH	NYSE
0418A	07556Q105	20080110	41522	BEAZER HOMES USA INC	BZH	NYSE
0418A	07556Q105	20080111	29978	BEAZER HOMES USA INC	BZH	NYSE
0418A	08883T200	20080108	1483	Bidz.com, Inc. Common Stock	BIDZ	S
0418A	09776J101	20080111	52571	BON-TON STORES INC (THE)	BONT	Q
0418A	16936Y100	20080107	4867	CHINA BAK BATTERY, INC	CBAK	G
0418A	16936Y100	20080108	10567	CHINA BAK BATTERY, INC	CBAK	G
0418A	16936Y100	20080109	26371	CHINA BAK BATTERY, INC	CBAK	G
0418A	16936Y100	20080110	34325	CHINA BAK BATTERY, INC	CBAK	G
0418A	16936Y100	20080111	36765	CHINA BAK BATTERY, INC	CBAK	G
0418A	16937A101	20080111	1715	CHINA AGRITECH, INC.	CAGC	U
0418A	16942X104	20080110	2740	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0418A	18383M407	20080110	104	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex
0418A	18383Q309	20080107	744	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex

0418A	18383Q309	20080108	704	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex
0418A	18383Q309	20080109	813	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex
0418A	18383Q309	20080110	813	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex
0418A	18383Q309	20080111	813	CLAYMORE/CLEAR GLB EXCHANGES B	EXB	Amex
0418A	21924B104	20080108	403	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0418A	24823Q107	20080110	122	DENDREON CORPORATION	DNDN	G
0418A	25454R207	20080108	12119	DIOMED HOLDINGS, INC NEW	DIO	Amex
0418A	25454R207	20080109	13619	DIOMED HOLDINGS, INC NEW	DIO	Amex
0418A	25454R207	20080110	18939	DIOMED HOLDINGS, INC NEW	DIO	Amex
0418A	27944M103	20080111	6750	EDEN ENERGY CORP	EDNE	U
0418A	30024B104	20080110	46683	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0418A	31567R100	20080110	4463	FIBERTOWER CORPORATION COM	FTWR	G
0418A	36113C101	20080109	1354	Fushi International, Inc. Comm	FSIN	G
0418A	37229P507	20080108	22105	GENITOPE CORP	GTOP	G
0418A	37373P105	20080107	2681	GERDAU AMERISTEEL CORP	GNA	NYSE
0418A	38045R107	20080108	22110	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0418A	41752X101	20080107	13914	HARVEST ENERGY TR-TR UNITS (CD	HTE	NYSE
0418A	41752X101	20080108	11725	HARVEST ENERGY TR-TR UNITS (CD	HTE	NYSE
0418A	42982Y109	20080107	700	HIGHBURY FINANCIAL INC	HBRF	U
0418A	42982Y109	20080108	1600	HIGHBURY FINANCIAL INC	HBRF	U
0418A	42982Y109	20080109	1600	HIGHBURY FINANCIAL INC	HBRF	U
0418A	42982Y109	20080110	1600	HIGHBURY FINANCIAL INC	HBRF	U
0418A	42982Y109	20080111	600	HIGHBURY FINANCIAL INC	HBRF	U
0418A	43738R109	20080108	13	HOMEBANC CORP COM	HMBN	u2
0418A	44244K109	20080110	3782	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0418A	45247Q100	20080111	2713	IMERGENT INC	IIG	Amex
0418A	45772G105	20080107	2328	INPHONIC INC	INPC	u2
0418A	45772G105	20080110	128995	INPHONIC INC	INPC	u2
0418A	45772G105	20080111	575738	INPHONIC INC	INPC	u2
0418A	46072H108	20080108	2411	INTERSTATE BAKERIES CORP	IBCIQ	u2
0418A	46072H108	20080109	131696	INTERSTATE BAKERIES CORP	IBCIQ	u2
0418A	46072H108	20080110	147596	INTERSTATE BAKERIES CORP	IBCIQ	u2
0418A	46072H108	20080111	186496	INTERSTATE BAKERIES CORP	IBCIQ	u2
0418A	46589H104	20080110	9573	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0418A	55262C100	20080107	35346	MBIA INC	MBI	NYSE
0418A	55262C100	20080110	28973	MBIA INC	MBI	NYSE
0418A	55262C100	20080111	20135	MBIA INC	MBI	NYSE
0418A	55607W100	20080111	6096	MACQUARIE/FIRST TR GLOBAL INFR	MFD	NYSE
0418A	57060U308	20080110	247	STEEL ETF MARKET VECTORS ETF T	SLX	Amex
0418A	57060U704	20080107	9	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0418A	64125K101	20080107	9338	NEUROCHEM INC	NRMX	G
0418A	67058H102	20080110	63508	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0418A	67058H102	20080111	45387	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0418A	67069D108	20080107	3892	NUTRI/SYSTEM INC.	NTRI	Q
0418A	67575P108	20080108	45180	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0418A	67575P108	20080109	24797	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0418A	67575P108	20080110	1985	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0418A	68827R108	20080107	915	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0418A	69423U107	20080107	1259	PACIFIC ETHANOL, INC.	PEIX	G
0418A	69840W108	20080107	10515	PANERA BREAD COMPANY CL-A	PNRA	Q
0418A	71937M100	20080109	110	PHOTONICS PRODUCTS GROUP INC	PHPG	U
0418A	73278L105	20080111	2678	POOL CORPORATION COM STK	POOL	Q
0418A	73935X443	20080111	300	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0418A	74347R693	20080110	1886	ULTRA TECH PROSHARES TR	ROM	Amex
0418A	74347R693	20080111	1717	ULTRA TECH PROSHARES TR	ROM	Amex
0418A	75961Q101	20080107	54394	REMOTEMDX INC	RMDX	U
0418A	75961Q101	20080108	52894	REMOTEMDX INC	RMDX	U
0418A	75961Q101	20080109	16800	REMOTEMDX INC	RMDX	U
0418A	75961Q101	20080111	93594	REMOTEMDX INC	RMDX	U

0418A	78464A714	20080111	1600	SPDR SERIES TR SPDR S&P RETAIL	XRT	Amex
0418A	78464A805	20080110	360	SPDR DJ WILSHIRE TOTAL MARKET	TMW	Amex
0418A	81785L302	20080110	187	727 Communications, Inc. New C	SVNJ	u2
0418A	81785L302	20080111	187	727 Communications, Inc. New C	SVNJ	u2
0418A	83415U108	20080109	40085	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0418A	83415U108	20080110	76650	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0418A	83415U108	20080111	61400	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0418A	84916A104	20080107	25291	SPORT SUPPLY GROUP, INC	RBI	Amex
0418A	84916A104	20080108	22291	SPORT SUPPLY GROUP, INC	RBI	Amex
0418A	84916A104	20080109	16025	SPORT SUPPLY GROUP, INC	RBI	Amex
0418A	84916A104	20080110	4125	SPORT SUPPLY GROUP, INC	RBI	Amex
0418A	85375C101	20080107	6036	STANDARD PACIFIC CORP	SPF	NYSE
0418A	85375C101	20080108	1367	STANDARD PACIFIC CORP	SPF	NYSE
0418A	87042Q109	20080107	3749	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0418A	87042Q109	20080109	13711	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0418A	87042Q109	20080110	9311	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0418A	87157L101	20080108	392500	Syndication, Inc. Common Stock	SYDI	U
0418A	87157L101	20080111	450600	Syndication, Inc. Common Stock	SYDI	U
0418A	89784N104	20080109	25659	TRUE RELIGION APPAREL INC	TRLG	G
0418A	89784N104	20080110	29154	TRUE RELIGION APPAREL INC	TRLG	G
0418A	89784N104	20080111	29225	TRUE RELIGION APPAREL INC	TRLG	G
0418A	90328M107	20080111	2400	USANA HEALTH SCIENCES INC	USNA	Q
0418A	91232N108	20080111	8039	UNITED STATES OIL FUND, LP	USO	Amex
0418A	92336G106	20080107	31799	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0418A	92340P100	20080110	36785	VERENIUM CORPORATION (US)	VRNM	G
0418A	92340P100	20080111	71726	VERENIUM CORPORATION (US)	VRNM	G
0418A	92659G600	20080108	589	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0418A	92659G600	20080110	250	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0418A	96684U104	20080110	806	WI-TRON, INC.	WTRO	U
0418A	96684U104	20080111	806	WI-TRON, INC.	WTRO	U
0418A	98400Y105	20080108	2599	XELR8 HOLDINGS, INC COM	BZI	Amex
0418A	G84384109	20080107	20573	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0418A	G84384109	20080108	21385	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0418A	G84384109	20080109	22800	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0418A	G84384109	20080110	12700	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0418A	G84384109	20080111	6550	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0418A	M9763P108	20080107	1311	Vuance Ltd. Ordinary Shares (I	VUNC	S
0418A	M9763P108	20080108	1311	Vuance Ltd. Ordinary Shares (I	VUNC	S
0418A	M9763P108	20080109	1311	Vuance Ltd. Ordinary Shares (I	VUNC	S
0418A	M9763P108	20080110	1311	Vuance Ltd. Ordinary Shares (I	VUNC	S
0418A	M9763P108	20080111	1311	Vuance Ltd. Ordinary Shares (I	VUNC	S
0418A	N07045102	20080107	5413	ASM INTERNATL N.V	ASMI	Q
0418A	N07045102	20080111	1629	ASM INTERNATL N.V	ASMI	Q
0443A	009606104	20080107	7988	AIXTRON AKTEINGESESELLSCHAFT A	AIXG	G
0443A	009606104	20080108	536	AIXTRON AKTEINGESESELLSCHAFT A	AIXG	G
0443A	009606104	20080109	2039	AIXTRON AKTEINGESESELLSCHAFT A	AIXG	G
0443A	009720103	20080109	81149	Akeena Solar, Inc. (DE) Common	AKNS	S
0443A	009720103	20080110	385686	Akeena Solar, Inc. (DE) Common	AKNS	S
0443A	009720103	20080111	339705	Akeena Solar, Inc. (DE) Common	AKNS	S
0443A	128030202	20080110	841	CAL-MAINE FOODS INC	CALM	G
0443A	128030202	20080111	1405	CAL-MAINE FOODS INC	CALM	G
0443A	129603106	20080107	11978	CALGON CARBON CORP	CCC	NYSE
0443A	129603106	20080108	9809	CALGON CARBON CORP	CCC	NYSE
0443A	129603106	20080111	5824	CALGON CARBON CORP	CCC	NYSE
0443A	169656105	20080110	2108	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0443A	185860103	20080111	651	CLEVELAND BIOLABS INC COM STK	CBLI	G
0443A	208242107	20080111	690	CONNS INC	CONN	Q
0443A	218724201	20080107	67672	CORGENIX MEDICAL CORP-NEW	CONX	U
0443A	218724201	20080108	141392	CORGENIX MEDICAL CORP-NEW	CONX	U

0443A	218724201	20080109	162892	CORGENIX MEDICAL CORP-NEW	CONX	U
0443A	218724201	20080110	10242	CORGENIX MEDICAL CORP-NEW	CONX	U
0443A	218724201	20080111	23092	CORGENIX MEDICAL CORP-NEW	CONX	U
0443A	225447101	20080111	53315	CREE INC	CREE	Q
0443A	261018105	20080107	221	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0443A	297612103	20080107	226924	Ethanex Energy, Inc. Common St	EHNX	U
0443A	297612103	20080108	236924	Ethanex Energy, Inc. Common St	EHNX	U
0443A	297612103	20080109	246924	Ethanex Energy, Inc. Common St	EHNX	U
0443A	297612103	20080110	244923	Ethanex Energy, Inc. Common St	EHNX	U
0443A	297612103	20080111	254923	Ethanex Energy, Inc. Common St	EHNX	U
0443A	337907109	20080107	1089	FIRSTFED FINANCIAL CORP	FED	NYSE
0443A	337907109	20080109	6331	FIRSTFED FINANCIAL CORP	FED	NYSE
0443A	337907109	20080110	6554	FIRSTFED FINANCIAL CORP	FED	NYSE
0443A	337907109	20080111	3864	FIRSTFED FINANCIAL CORP	FED	NYSE
0443A	353487200	20080107	18549	FRANKLIN CREDIT MGMT CORP	FCMC	G
0443A	353487200	20080108	13221	FRANKLIN CREDIT MGMT CORP	FCMC	G
0443A	353487200	20080109	808	FRANKLIN CREDIT MGMT CORP	FCMC	G
0443A	357288109	20080107	26977	FREMONT GENERAL CORP	FMT	NYSE
0443A	357288109	20080108	27627	FREMONT GENERAL CORP	FMT	NYSE
0443A	357288109	20080109	13077	FREMONT GENERAL CORP	FMT	NYSE
0443A	402738108	20080107	26602	GULFSTREAM INTL GROUP INC	GIA	Amex
0443A	409900107	20080107	864	HANCOCK FABRIC INC	HKFIQ	u2
0443A	434712105	20080111	2275	HOKU SCIENTIFIC, INC.	HOKU	G
0443A	442487203	20080107	3309	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0443A	456607100	20080108	12333	INDYMAC BANCORP,INC.	IMB	NYSE
0443A	464287655	20080107	23738	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0443A	464287655	20080108	29923	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0443A	496904103	20080107	965	KINGSWAY FINANCIAL SVCS INC	KFS	NYSE
0443A	496904103	20080109	965	KINGSWAY FINANCIAL SVCS INC	KFS	NYSE
0443A	505336107	20080109	1023	LA-Z-BOY INCORPORATED	LZB	NYSE
0443A	559778402	20080111	16943	MAHANAGAR TEL NIGAM ADS (2SHS)	MTE	NYSE
0443A	629355108	20080109	17217	NNRF INC COM STK (NV)	NNRI	u2
0443A	629355108	20080110	27217	NNRF INC COM STK (NV)	NNRI	u2
0443A	690370101	20080109	3848	OVERSTOCK COM INC DEL	OSTK	G
0443A	690370101	20080110	8530	OVERSTOCK COM INC DEL	OSTK	G
0443A	690370101	20080111	1332	OVERSTOCK COM INC DEL	OSTK	G
0443A	701354102	20080107	1903	PARKERVISION INC	PRKR	G
0443A	701354102	20080109	837	PARKERVISION INC	PRKR	G
0443A	701354102	20080110	2337	PARKERVISION INC	PRKR	G
0443A	750236101	20080109	11751	RADIAN GROUP INC	RDN	NYSE
0443A	790148100	20080110	775	ST.JOE COMPANY(THE)	JOE	NYSE
0443A	834156101	20080109	3100	Solar Enertech Corp. Common St	SOEN	U
0443A	849109103	20080109	400000	Spongetech Delivery Systems, I	SPNG	U
0443A	849109103	20080110	385000	Spongetech Delivery Systems, I	SPNG	U
0443A	849109103	20080111	385000	Spongetech Delivery Systems, I	SPNG	U
0443A	849415203	20080108	1300	SPREADTRUM COMMUNICATIONS INC	SPRD	G
0443A	874054109	20080108	428	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0443A	876287103	20080107	5017	TARRAGON CORPORATION	TARR	Q
0443A	876287103	20080108	19883	TARRAGON CORPORATION	TARR	Q
0443A	876287103	20080109	37048	TARRAGON CORPORATION	TARR	Q
0443A	876287103	20080110	25408	TARRAGON CORPORATION	TARR	Q
0443A	876287103	20080111	10369	TARRAGON CORPORATION	TARR	Q
0443A	903333102	20080108	50	U S DRY CLEANING CORP COM STK	UDRY	U
0443A	903333102	20080109	50	U S DRY CLEANING CORP COM STK	UDRY	U
0443A	903333102	20080110	50	U S DRY CLEANING CORP COM STK	UDRY	U
0443A	903333102	20080111	50	U S DRY CLEANING CORP COM STK	UDRY	U
0443A	913586103	20080110	439600	UNIVERSAL GUARDIAN HLDGS INC	UGHO	U
0443A	913586103	20080111	439600	UNIVERSAL GUARDIAN HLDGS INC	UGHO	U
0443A	925317208	20080107	167889	VERSO TECHNOLOGIES INC	VRSO	S

0443A	925317208	20080108	128278	VERSO TECHNOLOGIES INC	VRSO	S
0443A	925317208	20080109	89470	VERSO TECHNOLOGIES INC	VRSO	S
0443A	928563402	20080108	28538	VMWARE, INC. CL A COM STK	VMW	NYSE
0443A	928563402	20080109	19238	VMWARE, INC. CL A COM STK	VMW	NYSE
0443A	08883T200	20080107	67662	Bidz.com, Inc. Common Stock	BIDZ	S
0443A	08883T200	20080108	57014	Bidz.com, Inc. Common Stock	BIDZ	S
0443A	08883T200	20080109	59014	Bidz.com, Inc. Common Stock	BIDZ	S
0443A	08883T200	20080110	72659	Bidz.com, Inc. Common Stock	BIDZ	S
0443A	08883T200	20080111	79434	Bidz.com, Inc. Common Stock	BIDZ	S
0443A	09656A105	20080107	99992	BMB MUNAI INC	KAZ	Amex
0443A	09656A105	20080108	99742	BMB MUNAI INC	KAZ	Amex
0443A	11131M100	20080107	77172	BROADCAST INTERNATIONAL INC	BCST	U
0443A	11131M100	20080108	75172	BROADCAST INTERNATIONAL INC	BCST	U
0443A	14019A107	20080107	15000	CAPITAL GROWTH SYSTEMS INC	CGSY	U
0443A	14019A107	20080108	15000	CAPITAL GROWTH SYSTEMS INC	CGSY	U
0443A	14912G102	20080107	216552	CATCHER HOLDINGS, INC.	CTHH	U
0443A	14912G102	20080108	216552	CATCHER HOLDINGS, INC.	CTHH	U
0443A	14912G102	20080109	216552	CATCHER HOLDINGS, INC.	CTHH	U
0443A	14912G102	20080110	216552	CATCHER HOLDINGS, INC.	CTHH	U
0443A	14912G102	20080111	216552	CATCHER HOLDINGS, INC.	CTHH	U
0443A	16937A101	20080108	147	CHINA AGRITECH, INC.	CAGC	U
0443A	16942X104	20080107	33644	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0443A	16942X104	20080108	3136	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0443A	16942X104	20080109	19915	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0443A	16942X104	20080110	32461	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0443A	16942X104	20080111	19549	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0443A	17887P205	20080107	121911	Ckrush, Inc. New Common Stock	CKRU	U
0443A	17887P205	20080108	121911	Ckrush, Inc. New Common Stock	CKRU	U
0443A	17887P205	20080109	121911	Ckrush, Inc. New Common Stock	CKRU	U
0443A	20478N100	20080107	50627	COMPUCREDIT CORP	CCRT	Q
0443A	20478N100	20080108	50165	COMPUCREDIT CORP	CCRT	Q
0443A	20478N100	20080109	47924	COMPUCREDIT CORP	CCRT	Q
0443A	20478N100	20080110	50474	COMPUCREDIT CORP	CCRT	Q
0443A	20478N100	20080111	51674	COMPUCREDIT CORP	CCRT	Q
0443A	24276R206	20080110	7150	DEBT RESOLVE INC COM STK	DRV	Amex
0443A	24276R206	20080111	7150	DEBT RESOLVE INC COM STK	DRV	Amex
0443A	26881Q309	20080107	770	EPIX PHARMACEUTICALS INC COM S	EPIX	G
0443A	28661G105	20080109	7404	ELIXIR GAMING TECHNOLOGIES INC	EGT	Amex
0443A	29267A104	20080108	1652	ENER1 INC	ENEI	U
0443A	31185P106	20080107	84127	THE FASHION HOUSE HOLDINGS, IN	FHHI	U
0443A	31185P106	20080108	71700	THE FASHION HOUSE HOLDINGS, IN	FHHI	U
0443A	31185P106	20080109	31627	THE FASHION HOUSE HOLDINGS, IN	FHHI	U
0443A	31185P106	20080110	31627	THE FASHION HOUSE HOLDINGS, IN	FHHI	U
0443A	31185P106	20080111	31627	THE FASHION HOUSE HOLDINGS, IN	FHHI	U
0443A	31567R100	20080107	9135	FIBERTOWER CORPORATION COM	FTWR	G
0443A	38045R107	20080109	21113	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0443A	44244K109	20080107	3234	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0443A	44244K109	20080108	3494	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0443A	44244K109	20080109	3174	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0443A	44244K109	20080110	5575	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0443A	44244K109	20080111	4141	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0443A	45247Q100	20080111	80075	IMERGENT INC	IIG	Amex
0443A	45256R106	20080107	45	IMPART MEDIA GROUP INC	IMMG	U
0443A	45256R106	20080108	45	IMPART MEDIA GROUP INC	IMMG	U
0443A	47759G108	20080107	400	Jingwei International Limited	JNGW	U
0443A	47759G108	20080108	500	Jingwei International Limited	JNGW	U
0443A	63888P406	20080107	13937	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0443A	63888P406	20080108	13937	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0443A	63888P406	20080109	13817	NATURAL HEALTH TRENDS CORP NEW	BHIP	G

0443A	63888P406	20080110	15467	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0443A	63888P406	20080111	15110	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0443A	64104P105	20080111	9700	NESS ENERGY INT'L INC	NESS	u2
0443A	68827R108	20080109	6596	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0443A	71907X110	20080111	1056	PHOENIX INDIA ACQUISITON CORP	PXIAW	U
0443A	74731Q103	20080108	395	PZENA INVESTMENT MANAGEMENT, I	PZN	NYSE
0443A	75961Q101	20080110	119732	REMOTEMDX INC	RMDX	U
0443A	75961Q101	20080111	154682	REMOTEMDX INC	RMDX	U
0443A	78464A698	20080110	28266	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0443A	78464A698	20080111	15403	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0443A	83415U108	20080111	4917	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0443A	87042Q109	20080107	241251	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0443A	87042Q109	20080108	241251	SWEET SUCCESS ENTERPRISES INC	SWTS	U
0443A	87163L103	20080107	20863	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0443A	87163L103	20080108	14448	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0443A	87163L103	20080109	40589	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0443A	89784N104	20080108	7358	TRUE RELIGION APPAREL INC	TRLG	G
0443A	90328M107	20080111	160	USANA HEALTH SCIENCES INC	USNA	Q
0443A	91531B102	20080107	54347	Uphonia, Inc. Common Stock	UPHN	u2
0443A	91531B102	20080108	54347	Uphonia, Inc. Common Stock	UPHN	u2
0443A	91531B102	20080109	54347	Uphonia, Inc. Common Stock	UPHN	u2
0443A	91531B102	20080110	54347	Uphonia, Inc. Common Stock	UPHN	u2
0443A	91531B102	20080111	54014	Uphonia, Inc. Common Stock	UPHN	u2
0443A	92336G106	20080107	5339	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0443A	96684U104	20080107	494540	WI-TRON, INC.	WTRO	U
0443A	96684U104	20080108	494740	WI-TRON, INC.	WTRO	U
0443A	96684U104	20080109	494740	WI-TRON, INC.	WTRO	U
0443A	96684U104	20080110	494740	WI-TRON, INC.	WTRO	U
0443A	96684U104	20080111	494740	WI-TRON, INC.	WTRO	U
0443A	98584B103	20080107	10146	YINGLI GREEN ENERGY HOLDING CO	YGE	NYSE
0443A	98584B103	20080110	7884	YINGLI GREEN ENERGY HOLDING CO	YGE	NYSE
0443A	98952K107	20080107	94541	ZHONGPIN INC COM STK	HOGS	Q
0443A	98952K107	20080108	59441	ZHONGPIN INC COM STK	HOGS	Q
0443A	98952K107	20080109	15941	ZHONGPIN INC COM STK	HOGS	Q
0443A	98952K107	20080110	13906	ZHONGPIN INC COM STK	HOGS	Q
0443A	98952K107	20080111	23306	ZHONGPIN INC COM STK	HOGS	Q
0443A	G67828106	20080110	20502	ORIGIN AGRITECH LIMITED	SEED	Q
0443A	G67828106	20080111	24586	ORIGIN AGRITECH LIMITED	SEED	Q
0443A	G84922106	20080107	361	W. P. STEWART & CO LTD	WPL	NYSE
0501A	000833103	20080107	22716	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0501A	000833103	20080108	30973	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0501A	000833103	20080109	30973	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0501A	000833103	20080110	319	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0501A	000833103	20080111	319	ACA CAPITAL HOLDINGS INC COM	ACAH	u2
0501A	003687100	20080107	119358	ABITIBIBOWATER, INC.	ABH	NYSE
0501A	003687100	20080108	49375	ABITIBIBOWATER, INC.	ABH	NYSE
0501A	003687100	20080109	42303	ABITIBIBOWATER, INC.	ABH	NYSE
0501A	003687100	20080111	37274	ABITIBIBOWATER, INC.	ABH	NYSE
0501A	009606104	20080108	38536	AIXTRON AKTEINGESESELLSCHAFT A	AIXG	G
0501A	009720103	20080108	84130	Akeena Solar, Inc. (DE) Common	AKNS	S
0501A	009720103	20080109	112035	Akeena Solar, Inc. (DE) Common	AKNS	S
0501A	009720103	20080110	127136	Akeena Solar, Inc. (DE) Common	AKNS	S
0501A	023139108	20080107	310679	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0501A	023139108	20080108	336416	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0501A	023139108	20080109	421330	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0501A	023139108	20080110	296791	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0501A	023139108	20080111	236675	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0501A	026874883	20080107	16921	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0501A	026874883	20080108	16921	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex

0501A	026874883	20080109	16821	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0501A	026874883	20080110	16821	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0501A	026874883	20080111	16871	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0501A	030757108	20080111	5000	Ameriwest Energy Corp. Common	AWEC	U
0501A	043136100	20080109	74385	ARTHROCARE CORP	ARTC	Q
0501A	043136100	20080110	133371	ARTHROCARE CORP	ARTC	Q
0501A	043136100	20080111	155996	ARTHROCARE CORP	ARTC	Q
0501A	043635101	20080108	4839	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0501A	043635101	20080109	13559	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0501A	043635101	20080110	1897	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0501A	043635101	20080111	25304	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0501A	046220109	20080107	3542	ASTA FUNDING INC	ASFI	Q
0501A	046220109	20080111	63	ASTA FUNDING INC	ASFI	Q
0501A	047439104	20080107	194751	ATHEROGENICS INC	AGIX	G
0501A	047439104	20080108	195163	ATHEROGENICS INC	AGIX	G
0501A	047439104	20080109	143613	ATHEROGENICS INC	AGIX	G
0501A	047439104	20080110	146519	ATHEROGENICS INC	AGIX	G
0501A	047439104	20080111	110624	ATHEROGENICS INC	AGIX	G
0501A	053494100	20080107	2545	AVATAR HOLDINGS INC	AVTR	Q
0501A	053494100	20080111	595	AVATAR HOLDINGS INC	AVTR	Q
0501A	120113105	20080109	51	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0501A	120113105	20080110	1777	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0501A	120113105	20080111	3383	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0501A	147154108	20080108	1174	CASCADE BANCORP	CACB	S
0501A	147154108	20080110	5555	CASCADE BANCORP	CACB	S
0501A	147154108	20080111	5064	CASCADE BANCORP	CACB	S
0501A	150934404	20080107	61047	CELL THERAPEUTICS, INC. COM	CTIC	G
0501A	150934404	20080108	134877	CELL THERAPEUTICS, INC. COM	CTIC	G
0501A	150934404	20080109	131928	CELL THERAPEUTICS, INC. COM	CTIC	G
0501A	150934404	20080110	135739	CELL THERAPEUTICS, INC. COM	CTIC	G
0501A	150934404	20080111	129101	CELL THERAPEUTICS, INC. COM	CTIC	G
0501A	169426103	20080111	86990	CHINA TELECOM CORP LTD ADS (RE	CHA	NYSE
0501A	169656105	20080107	74015	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0501A	169656105	20080108	116941	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0501A	169656105	20080111	28536	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0501A	208242107	20080107	172751	CONNS INC	CONN	Q
0501A	208242107	20080108	176266	CONNS INC	CONN	Q
0501A	208242107	20080109	200149	CONNS INC	CONN	Q
0501A	208242107	20080110	195880	CONNS INC	CONN	Q
0501A	208242107	20080111	169663	CONNS INC	CONN	Q
0501A	210313102	20080109	3933	CONSTANT CONTACT, INC COM	CTCT	G
0501A	210313102	20080110	3581	CONSTANT CONTACT, INC COM	CTCT	G
0501A	210313102	20080111	3400	CONSTANT CONTACT, INC COM	CTCT	G
0501A	220873103	20080108	4641	CORUS BANKSHARES INC	CORS	Q
0501A	220873103	20080110	106975	CORUS BANKSHARES INC	CORS	Q
0501A	220873103	20080111	141306	CORUS BANKSHARES INC	CORS	Q
0501A	225447101	20080107	236513	CREE INC	CREE	Q
0501A	225447101	20080108	278848	CREE INC	CREE	Q
0501A	225447101	20080109	297803	CREE INC	CREE	Q
0501A	225447101	20080110	279078	CREE INC	CREE	Q
0501A	225447101	20080111	302246	CREE INC	CREE	Q
0501A	235496403	20080108	42814	Dalrada Financial Corporation	DFCO	u2
0501A	235811106	20080107	139259	DANA CORP	DCNAQ	u2
0501A	235811106	20080108	1545570	DANA CORP	DCNAQ	u2
0501A	235811106	20080109	3681586	DANA CORP	DCNAQ	u2
0501A	235811106	20080110	3963441	DANA CORP	DCNAQ	u2
0501A	235811106	20080111	3701679	DANA CORP	DCNAQ	u2
0501A	247918105	20080107	85010	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0501A	247918105	20080108	57775	DELTA FINANCIAL CORPORATION	DFCLQ	u2

0501A	247918105	20080109	104775	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0501A	247918105	20080110	1255	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0501A	247918105	20080111	929	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0501A	257386102	20080111	340	DOMINION HOMES INC	DHOM	G
0501A	261018105	20080108	13969	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0501A	261018105	20080109	21644	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0501A	261018105	20080110	24985	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0501A	261018105	20080111	22868	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0501A	320517105	20080107	15021	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0501A	320517105	20080108	24565	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0501A	320517105	20080109	21525	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0501A	320517105	20080110	20288	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0501A	320517105	20080111	29913	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0501A	320771108	20080107	7690	FIRST MARBLEHEAD CORP (THE)	FMD	NYSE
0501A	337907109	20080108	4748	FIRSTFED FINANCIAL CORP	FED	NYSE
0501A	337907109	20080109	9951	FIRSTFED FINANCIAL CORP	FED	NYSE
0501A	337907109	20080110	14521	FIRSTFED FINANCIAL CORP	FED	NYSE
0501A	337907109	20080111	17177	FIRSTFED FINANCIAL CORP	FED	NYSE
0501A	338488109	20080109	6779	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0501A	353487200	20080107	15271	FRANKLIN CREDIT MGMT CORP	FCMC	G
0501A	353487200	20080108	15971	FRANKLIN CREDIT MGMT CORP	FCMC	G
0501A	353487200	20080109	16071	FRANKLIN CREDIT MGMT CORP	FCMC	G
0501A	353487200	20080110	15079	FRANKLIN CREDIT MGMT CORP	FCMC	G
0501A	353487200	20080111	15059	FRANKLIN CREDIT MGMT CORP	FCMC	G
0501A	359523107	20080107	87207	FUEL TECH, INC. COMMON STK	FTEK	Q
0501A	359523107	20080108	79428	FUEL TECH, INC. COMMON STK	FTEK	Q
0501A	359523107	20080109	78435	FUEL TECH, INC. COMMON STK	FTEK	Q
0501A	359523107	20080110	76475	FUEL TECH, INC. COMMON STK	FTEK	Q
0501A	359523107	20080111	79020	FUEL TECH, INC. COMMON STK	FTEK	Q
0501A	373334531	20080107	8618	GEORGIA POWER CO SR NT SER O	GPD	NYSE
0501A	373334531	20080108	7818	GEORGIA POWER CO SR NT SER O	GPD	NYSE
0501A	378973408	20080108	6135	GLOBALSTAR, INC COM STK	GSAT	Q
0501A	378973408	20080111	2018	GLOBALSTAR, INC COM STK	GSAT	Q
0501A	402738108	20080107	1464	GULFSTREAM INTL GROUP INC	GIA	Amex
0501A	434712105	20080107	20220	HOKU SCIENTIFIC, INC.	HOKU	G
0501A	434712105	20080108	15763	HOKU SCIENTIFIC, INC.	HOKU	G
0501A	434712105	20080109	703	HOKU SCIENTIFIC, INC.	HOKU	G
0501A	434712105	20080110	21062	HOKU SCIENTIFIC, INC.	HOKU	G
0501A	434712105	20080111	14352	HOKU SCIENTIFIC, INC.	HOKU	G
0501A	437355100	20080107	77166	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0501A	437355100	20080109	50881	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0501A	437355100	20080110	19471	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0501A	437355100	20080111	21467	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0501A	442487203	20080109	39259	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0501A	442487203	20080110	52549	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0501A	442487203	20080111	62298	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0501A	449623107	20080107	37460	IHOP CORP	IHP	NYSE
0501A	449623107	20080108	43388	IHOP CORP	IHP	NYSE
0501A	449623107	20080109	60518	IHOP CORP	IHP	NYSE
0501A	449623107	20080110	82130	IHOP CORP	IHP	NYSE
0501A	449623107	20080111	82857	IHOP CORP	IHP	NYSE
0501A	456607100	20080107	214005	INDYMAC BANCORP,INC.	IMB	NYSE
0501A	456607100	20080109	129483	INDYMAC BANCORP,INC.	IMB	NYSE
0501A	456607100	20080110	145792	INDYMAC BANCORP,INC.	IMB	NYSE
0501A	456607100	20080111	130770	INDYMAC BANCORP,INC.	IMB	NYSE
0501A	460951106	20080107	42353	INTEROIL CORP (F)	IOC	Amex
0501A	460951106	20080108	37383	INTEROIL CORP (F)	IOC	Amex
0501A	460951106	20080109	35341	INTEROIL CORP (F)	IOC	Amex
0501A	460951106	20080110	57219	INTEROIL CORP (F)	IOC	Amex

0501A	460951106	20080111	57247	INTEROIL CORP (F)	IOC	Amex
0501A	464274109	20080109	5000	Ise Blu Equity Corp Common Sto	ISBL	u2
0501A	464286657	20080107	16174	ISHARES INC MCSI BRIC INDEX FD	BKF	ARCAEX
0501A	464286699	20080107	219023	ISHS MSCI UTD KINGDOM IDX FD	EWU	ARCAEX
0501A	464286806	20080108	36573	ISHARES MSCI GERMANY INDEX FD	EWG	ARCAEX
0501A	464287333	20080107	80788	ISHARES S&P GLOBAL FIN'L SECTO	IXG	ARCAEX
0501A	464287440	20080107	341093	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0501A	464287440	20080108	346470	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0501A	464287440	20080109	423195	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0501A	464287440	20080110	435992	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0501A	464287440	20080111	469819	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0501A	464287655	20080110	274518	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0501A	464287655	20080111	642920	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0501A	464287663	20080107	11508	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0501A	464287663	20080108	10943	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0501A	464287663	20080109	8598	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0501A	464287663	20080111	11331	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0501A	464287739	20080107	67345	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0501A	464287739	20080111	8916	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0501A	464288513	20080107	13769	ISHARES TR IBOXX $ HIGH YIELD	HYG	Amex
0501A	464288620	20080110	35476	LEHMAN CR BD FD ISHARES TR	CFT	ARCAEX
0501A	464288620	20080111	35441	LEHMAN CR BD FD ISHARES TR	CFT	ARCAEX
0501A	464288653	20080107	74650	LEHMAN 10-20 YR TREAS BD FD IS	TLH	ARCAEX
0501A	464288661	20080107	78622	LEHMAN 3-7 YR TREAS BD FD ISHA	IEI	ARCAEX
0501A	464288661	20080111	13938	LEHMAN 3-7 YR TREAS BD FD ISHA	IEI	ARCAEX
0501A	464288679	20080107	112520	LEHMAN SHORT TREAS BD FD ISHAR	SHV	ARCAEX
0501A	464288679	20080108	27073	LEHMAN SHORT TREAS BD FD ISHAR	SHV	ARCAEX
0501A	464288679	20080109	13570	LEHMAN SHORT TREAS BD FD ISHAR	SHV	ARCAEX
0501A	464288679	20080110	11197	LEHMAN SHORT TREAS BD FD ISHAR	SHV	ARCAEX
0501A	472100106	20080107	1109	Jayhawk Energy, Inc. Common St	JYHW	U
0501A	472100106	20080108	946	Jayhawk Energy, Inc. Common St	JYHW	U
0501A	472100106	20080109	426	Jayhawk Energy, Inc. Common St	JYHW	U
0501A	480838101	20080107	63860	JOS A BANK CLOTHIERS INC	JOSB	Q
0501A	480838101	20080108	128941	JOS A BANK CLOTHIERS INC	JOSB	Q
0501A	480838101	20080109	123345	JOS A BANK CLOTHIERS INC	JOSB	Q
0501A	480838101	20080110	114132	JOS A BANK CLOTHIERS INC	JOSB	Q
0501A	480838101	20080111	104248	JOS A BANK CLOTHIERS INC	JOSB	Q
0501A	505336107	20080107	144623	LA-Z-BOY INCORPORATED	LZB	NYSE
0501A	505336107	20080108	180149	LA-Z-BOY INCORPORATED	LZB	NYSE
0501A	505336107	20080109	190288	LA-Z-BOY INCORPORATED	LZB	NYSE
0501A	505336107	20080110	174887	LA-Z-BOY INCORPORATED	LZB	NYSE
0501A	505336107	20080111	199056	LA-Z-BOY INCORPORATED	LZB	NYSE
0501A	550021109	20080108	2637	LULULEMON ATHLETICA INC COM ST	LULU	Q
0501A	550021109	20080109	4625	LULULEMON ATHLETICA INC COM ST	LULU	Q
0501A	550278303	20080111	4850	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0501A	554225102	20080107	565	MACATAWA BANK CORP	MCBC	Q
0501A	554225102	20080108	112	MACATAWA BANK CORP	MCBC	Q
0501A	554225102	20080110	2136	MACATAWA BANK CORP	MCBC	Q
0501A	554225102	20080111	1006	MACATAWA BANK CORP	MCBC	Q
0501A	559778402	20080111	25967	MAHANAGAR TEL NIGAM ADS (2SHS)	MTE	NYSE
0501A	617475470	20080110	3450	MORGAN STANLEY PLUS BSD ON S&P	SBK	Amex
0501A	617475470	20080111	390	MORGAN STANLEY PLUS BSD ON S&P	SBK	Amex
0501A	624581104	20080109	1842	MOVIE GALLERY INC	MOVIQ	u2
0501A	629355108	20080107	5138	NNRF INC COM STK (NV)	NNRI	u2
0501A	629355108	20080109	638	NNRF INC COM STK (NV)	NNRI	u2
0501A	629355108	20080110	638	NNRF INC COM STK (NV)	NNRI	u2
0501A	629355108	20080111	2138	NNRF INC COM STK (NV)	NNRI	u2
0501A	630086106	20080107	274996	Nano Global, Inc. Common Stock	NNGB	u2
0501A	630086106	20080108	274996	Nano Global, Inc. Common Stock	NNGB	u2

0501A	630086106	20080109	274996	Nano Global, Inc. Common Stock	NNGB	u2
0501A	630086106	20080110	274996	Nano Global, Inc. Common Stock	NNGB	u2
0501A	630086106	20080111	274996	Nano Global, Inc. Common Stock	NNGB	u2
0501A	654655109	20080107	4999	NIS GROUP CO., LTD. (1/2 OF SH	NIS	NYSE
0501A	654655109	20080108	7599	NIS GROUP CO., LTD. (1/2 OF SH	NIS	NYSE
0501A	654655109	20080109	11289	NIS GROUP CO., LTD. (1/2 OF SH	NIS	NYSE
0501A	654655109	20080110	15189	NIS GROUP CO., LTD. (1/2 OF SH	NIS	NYSE
0501A	654655109	20080111	12729	NIS GROUP CO., LTD. (1/2 OF SH	NIS	NYSE
0501A	669947889	20080107	211833	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0501A	669947889	20080108	218353	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0501A	669947889	20080109	216735	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0501A	669947889	20080110	223942	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0501A	669947889	20080111	234562	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0501A	690370101	20080107	17169	OVERSTOCK COM INC DEL	OSTK	G
0501A	690370101	20080108	21180	OVERSTOCK COM INC DEL	OSTK	G
0501A	690370101	20080109	21491	OVERSTOCK COM INC DEL	OSTK	G
0501A	690370101	20080110	30202	OVERSTOCK COM INC DEL	OSTK	G
0501A	690370101	20080111	59596	OVERSTOCK COM INC DEL	OSTK	G
0501A	731068102	20080107	7974	POLARIS INDUSTRIES INC.	PII	NYSE
0501A	731068102	20080109	16662	POLARIS INDUSTRIES INC.	PII	NYSE
0501A	731068102	20080110	8020	POLARIS INDUSTRIES INC.	PII	NYSE
0501A	731068102	20080111	15666	POLARIS INDUSTRIES INC.	PII	NYSE
0501A	739727105	20080110	201	PRANA BIOTECHNOLOGY LTD	PRAN	S
0501A	742962103	20080110	3180	PRIVATE BANCORP INC.	PVTB	Q
0501A	742962103	20080111	3831	PRIVATE BANCORP INC.	PVTB	Q
0501A	743697104	20080110	986327	PROTEIN POLYMER TECHNLGS INC	PPTI	U
0501A	743697104	20080111	981327	PROTEIN POLYMER TECHNLGS INC	PPTI	U
0501A	748203106	20080108	3808	QUEBECOR WORLD INC SUB VTG SHS	IQW	NYSE
0501A	749227104	20080109	9442	RAIT FINANCIAL TRUST COM	RAS	NYSE
0501A	749227104	20080110	18113	RAIT FINANCIAL TRUST COM	RAS	NYSE
0501A	749227104	20080111	13881	RAIT FINANCIAL TRUST COM	RAS	NYSE
0501A	750236101	20080110	4523	RADIAN GROUP INC	RDN	NYSE
0501A	750236101	20080111	14706	RADIAN GROUP INC	RDN	NYSE
0501A	780097721	20080109	175905	ROYAL BK SCOTLAND GROUP PLC SP	RBS	NYSE
0501A	812350106	20080110	71485	SEARS HOLDINGS CORP	SHLD	Q
0501A	812350106	20080111	90870	SEARS HOLDINGS CORP	SHLD	Q
0501A	860837103	20080111	15048	STINGER SYS INC	STIY	U
0501A	867931305	20080107	3339	SUPERCONDUCTOR TECHS INC	SCON	S
0501A	874054109	20080107	31106	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0501A	874054109	20080108	42764	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0501A	874054109	20080109	39464	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0501A	874054109	20080110	47561	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0501A	874054109	20080111	46141	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0501A	885218107	20080108	8205	THORNBURG MORTGAGE INC	TMA	NYSE
0501A	891160509	20080108	322	TORONTO-DOMINION BANK (THE)	TD	NYSE
0501A	891160509	20080109	41269	TORONTO-DOMINION BANK (THE)	TD	NYSE
0501A	895925105	20080107	61423	TRIAD GUARANTY INC	TGIC	Q
0501A	895925105	20080108	2910	TRIAD GUARANTY INC	TGIC	Q
0501A	895925105	20080109	8683	TRIAD GUARANTY INC	TGIC	Q
0501A	895925105	20080110	10614	TRIAD GUARANTY INC	TGIC	Q
0501A	895925105	20080111	23917	TRIAD GUARANTY INC	TGIC	Q
0501A	902952100	20080107	9972	US GLOBAL INVESTORS INC CL-A	GROW	S
0501A	902952100	20080108	28329	US GLOBAL INVESTORS INC CL-A	GROW	S
0501A	902952100	20080109	28314	US GLOBAL INVESTORS INC CL-A	GROW	S
0501A	902952100	20080110	26562	US GLOBAL INVESTORS INC CL-A	GROW	S
0501A	902952100	20080111	21366	US GLOBAL INVESTORS INC CL-A	GROW	S
0501A	903333102	20080107	3394	U S DRY CLEANING CORP COM STK	UDRY	U
0501A	903333102	20080108	2894	U S DRY CLEANING CORP COM STK	UDRY	U
0501A	903333102	20080109	444	U S DRY CLEANING CORP COM STK	UDRY	U

0501A	917569105	20080107	13918	Utah Uranium Corp. Common Stoc	UTUC	U
0501A	921937819	20080107	20386	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0501A	921937835	20080107	319850	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0501A	921937835	20080108	409191	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0501A	921937835	20080109	390499	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0501A	921937835	20080110	372562	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0501A	922042775	20080111	300264	VANGUARD FTSE ALL- WORLD EX-US	VEU	Amex
0501A	928563402	20080107	182	VMWARE, INC. CL A COM STK	VMW	NYSE
0501A	928563402	20080111	29631	VMWARE, INC. CL A COM STK	VMW	NYSE
0501A	929367100	20080107	14724	WW ENERGY INC	WWNG	u2
0501A	929367100	20080108	14724	WW ENERGY INC	WWNG	u2
0501A	929367100	20080109	14724	WW ENERGY INC	WWNG	u2
0501A	981579105	20080107	226380	WORLDSPACE, INC.	WRSP	G
0501A	981579105	20080108	233853	WORLDSPACE, INC.	WRSP	G
0501A	981579105	20080109	60138	WORLDSPACE, INC.	WRSP	G
0501A	981579105	20080110	117304	WORLDSPACE, INC.	WRSP	G
0501A	981579105	20080111	90816	WORLDSPACE, INC.	WRSP	G
0501A	89628E104	20080108	3140	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0501A	89628E104	20080111	95586	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0501A	16943E105	20080111	208	China Solar & Clean Energy Sol	CSOL	U
0501A	03072A401	20080110	8647	AMERISOURCE TECHNOLOGIES INC	ARRT	U
0501A	03662X100	20080109	3340	ANSWERS CORPORATION	ANSW	G
0501A	04685W103	20080107	20061	ATHENAHEALTH, INC. COM	ATHN	G
0501A	04685W103	20080108	23684	ATHENAHEALTH, INC. COM	ATHN	G
0501A	04685W103	20080109	29800	ATHENAHEALTH, INC. COM	ATHN	G
0501A	04685W103	20080110	31432	ATHENAHEALTH, INC. COM	ATHN	G
0501A	04685W103	20080111	30315	ATHENAHEALTH, INC. COM	ATHN	G
0501A	05208R109	20080107	625	Aurus Corp. Common Stock	AURC	u2
0501A	05208R109	20080110	625	Aurus Corp. Common Stock	AURC	u2
0501A	06738C786	20080107	26765	BARCLAYS BANK PLC IPATH EXCH T	OIL	ARCAEX
0501A	06739H305	20080107	1740	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0501A	06739H305	20080108	10734	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0501A	06739H305	20080109	14153	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0501A	06739H305	20080110	23207	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0501A	06739H305	20080111	28808	BARCLAYS BK IPATH D.J. AIG GRA	JJG	ARCAEX
0501A	08883T200	20080109	4770	Bidz.com, Inc. Common Stock	BIDZ	S
0501A	09776J101	20080107	32133	BON-TON STORES INC (THE)	BONT	Q
0501A	09776J101	20080108	55158	BON-TON STORES INC (THE)	BONT	Q
0501A	09776J101	20080109	39854	BON-TON STORES INC (THE)	BONT	Q
0501A	09776J101	20080110	36612	BON-TON STORES INC (THE)	BONT	Q
0501A	09776J101	20080111	30215	BON-TON STORES INC (THE)	BONT	Q
0501A	11131M100	20080107	477	BROADCAST INTERNATIONAL INC	BCST	U
0501A	14019A107	20080107	4370	CAPITAL GROWTH SYSTEMS INC	CGSY	U
0501A	14019A107	20080108	30	CAPITAL GROWTH SYSTEMS INC	CGSY	U
0501A	14052H506	20080110	860	CAPITAL TRUST, INC. CL-A (NEW	CT	NYSE
0501A	16936Y100	20080107	12015	CHINA BAK BATTERY, INC	CBAK	G
0501A	16936Y100	20080109	5052	CHINA BAK BATTERY, INC	CBAK	G
0501A	16936Y100	20080111	31993	CHINA BAK BATTERY, INC	CBAK	G
0501A	16937L107	20080108	541	CHINA BIOPHARMA INC CORP COM	CBPC	U
0501A	16937L107	20080109	541	CHINA BIOPHARMA INC CORP COM	CBPC	U
0501A	16937L107	20080110	541	CHINA BIOPHARMA INC CORP COM	CBPC	U
0501A	16937L107	20080111	541	CHINA BIOPHARMA INC CORP COM	CBPC	U
0501A	16941X105	20080108	575	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0501A	16942X104	20080107	178769	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0501A	16942X104	20080108	164418	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0501A	16942X104	20080109	243311	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0501A	18383M100	20080107	216841	BNY BRAZIL RUSSIA INDIA & CHIN	EEB	Amex
0501A	18383M100	20080108	139369	BNY BRAZIL RUSSIA INDIA & CHIN	EEB	Amex
0501A	18383M407	20080109	100779	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex

0501A	18383M407	20080110	58933	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex
0501A	18383Q507	20080110	241270	CLAYMORE EXCHANGE TRADED FD TR	CGW	Amex
0501A	18383Q879	20080107	19283	CLAYMORE/CLEAR GLOBAL TIMBER I	CUT	Amex
0501A	20478N100	20080107	24409	COMPUCREDIT CORP	CCRT	Q
0501A	20478N100	20080109	11164	COMPUCREDIT CORP	CCRT	Q
0501A	20478N100	20080110	16586	COMPUCREDIT CORP	CCRT	Q
0501A	20478N100	20080111	20496	COMPUCREDIT CORP	CCRT	Q
0501A	21924B104	20080107	453	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0501A	21924B104	20080108	1553	CORNERSTONE STRATEGIC VALUE FD	CLM	Amex
0501A	23338Y100	20080107	7620	DWS GLOBAL COMMODITIES STOCK F	GCS	NYSE
0501A	25454R207	20080108	957	DIOMED HOLDINGS, INC NEW	DIO	Amex
0501A	26745T101	20080107	33457	DYADIC INTERNATIONAL, INC.	DIL	Amex
0501A	26745T101	20080108	33457	DYADIC INTERNATIONAL, INC.	DIL	Amex
0501A	26745T101	20080109	33457	DYADIC INTERNATIONAL, INC.	DIL	Amex
0501A	26745T101	20080110	33457	DYADIC INTERNATIONAL, INC.	DIL	Amex
0501A	26745T101	20080111	25831	DYADIC INTERNATIONAL, INC.	DIL	Amex
0501A	26985R104	20080110	388	EAGLE ROCK ENERGY PARTNERS, L.	EROC	Q
0501A	28661G105	20080109	110714	ELIXIR GAMING TECHNOLOGIES INC	EGT	Amex
0501A	28661G105	20080110	35383	ELIXIR GAMING TECHNOLOGIES INC	EGT	Amex
0501A	30024B104	20080110	4481	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0501A	30034Q109	20080107	30235	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0501A	30034Q109	20080108	30487	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0501A	30034Q109	20080109	28877	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0501A	30034Q109	20080110	31715	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0501A	30034Q109	20080111	31069	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0501A	33734J102	20080111	14561	FIRST TR ISE REVERE NAT GAS IN	FCG	ARCAEX
0501A	33734K109	20080111	12158	FIRST TR LARGE CAP CORE ALPHDE	FEX	Amex
0501A	37229P507	20080107	140033	GENITOPE CORP	GTOP	G
0501A	37229P507	20080108	119193	GENITOPE CORP	GTOP	G
0501A	37229P507	20080109	107070	GENITOPE CORP	GTOP	G
0501A	37229P507	20080110	109114	GENITOPE CORP	GTOP	G
0501A	37229P507	20080111	102440	GENITOPE CORP	GTOP	G
0501A	37373P105	20080107	61800	GERDAU AMERISTEEL CORP	GNA	NYSE
0501A	37373P105	20080110	18258	GERDAU AMERISTEEL CORP	GNA	NYSE
0501A	38045R107	20080109	13360	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0501A	38045R107	20080110	11806	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0501A	38045R107	20080111	8216	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0501A	38116J109	20080111	890	GOLDEN POND HEALTHCARE, INC CO	GPH	Amex
0501A	41752X101	20080108	12286	HARVEST ENERGY TR-TR UNITS (CD	HTE	NYSE
0501A	45247Q100	20080107	48937	IMERGENT INC	IIG	Amex
0501A	45247Q100	20080108	44821	IMERGENT INC	IIG	Amex
0501A	45247Q100	20080109	47694	IMERGENT INC	IIG	Amex
0501A	45256R106	20080111	7800	IMPART MEDIA GROUP INC	IMMG	U
0501A	45772G105	20080108	13715	INPHONIC INC	INPC	u2
0501A	45772G105	20080109	12715	INPHONIC INC	INPC	u2
0501A	46589H104	20080107	6111	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0501A	46589H104	20080108	100000	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0501A	46589H104	20080109	5000	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0501A	46589H104	20080110	1111	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0501A	46589H104	20080111	1111	IVOICE TECHNOLOGY, INC. CLASS	IVOT	U
0501A	46614H301	20080107	6417	JER INVESTORS TRUST INC.	JRT	NYSE
0501A	47023A101	20080111	1071	JAMBA, INC. COM STK	JMBA	G
0501A	55262C100	20080110	67661	MBIA INC	MBI	NYSE
0501A	57060U407	20080108	29948	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0501A	57060U407	20080109	13026	MARKET VECTORS GLOBAL ALT ENER	GEX	ARCAEX
0501A	57060U605	20080107	313567	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0501A	57060U605	20080108	199340	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0501A	57060U605	20080109	205219	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0501A	57060U605	20080110	100000	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex

0501A	57060U605	20080111	15391	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0501A	57060U704	20080107	10937	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0501A	57060U704	20080108	42154	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0501A	57060U704	20080109	101255	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0501A	57060U704	20080110	85341	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0501A	57060U704	20080111	83093	MARKET VECTORS ETF TR NUCLEAR	NLR	Amex
0501A	58500P107	20080107	56679	MEDIS TECHNOLOGIES LTD	MDTL	G
0501A	58500P107	20080108	31738	MEDIS TECHNOLOGIES LTD	MDTL	G
0501A	58500P107	20080109	91867	MEDIS TECHNOLOGIES LTD	MDTL	G
0501A	58500P107	20080110	71327	MEDIS TECHNOLOGIES LTD	MDTL	G
0501A	58500P107	20080111	88955	MEDIS TECHNOLOGIES LTD	MDTL	G
0501A	59001A102	20080107	89843	MERITAGE HOMES CORPORATION	MTH	NYSE
0501A	59001A102	20080108	68708	MERITAGE HOMES CORPORATION	MTH	NYSE
0501A	59001A102	20080109	16449	MERITAGE HOMES CORPORATION	MTH	NYSE
0501A	61744Y132	20080107	10082	MRG STALEY DEAN WTR (BRIDGES)	MCB	Amex
0501A	61744Y132	20080108	10082	MRG STALEY DEAN WTR (BRIDGES)	MCB	Amex
0501A	61744Y132	20080109	10082	MRG STALEY DEAN WTR (BRIDGES)	MCB	Amex
0501A	61744Y132	20080110	10082	MRG STALEY DEAN WTR (BRIDGES)	MCB	Amex
0501A	6435EV207	20080108	2000	New Century Financial Corp. Pf	NEWOQ	u2
0501A	6435EV207	20080109	2000	New Century Financial Corp. Pf	NEWOQ	u2
0501A	6435EV207	20080110	2000	New Century Financial Corp. Pf	NEWOQ	u2
0501A	6435EV207	20080111	2000	New Century Financial Corp. Pf	NEWOQ	u2
0501A	67058H102	20080107	2562	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0501A	67058H102	20080108	4135	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0501A	67058H102	20080109	1399	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0501A	67058H102	20080110	1327	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0501A	67058H102	20080111	1667	NUSTAR ENERGY L.P. COM RESTG L	NS	NYSE
0501A	67069D108	20080107	138292	NUTRI/SYSTEM INC.	NTRI	Q
0501A	67069D108	20080108	126095	NUTRI/SYSTEM INC.	NTRI	Q
0501A	67069D108	20080109	171365	NUTRI/SYSTEM INC.	NTRI	Q
0501A	67069D108	20080110	253558	NUTRI/SYSTEM INC.	NTRI	Q
0501A	67069D108	20080111	238811	NUTRI/SYSTEM INC.	NTRI	Q
0501A	67575P108	20080108	692	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0501A	67575P108	20080109	917	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0501A	67575P108	20080110	122	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0501A	67575P108	20080111	222	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0501A	68212J208	20080107	16524	OMNI RAIL PRODUCTS, INC. NEW	OMRP	u2
0501A	68212J208	20080108	16524	OMNI RAIL PRODUCTS, INC. NEW	OMRP	u2
0501A	68212J208	20080109	16524	OMNI RAIL PRODUCTS, INC. NEW	OMRP	u2
0501A	68212J208	20080110	16524	OMNI RAIL PRODUCTS, INC. NEW	OMRP	u2
0501A	68212J208	20080111	16524	OMNI RAIL PRODUCTS, INC. NEW	OMRP	u2
0501A	68338A107	20080109	21174	ON2 TECHNOLOGIES INC	ONT	Amex
0501A	68827R108	20080109	9857	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0501A	68827R108	20080110	694	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0501A	68827R108	20080111	3698	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0501A	69840W108	20080107	14943	PANERA BREAD COMPANY CL-A	PNRA	Q
0501A	69840W108	20080108	13741	PANERA BREAD COMPANY CL-A	PNRA	Q
0501A	73640Q105	20080109	878	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0501A	73640Q105	20080110	12741	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0501A	73640Q105	20080111	35711	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0501A	73935X336	20080107	25579	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0501A	73935X336	20080108	25851	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0501A	73935X336	20080109	25418	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0501A	73935X336	20080110	25800	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0501A	73935X336	20080111	25460	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0501A	73935X500	20080107	66672	POWERSHARES WILDER HILL CLEAN	PBW	Amex
0501A	73935X500	20080108	19549	POWERSHARES WILDER HILL CLEAN	PBW	Amex
0501A	73936B606	20080111	1850	POWERSHARES DB MULTI-SECTOR CO	DGL	Amex
0501A	73936T466	20080110	17068	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex

0501A	73936T466	20080111	16685	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex
0501A	73936T615	20080107	182941	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0501A	73936T615	20080108	256608	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0501A	73936T615	20080110	7629	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0501A	73936T615	20080111	20496	POWERSHARES GLOBAL EXCH TRD FD	PBD	Amex
0501A	73936T623	20080107	123856	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0501A	73936T623	20080108	238910	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0501A	73936T623	20080109	181800	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0501A	73936T623	20080110	199612	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0501A	73936T623	20080111	212741	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0501A	73936T755	20080108	5607	POWERSHARES FTSE RAFI EUROPE P	PEF	ARCAEX
0501A	73936T755	20080109	5593	POWERSHARES FTSE RAFI EUROPE P	PEF	ARCAEX
0501A	73936T755	20080110	6197	POWERSHARES FTSE RAFI EUROPE P	PEF	ARCAEX
0501A	73936T755	20080111	7102	POWERSHARES FTSE RAFI EUROPE P	PEF	ARCAEX
0501A	73936T771	20080107	89403	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0501A	73936T771	20080108	90838	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0501A	73936T771	20080109	93123	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0501A	73936T771	20080110	94297	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0501A	73936T771	20080111	94950	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0501A	73936T789	20080107	33140	POWERSHARES FTSE RAFI DEV MKTS	PXF	ARCAEX
0501A	73936T789	20080108	36974	POWERSHARES FTSE RAFI DEV MKTS	PXF	ARCAEX
0501A	73936T789	20080109	43670	POWERSHARES FTSE RAFI DEV MKTS	PXF	ARCAEX
0501A	73936T789	20080110	48833	POWERSHARES FTSE RAFI DEV MKTS	PXF	ARCAEX
0501A	73936T789	20080111	53011	POWERSHARES FTSE RAFI DEV MKTS	PXF	ARCAEX
0501A	74347R321	20080110	12223	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0501A	74347R339	20080107	7400	PROSHARES TRUST ULTRASHORT MSC	EFU	Amex
0501A	74347R339	20080108	6400	PROSHARES TRUST ULTRASHORT MSC	EFU	Amex
0501A	74347R412	20080109	478	ULTRASHORT RUSSELL 2000 VALUE	SJH	Amex
0501A	74347R412	20080110	1718	ULTRASHORT RUSSELL 2000 VALUE	SJH	Amex
0501A	74347R503	20080111	45765	PROSHARES TR SHORT S&P 500 PRO	SH	Amex
0501A	74347R636	20080110	1786	ULTRASHORT CONSUMER SERVICES P	SCC	Amex
0501A	74347R677	20080108	600	ULTRA REAL ESTATE PROSHARES TR	URE	Amex
0501A	74347R826	20080109	39281	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0501A	74347R826	20080110	37959	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0501A	74347R826	20080111	37148	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0501A	74347R842	20080107	11100	ULTRA RUSSELL 2000 PROSHARES T	UWM	Amex
0501A	74347R842	20080108	51421	ULTRA RUSSELL 2000 PROSHARES T	UWM	Amex
0501A	74435K204	20080107	65514	PRUDENTIAL PLC ADS (REP 2 ORD)	PUK	NYSE
0501A	74435K204	20080108	85588	PRUDENTIAL PLC ADS (REP 2 ORD)	PUK	NYSE
0501A	75961Q101	20080107	50820	REMOTEMDX INC	RMDX	U
0501A	76028H100	20080109	492	REPROS THERAPEUTICS INC COM ST	RPRX	G
0501A	76028H100	20080111	5118	REPROS THERAPEUTICS INC COM ST	RPRX	G
0501A	78463X608	20080107	6015	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0501A	78463X608	20080108	6015	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0501A	78463X608	20080109	6015	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0501A	78463X608	20080110	5015	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0501A	78463X608	20080111	5015	SDPR SER TR SPDR S&P EUROPEAN	GUR	Amex
0501A	78463X798	20080108	32976	SPDR S&P BRIC 40 ETF	BIK	Amex
0501A	78463X798	20080109	39229	SPDR S&P BRIC 40 ETF	BIK	Amex
0501A	78463X798	20080110	68814	SPDR S&P BRIC 40 ETF	BIK	Amex
0501A	78463X798	20080111	66129	SPDR S&P BRIC 40 ETF	BIK	Amex
0501A	78463X871	20080107	158200	SPDR INDEX SHS FD SPDR S&P INT	GWX	Amex
0501A	78463X871	20080108	158200	SPDR INDEX SHS FD SPDR S&P INT	GWX	Amex
0501A	78464A714	20080110	19527	SPDR SERIES TR SPDR S&P RETAIL	XRT	Amex
0501A	78464A888	20080109	305726	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0501A	78464A888	20080110	314610	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0501A	78464A888	20080111	363850	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0501A	81785L302	20080110	50999	727 Communications, Inc. New C	SVNJ	u2
0501A	81785L302	20080111	50999	727 Communications, Inc. New C	SVNJ	u2

0501A	83415U108	20080108	28380	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0501A	83415U108	20080109	22150	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0501A	84764R100	20080107	5000	SPEECHSWITCH, INC. CLASS A	SSWC	U
0501A	84764R100	20080108	5000	SPEECHSWITCH, INC. CLASS A	SSWC	U
0501A	84916A104	20080107	12881	SPORT SUPPLY GROUP, INC	RBI	Amex
0501A	84916A104	20080108	60235	SPORT SUPPLY GROUP, INC	RBI	Amex
0501A	84916A104	20080109	113093	SPORT SUPPLY GROUP, INC	RBI	Amex
0501A	84916A104	20080110	96951	SPORT SUPPLY GROUP, INC	RBI	Amex
0501A	84916A104	20080111	67055	SPORT SUPPLY GROUP, INC	RBI	Amex
0501A	85375C101	20080111	20357	STANDARD PACIFIC CORP	SPF	NYSE
0501A	87163L103	20080107	5765	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0501A	87163L103	20080108	40816	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0501A	87163L103	20080109	71465	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0501A	87163L103	20080110	116578	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0501A	87163L103	20080111	96573	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0501A	87972L104	20080107	3352	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0501A	87972L104	20080108	3338	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0501A	87972L104	20080109	480	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0501A	89531P105	20080107	11092	TREX CO INC	TWP	NYSE
0501A	89531P105	20080108	10750	TREX CO INC	TWP	NYSE
0501A	89531P105	20080109	17790	TREX CO INC	TWP	NYSE
0501A	89531P105	20080110	11265	TREX CO INC	TWP	NYSE
0501A	89531P105	20080111	11039	TREX CO INC	TWP	NYSE
0501A	89784N104	20080109	1627	TRUE RELIGION APPAREL INC	TRLG	G
0501A	89784N104	20080110	1223	TRUE RELIGION APPAREL INC	TRLG	G
0501A	90328M107	20080107	52749	USANA HEALTH SCIENCES INC	USNA	Q
0501A	90328M107	20080108	50725	USANA HEALTH SCIENCES INC	USNA	Q
0501A	90328M107	20080109	15317	USANA HEALTH SCIENCES INC	USNA	Q
0501A	91232N108	20080107	64984	UNITED STATES OIL FUND, LP	USO	Amex
0501A	91232N108	20080111	37484	UNITED STATES OIL FUND, LP	USO	Amex
0501A	92336G106	20080107	82656	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0501A	92336G106	20080108	88049	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0501A	92336G106	20080109	7027	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0501A	92336G106	20080110	103530	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0501A	92336G106	20080111	110913	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0501A	92340P100	20080107	3767	VERENIUM CORPORATION (US)	VRNM	G
0501A	92340P100	20080108	1935	VERENIUM CORPORATION (US)	VRNM	G
0501A	92340P100	20080109	5546	VERENIUM CORPORATION (US)	VRNM	G
0501A	92340P100	20080110	115	VERENIUM CORPORATION (US)	VRNM	G
0501A	92340P100	20080111	13361	VERENIUM CORPORATION (US)	VRNM	G
0501A	92659G600	20080107	38814	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0501A	92659G600	20080108	16682	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0501A	92659G600	20080109	60220	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0501A	92979K208	20080107	1800	Wachovia Cap Tr X Tr Pfd Secur	WBPRD	NYSE
0501A	98400Y105	20080107	1916	XELR8 HOLDINGS, INC COM	BZI	Amex
0501A	98400Y105	20080108	2216	XELR8 HOLDINGS, INC COM	BZI	Amex
0501A	G67828106	20080110	24831	ORIGIN AGRITECH LIMITED	SEED	Q
0501A	G67828106	20080111	3106	ORIGIN AGRITECH LIMITED	SEED	Q
0501A	G72457107	20080109	2112	PRIMUS GUARANTY LTD	PRS	NYSE
0501A	G72457107	20080111	40	PRIMUS GUARANTY LTD	PRS	NYSE
0501A	G84384109	20080107	5825	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0501A	G84384109	20080109	16323	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0501A	G84384109	20080110	7828	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0501A	G84384109	20080111	2464	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0501A	G84922106	20080107	30057	W. P. STEWART & CO LTD	WPL	NYSE
0501A	G84922106	20080108	27704	W. P. STEWART & CO LTD	WPL	NYSE
0501A	G84922106	20080109	25344	W. P. STEWART & CO LTD	WPL	NYSE
0501A	G84922106	20080110	25704	W. P. STEWART & CO LTD	WPL	NYSE
0501A	G84922106	20080111	25130	W. P. STEWART & CO LTD	WPL	NYSE

0501A	N07045102	20080110	25701	ASM INTERNATL N.V	ASMI	Q
0501A	N07045102	20080111	29088	ASM INTERNATL N.V	ASMI	Q
0501A	Y8162K105	20080111	301677	STAR BULK CARRIERS CORP COM ST	SBLK	G
0549A	003687100	20080107	37856	ABITIBIBOWATER, INC.	ABH	NYSE
0549A	003687100	20080108	37856	ABITIBIBOWATER, INC.	ABH	NYSE
0549A	003687100	20080109	37856	ABITIBIBOWATER, INC.	ABH	NYSE
0549A	023139108	20080108	346	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0549A	043136100	20080107	6167	ARTHROCARE CORP	ARTC	Q
0549A	043136100	20080108	6167	ARTHROCARE CORP	ARTC	Q
0549A	043136100	20080109	6167	ARTHROCARE CORP	ARTC	Q
0549A	043136100	20080110	6167	ARTHROCARE CORP	ARTC	Q
0549A	043136100	20080111	6167	ARTHROCARE CORP	ARTC	Q
0549A	043635101	20080107	1038	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0549A	046220109	20080107	864	ASTA FUNDING INC	ASFI	Q
0549A	046220109	20080108	864	ASTA FUNDING INC	ASFI	Q
0549A	046220109	20080109	864	ASTA FUNDING INC	ASFI	Q
0549A	046220109	20080110	288	ASTA FUNDING INC	ASFI	Q
0549A	143130102	20080107	15614	CARMAX, INC.	KMX	NYSE
0549A	143130102	20080108	77281	CARMAX, INC.	KMX	NYSE
0549A	143130102	20080109	147343	CARMAX, INC.	KMX	NYSE
0549A	143130102	20080110	177301	CARMAX, INC.	KMX	NYSE
0549A	143130102	20080111	182094	CARMAX, INC.	KMX	NYSE
0549A	208242107	20080108	1394	CONNS INC	CONN	Q
0549A	208242107	20080110	4151	CONNS INC	CONN	Q
0549A	208242107	20080111	3511	CONNS INC	CONN	Q
0549A	210313102	20080107	501	CONSTANT CONTACT, INC COM	CTCT	G
0549A	210313102	20080108	501	CONSTANT CONTACT, INC COM	CTCT	G
0549A	210313102	20080109	501	CONSTANT CONTACT, INC COM	CTCT	G
0549A	210313102	20080110	397	CONSTANT CONTACT, INC COM	CTCT	G
0549A	220873103	20080107	99092	CORUS BANKSHARES INC	CORS	Q
0549A	220873103	20080108	99092	CORUS BANKSHARES INC	CORS	Q
0549A	220873103	20080109	99092	CORUS BANKSHARES INC	CORS	Q
0549A	220873103	20080110	99092	CORUS BANKSHARES INC	CORS	Q
0549A	220873103	20080111	99092	CORUS BANKSHARES INC	CORS	Q
0549A	257386102	20080109	1729	DOMINION HOMES INC	DHOM	G
0549A	320517105	20080107	4105	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0549A	320517105	20080108	5249	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0549A	320517105	20080111	4429	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0549A	337907109	20080107	40329	FIRSTFED FINANCIAL CORP	FED	NYSE
0549A	337907109	20080108	40329	FIRSTFED FINANCIAL CORP	FED	NYSE
0549A	337907109	20080109	40329	FIRSTFED FINANCIAL CORP	FED	NYSE
0549A	337907109	20080110	40329	FIRSTFED FINANCIAL CORP	FED	NYSE
0549A	337907109	20080111	40329	FIRSTFED FINANCIAL CORP	FED	NYSE
0549A	338488109	20080107	35636	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0549A	338488109	20080108	27272	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0549A	338488109	20080109	17130	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0549A	338488109	20080110	11330	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0549A	357288109	20080109	2193	FREMONT GENERAL CORP	FMT	NYSE
0549A	357288109	20080111	8908	FREMONT GENERAL CORP	FMT	NYSE
0549A	359523107	20080107	517	FUEL TECH, INC. COMMON STK	FTEK	Q
0549A	359523107	20080108	587	FUEL TECH, INC. COMMON STK	FTEK	Q
0549A	359523107	20080109	587	FUEL TECH, INC. COMMON STK	FTEK	Q
0549A	359523107	20080110	587	FUEL TECH, INC. COMMON STK	FTEK	Q
0549A	359523107	20080111	587	FUEL TECH, INC. COMMON STK	FTEK	Q
0549A	434712105	20080107	1900	HOKU SCIENTIFIC, INC.	HOKU	G
0549A	449623107	20080107	1949	IHOP CORP	IHP	NYSE
0549A	449623107	20080108	65	IHOP CORP	IHP	NYSE
0549A	449623107	20080109	65	IHOP CORP	IHP	NYSE
0549A	464287333	20080107	1258	ISHARES S&P GLOBAL FIN'L SECTO	IXG	ARCAEX

0549A	464287556	20080107	232958	ISHARES NASDAQ BIOTECH INDX FD	IBB	Amex
0549A	464287556	20080111	2358	ISHARES NASDAQ BIOTECH INDX FD	IBB	Amex
0549A	464287655	20080107	52198	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0549A	464287655	20080109	359504	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0549A	464287663	20080107	39587	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0549A	464287663	20080108	6169	ISHARES RUSSELL3000 VAL IDX FD	IWW	ARCAEX
0549A	464287739	20080108	211390	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0549A	464287838	20080107	8224	ISHARS DJ US BASICMAT SECT IDX	IYM	ARCAEX
0549A	464288653	20080107	1300	LEHMAN 10-20 YR TREAS BD FD IS	TLH	ARCAEX
0549A	464288653	20080108	1300	LEHMAN 10-20 YR TREAS BD FD IS	TLH	ARCAEX
0549A	480838101	20080107	48813	JOS A BANK CLOTHIERS INC	JOSB	Q
0549A	480838101	20080108	75	JOS A BANK CLOTHIERS INC	JOSB	Q
0549A	550278303	20080107	24705	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0549A	550278303	20080108	24705	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0549A	550278303	20080109	24705	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0549A	550278303	20080110	24651	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0549A	550278303	20080111	19920	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0549A	701354102	20080107	328	PARKERVISION INC	PRKR	G
0549A	701354102	20080108	328	PARKERVISION INC	PRKR	G
0549A	701354102	20080110	1264	PARKERVISION INC	PRKR	G
0549A	701354102	20080111	1093	PARKERVISION INC	PRKR	G
0549A	760911107	20080107	3198	RESEARCH FRONTIERS INC	REFR	S
0549A	760911107	20080108	2198	RESEARCH FRONTIERS INC	REFR	S
0549A	760911107	20080109	2198	RESEARCH FRONTIERS INC	REFR	S
0549A	760911107	20080110	2198	RESEARCH FRONTIERS INC	REFR	S
0549A	760911107	20080111	2198	RESEARCH FRONTIERS INC	REFR	S
0549A	790148100	20080111	727	ST.JOE COMPANY(THE)	JOE	NYSE
0549A	812350106	20080108	35289	SEARS HOLDINGS CORP	SHLD	Q
0549A	812350106	20080109	31345	SEARS HOLDINGS CORP	SHLD	Q
0549A	812350106	20080110	48354	SEARS HOLDINGS CORP	SHLD	Q
0549A	812350106	20080111	66490	SEARS HOLDINGS CORP	SHLD	Q
0549A	891160509	20080109	11689	TORONTO-DOMINION BANK (THE)	TD	NYSE
0549A	921937819	20080107	4177	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0549A	921937819	20080108	4177	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0549A	921937819	20080109	4177	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0549A	921937819	20080110	401	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0549A	921937819	20080111	301	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0549A	928563402	20080111	5034	VMWARE, INC. CL A COM STK	VMW	NYSE
0549A	07556Q105	20080107	34156	BEAZER HOMES USA INC	BZH	NYSE
0549A	07556Q105	20080108	32618	BEAZER HOMES USA INC	BZH	NYSE
0549A	07556Q105	20080109	32618	BEAZER HOMES USA INC	BZH	NYSE
0549A	07556Q105	20080110	28254	BEAZER HOMES USA INC	BZH	NYSE
0549A	07556Q105	20080111	34831	BEAZER HOMES USA INC	BZH	NYSE
0549A	08883T200	20080107	1175	Bidz.com, Inc. Common Stock	BIDZ	S
0549A	08883T200	20080108	175	Bidz.com, Inc. Common Stock	BIDZ	S
0549A	09776J101	20080107	838	BON-TON STORES INC (THE)	BONT	Q
0549A	16936Y100	20080107	975	CHINA BAK BATTERY, INC	CBAK	G
0549A	16936Y100	20080109	1456	CHINA BAK BATTERY, INC	CBAK	G
0549A	18383M100	20080107	5729	BNY BRAZIL RUSSIA INDIA & CHIN	EEB	Amex
0549A	18383M407	20080110	210739	ZACKS SECTOR ROTATION PORT CLA	XRO	Amex
0549A	33734K109	20080111	765	FIRST TR LARGE CAP CORE ALPHDE	FEX	Amex
0549A	33734X184	20080108	9581	FIRST TR EXCHANGE TRADED FD UT	FXU	Amex
0549A	33734X184	20080109	9581	FIRST TR EXCHANGE TRADED FD UT	FXU	Amex
0549A	33734X184	20080110	9581	FIRST TR EXCHANGE TRADED FD UT	FXU	Amex
0549A	33734X184	20080111	9581	FIRST TR EXCHANGE TRADED FD UT	FXU	Amex
0549A	33735B108	20080107	18842	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex
0549A	33735B108	20080108	18842	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex
0549A	33735B108	20080109	18842	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex
0549A	33735B108	20080110	16442	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex

0549A	33735B108	20080111	15017	FIRST TR MID CAP CORE ALPHADEX	FNX	Amex
0549A	35907K105	20080107	22992	FRONTIER FINL CORP	FTBK	Q
0549A	35907K105	20080108	23763	FRONTIER FINL CORP	FTBK	Q
0549A	35907K105	20080109	23763	FRONTIER FINL CORP	FTBK	Q
0549A	35907K105	20080110	23089	FRONTIER FINL CORP	FTBK	Q
0549A	35907K105	20080111	24102	FRONTIER FINL CORP	FTBK	Q
0549A	37229P507	20080110	9110	GENITOPE CORP	GTOP	G
0549A	57060U308	20080111	8882	STEEL ETF MARKET VECTORS ETF T	SLX	Amex
0549A	66611L105	20080107	3198	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0549A	66611L105	20080108	1498	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0549A	66611L105	20080109	1498	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0549A	67575P108	20080109	3537	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0549A	67575P108	20080110	3337	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0549A	67575P108	20080111	3337	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0549A	68827R108	20080107	4280	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0549A	68827R108	20080108	88	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0549A	68827R108	20080109	1233	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0549A	68827R108	20080110	1233	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0549A	69423U107	20080108	7799	PACIFIC ETHANOL, INC.	PEIX	G
0549A	73278L105	20080111	5129	POOL CORPORATION COM STK	POOL	Q
0549A	73935X336	20080107	10166	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0549A	73935X336	20080108	14241	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0549A	73935X336	20080109	22000	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0549A	73935X336	20080110	47780	DYNAMIC BANKING SECT PORT PWRS	PJB	Amex
0549A	73935X393	20080108	22326	DYNAMIC CONSUMER STPLS SECT PO	PSL	Amex
0549A	73935X393	20080109	22231	DYNAMIC CONSUMER STPLS SECT PO	PSL	Amex
0549A	73935X443	20080110	4221	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0549A	73935X443	20080111	1646	DYNAMIC MID CAP PORT PWRSH EXC	PJG	Amex
0549A	74347R479	20080107	2067	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0549A	74347R479	20080108	2067	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0549A	74347R479	20080109	967	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0549A	74347R479	20080110	967	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0549A	74347R479	20080111	967	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0549A	74435K204	20080107	12358	PRUDENTIAL PLC ADS (REP 2 ORD)	PUK	NYSE
0549A	74435K204	20080108	11858	PRUDENTIAL PLC ADS (REP 2 ORD)	PUK	NYSE
0549A	74731Q103	20080107	3474	PZENA INVESTMENT MANAGEMENT, I	PZN	NYSE
0549A	74731Q103	20080108	3274	PZENA INVESTMENT MANAGEMENT, I	PZN	NYSE
0549A	74731Q103	20080110	766	PZENA INVESTMENT MANAGEMENT, I	PZN	NYSE
0549A	78464A300	20080108	2399	SPDR SER TR SPDR DJ WILSHIRE S	DSV	Amex
0549A	78464A698	20080109	24728	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0549A	78464A698	20080111	80939	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0549A	78464A771	20080107	563	SPDR SERIES TRUST KBW CAPITAL	KCE	Amex
0549A	78464A771	20080111	17894	SPDR SERIES TRUST KBW CAPITAL	KCE	Amex
0549A	78464A805	20080107	9023	SPDR DJ WILSHIRE TOTAL MARKET	TMW	Amex
0549A	78464A805	20080108	4202	SPDR DJ WILSHIRE TOTAL MARKET	TMW	Amex
0549A	78464A805	20080110	20211	SPDR DJ WILSHIRE TOTAL MARKET	TMW	Amex
0549A	78464A805	20080111	14476	SPDR DJ WILSHIRE TOTAL MARKET	TMW	Amex
0549A	78464A862	20080107	45475	SPDR TR SER SPDR S&P SEMICONDU	XSD	Amex
0549A	78464A862	20080108	45475	SPDR TR SER SPDR S&P SEMICONDU	XSD	Amex
0549A	78464A862	20080109	45475	SPDR TR SER SPDR S&P SEMICONDU	XSD	Amex
0549A	78464A862	20080110	43575	SPDR TR SER SPDR S&P SEMICONDU	XSD	Amex
0549A	78464A862	20080111	40375	SPDR TR SER SPDR S&P SEMICONDU	XSD	Amex
0549A	87163L103	20080111	1271	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0549A	87959M109	20080107	12903	TELIK, INC	TELK	G
0549A	89531P105	20080107	942	TREX CO INC	TWP	NYSE
0549A	89531P105	20080108	942	TREX CO INC	TWP	NYSE
0549A	89531P105	20080109	942	TREX CO INC	TWP	NYSE
0549A	89531P105	20080110	46	TREX CO INC	TWP	NYSE
0549A	90328M107	20080107	16283	USANA HEALTH SCIENCES INC	USNA	Q

0549A	90328M107	20080108	16283	USANA HEALTH SCIENCES INC	USNA	Q
0549A	90328M107	20080109	15933	USANA HEALTH SCIENCES INC	USNA	Q
0549A	90328M107	20080110	15933	USANA HEALTH SCIENCES INC	USNA	Q
0549A	90328M107	20080111	15630	USANA HEALTH SCIENCES INC	USNA	Q
0549A	92340P100	20080110	15550	VERENIUM CORPORATION (US)	VRNM	G
0549A	92923C104	20080107	132640	WCI COMMUNITIES INC.	WCI	NYSE
0549A	92923C104	20080108	132640	WCI COMMUNITIES INC.	WCI	NYSE
0549A	92923C104	20080109	112140	WCI COMMUNITIES INC.	WCI	NYSE
0549A	92923C104	20080110	82640	WCI COMMUNITIES INC.	WCI	NYSE
0549A	92923C104	20080111	86140	WCI COMMUNITIES INC.	WCI	NYSE
0551A	001963107	20080107	150735	A S V INC	ASVI	Q
0551A	001963107	20080108	152130	A S V INC	ASVI	Q
0551A	001963107	20080109	139237	A S V INC	ASVI	Q
0551A	001963107	20080110	152762	A S V INC	ASVI	Q
0551A	001963107	20080111	164614	A S V INC	ASVI	Q
0551A	003687100	20080107	353899	ABITIBIBOWATER, INC.	ABH	NYSE
0551A	003687100	20080108	456152	ABITIBIBOWATER, INC.	ABH	NYSE
0551A	003687100	20080109	463552	ABITIBIBOWATER, INC.	ABH	NYSE
0551A	003687100	20080110	492241	ABITIBIBOWATER, INC.	ABH	NYSE
0551A	003687100	20080111	481801	ABITIBIBOWATER, INC.	ABH	NYSE
0551A	023139108	20080107	923340	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0551A	023139108	20080108	868395	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0551A	023139108	20080109	802887	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0551A	023139108	20080110	1072579	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0551A	023139108	20080111	1010871	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0551A	023850100	20080107	77085	AMERICAN APPAREL INC COM	APP	Amex
0551A	023850100	20080108	77085	AMERICAN APPAREL INC COM	APP	Amex
0551A	023850100	20080109	77085	AMERICAN APPAREL INC COM	APP	Amex
0551A	043136100	20080107	102372	ARTHROCARE CORP	ARTC	Q
0551A	043136100	20080108	147691	ARTHROCARE CORP	ARTC	Q
0551A	043136100	20080109	270793	ARTHROCARE CORP	ARTC	Q
0551A	043136100	20080110	366555	ARTHROCARE CORP	ARTC	Q
0551A	043136100	20080111	834213	ARTHROCARE CORP	ARTC	Q
0551A	043635101	20080107	296864	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0551A	043635101	20080108	329309	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0551A	043635101	20080109	258725	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0551A	043635101	20080110	160136	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0551A	043635101	20080111	194979	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0551A	046220109	20080107	36761	ASTA FUNDING INC	ASFI	Q
0551A	046220109	20080108	43888	ASTA FUNDING INC	ASFI	Q
0551A	046220109	20080109	43796	ASTA FUNDING INC	ASFI	Q
0551A	046220109	20080110	43796	ASTA FUNDING INC	ASFI	Q
0551A	046220109	20080111	58490	ASTA FUNDING INC	ASFI	Q
0551A	047439104	20080107	4600	ATHEROGENICS INC	AGIX	G
0551A	047439104	20080108	4600	ATHEROGENICS INC	AGIX	G
0551A	047439104	20080109	4600	ATHEROGENICS INC	AGIX	G
0551A	047439104	20080110	4600	ATHEROGENICS INC	AGIX	G
0551A	047439104	20080111	4600	ATHEROGENICS INC	AGIX	G
0551A	053494100	20080107	38617	AVATAR HOLDINGS INC	AVTR	Q
0551A	053494100	20080108	47469	AVATAR HOLDINGS INC	AVTR	Q
0551A	053494100	20080109	48039	AVATAR HOLDINGS INC	AVTR	Q
0551A	053494100	20080110	51567	AVATAR HOLDINGS INC	AVTR	Q
0551A	053494100	20080111	54284	AVATAR HOLDINGS INC	AVTR	Q
0551A	120113105	20080107	97337	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0551A	120113105	20080108	96108	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0551A	120113105	20080109	71054	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0551A	120113105	20080110	81662	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0551A	120113105	20080111	106535	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0551A	129603106	20080107	158654	CALGON CARBON CORP	CCC	NYSE

0551A	129603106	20080108	166374	CALGON CARBON CORP	CCC	NYSE
0551A	129603106	20080109	165374	CALGON CARBON CORP	CCC	NYSE
0551A	129603106	20080110	191170	CALGON CARBON CORP	CCC	NYSE
0551A	129603106	20080111	206644	CALGON CARBON CORP	CCC	NYSE
0551A	143130102	20080107	687280	CARMAX, INC.	KMX	NYSE
0551A	143130102	20080108	876469	CARMAX, INC.	KMX	NYSE
0551A	143130102	20080109	1421052	CARMAX, INC.	KMX	NYSE
0551A	143130102	20080110	1463477	CARMAX, INC.	KMX	NYSE
0551A	143130102	20080111	1497983	CARMAX, INC.	KMX	NYSE
0551A	150934404	20080107	342292	CELL THERAPEUTICS, INC. COM	CTIC	G
0551A	150934404	20080108	201937	CELL THERAPEUTICS, INC. COM	CTIC	G
0551A	150934404	20080109	203037	CELL THERAPEUTICS, INC. COM	CTIC	G
0551A	150934404	20080110	187636	CELL THERAPEUTICS, INC. COM	CTIC	G
0551A	150934404	20080111	188836	CELL THERAPEUTICS, INC. COM	CTIC	G
0551A	169656105	20080107	136737	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0551A	169656105	20080108	158462	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0551A	169656105	20080109	184202	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0551A	169656105	20080110	230913	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0551A	169656105	20080111	223307	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0551A	185385309	20080107	420627	CLEARWIRE CORPORATION CL A COM	CLWR	Q
0551A	185860103	20080107	37506	CLEVELAND BIOLABS INC COM STK	CBLI	G
0551A	185860103	20080108	37606	CLEVELAND BIOLABS INC COM STK	CBLI	G
0551A	185860103	20080109	43906	CLEVELAND BIOLABS INC COM STK	CBLI	G
0551A	185860103	20080110	43906	CLEVELAND BIOLABS INC COM STK	CBLI	G
0551A	185860103	20080111	30400	CLEVELAND BIOLABS INC COM STK	CBLI	G
0551A	192108108	20080107	1656347	COEUR D-ALENE MINES CORP	CDE	NYSE
0551A	192108108	20080108	1760838	COEUR D-ALENE MINES CORP	CDE	NYSE
0551A	192108108	20080109	1814405	COEUR D-ALENE MINES CORP	CDE	NYSE
0551A	192108108	20080110	2307592	COEUR D-ALENE MINES CORP	CDE	NYSE
0551A	192108108	20080111	2643183	COEUR D-ALENE MINES CORP	CDE	NYSE
0551A	208242107	20080107	199495	CONNS INC	CONN	Q
0551A	208242107	20080108	231775	CONNS INC	CONN	Q
0551A	208242107	20080109	261183	CONNS INC	CONN	Q
0551A	208242107	20080110	275528	CONNS INC	CONN	Q
0551A	208242107	20080111	294607	CONNS INC	CONN	Q
0551A	210313102	20080108	1275	CONSTANT CONTACT, INC COM	CTCT	G
0551A	210313102	20080109	1275	CONSTANT CONTACT, INC COM	CTCT	G
0551A	210313102	20080110	5422	CONSTANT CONTACT, INC COM	CTCT	G
0551A	210313102	20080111	11261	CONSTANT CONTACT, INC COM	CTCT	G
0551A	220873103	20080107	273075	CORUS BANKSHARES INC	CORS	Q
0551A	220873103	20080108	320339	CORUS BANKSHARES INC	CORS	Q
0551A	220873103	20080109	351096	CORUS BANKSHARES INC	CORS	Q
0551A	220873103	20080110	529464	CORUS BANKSHARES INC	CORS	Q
0551A	220873103	20080111	619519	CORUS BANKSHARES INC	CORS	Q
0551A	225447101	20080107	864284	CREE INC	CREE	Q
0551A	225447101	20080108	1279881	CREE INC	CREE	Q
0551A	225447101	20080109	1712523	CREE INC	CREE	Q
0551A	225447101	20080110	1754802	CREE INC	CREE	Q
0551A	225447101	20080111	1877371	CREE INC	CREE	Q
0551A	247918105	20080107	23477	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0551A	247918105	20080108	23457	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0551A	247918105	20080109	23437	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0551A	247918105	20080110	23437	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0551A	247918105	20080111	23437	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0551A	261018105	20080107	262068	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0551A	261018105	20080108	200658	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0551A	261018105	20080109	141037	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0551A	261018105	20080110	4714	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0551A	261018105	20080111	26380	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE

0551A	320517105	20080107	118672	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0551A	320517105	20080108	138005	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0551A	320517105	20080109	129705	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0551A	320517105	20080110	111505	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0551A	320517105	20080111	29324	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0551A	320771108	20080107	166118	FIRST MARBLEHEAD CORP (THE)	FMD	NYSE
0551A	337907109	20080107	87730	FIRSTFED FINANCIAL CORP	FED	NYSE
0551A	337907109	20080108	124574	FIRSTFED FINANCIAL CORP	FED	NYSE
0551A	337907109	20080109	137779	FIRSTFED FINANCIAL CORP	FED	NYSE
0551A	337907109	20080110	142044	FIRSTFED FINANCIAL CORP	FED	NYSE
0551A	337907109	20080111	177733	FIRSTFED FINANCIAL CORP	FED	NYSE
0551A	338488109	20080107	4500	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0551A	338488109	20080108	31592	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0551A	338488109	20080109	48386	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0551A	338488109	20080110	61586	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0551A	338488109	20080111	63386	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0551A	357288109	20080107	357851	FREMONT GENERAL CORP	FMT	NYSE
0551A	357288109	20080108	339907	FREMONT GENERAL CORP	FMT	NYSE
0551A	357288109	20080109	303707	FREMONT GENERAL CORP	FMT	NYSE
0551A	357288109	20080110	329477	FREMONT GENERAL CORP	FMT	NYSE
0551A	357288109	20080111	358214	FREMONT GENERAL CORP	FMT	NYSE
0551A	359523107	20080107	638125	FUEL TECH, INC. COMMON STK	FTEK	Q
0551A	359523107	20080108	637033	FUEL TECH, INC. COMMON STK	FTEK	Q
0551A	359523107	20080109	635521	FUEL TECH, INC. COMMON STK	FTEK	Q
0551A	359523107	20080110	581169	FUEL TECH, INC. COMMON STK	FTEK	Q
0551A	359523107	20080111	586257	FUEL TECH, INC. COMMON STK	FTEK	Q
0551A	378973408	20080107	318547	GLOBALSTAR, INC COM STK	GSAT	Q
0551A	378973408	20080108	322277	GLOBALSTAR, INC COM STK	GSAT	Q
0551A	378973408	20080109	323677	GLOBALSTAR, INC COM STK	GSAT	Q
0551A	378973408	20080110	334749	GLOBALSTAR, INC COM STK	GSAT	Q
0551A	378973408	20080111	345396	GLOBALSTAR, INC COM STK	GSAT	Q
0551A	411307101	20080107	228300	HANSEN MEDICAL, INC. COM	HNSN	G
0551A	411307101	20080108	239498	HANSEN MEDICAL, INC. COM	HNSN	G
0551A	411307101	20080109	263489	HANSEN MEDICAL, INC. COM	HNSN	G
0551A	411307101	20080110	254126	HANSEN MEDICAL, INC. COM	HNSN	G
0551A	411307101	20080111	231926	HANSEN MEDICAL, INC. COM	HNSN	G
0551A	434712105	20080107	1088	HOKU SCIENTIFIC, INC.	HOKU	G
0551A	434712105	20080108	65410	HOKU SCIENTIFIC, INC.	HOKU	G
0551A	434712105	20080109	89091	HOKU SCIENTIFIC, INC.	HOKU	G
0551A	434712105	20080110	73024	HOKU SCIENTIFIC, INC.	HOKU	G
0551A	434712105	20080111	86412	HOKU SCIENTIFIC, INC.	HOKU	G
0551A	437355100	20080107	96636	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0551A	437355100	20080108	187945	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0551A	437355100	20080109	186458	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0551A	437355100	20080110	186458	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0551A	437355100	20080111	185958	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0551A	442487203	20080107	975835	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0551A	442487203	20080108	1010717	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0551A	442487203	20080109	595518	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0551A	442487203	20080110	657601	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0551A	442487203	20080111	183007	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0551A	449623107	20080110	47090	IHOP CORP	IHP	NYSE
0551A	449623107	20080111	73321	IHOP CORP	IHP	NYSE
0551A	456607100	20080107	372625	INDYMAC BANCORP,INC.	IMB	NYSE
0551A	456607100	20080108	360650	INDYMAC BANCORP,INC.	IMB	NYSE
0551A	456607100	20080109	397796	INDYMAC BANCORP,INC.	IMB	NYSE
0551A	456607100	20080110	433088	INDYMAC BANCORP,INC.	IMB	NYSE
0551A	456607100	20080111	403191	INDYMAC BANCORP,INC.	IMB	NYSE
0551A	460951106	20080107	423797	INTEROIL CORP (F)	IOC	Amex

0551A	460951106	20080108	438397	INTEROIL CORP (F)	IOC	Amex
0551A	460951106	20080109	652297	INTEROIL CORP (F)	IOC	Amex
0551A	460951106	20080110	688297	INTEROIL CORP (F)	IOC	Amex
0551A	460951106	20080111	709697	INTEROIL CORP (F)	IOC	Amex
0551A	464287556	20080107	116000	ISHARES NASDAQ BIOTECH INDX FD	IBB	Amex
0551A	464287556	20080108	116000	ISHARES NASDAQ BIOTECH INDX FD	IBB	Amex
0551A	464287556	20080109	116000	ISHARES NASDAQ BIOTECH INDX FD	IBB	Amex
0551A	464287556	20080110	116000	ISHARES NASDAQ BIOTECH INDX FD	IBB	Amex
0551A	464287556	20080111	116000	ISHARES NASDAQ BIOTECH INDX FD	IBB	Amex
0551A	464288356	20080111	26293	ISHARES CA MUNI BOND FUND	CMF	Amex
0551A	464288414	20080108	19174	ISHARES S&P NATL MUNI BOND FUN	MUB	Amex
0551A	464288414	20080109	43682	ISHARES S&P NATL MUNI BOND FUN	MUB	Amex
0551A	464288414	20080110	38522	ISHARES S&P NATL MUNI BOND FUN	MUB	Amex
0551A	464288414	20080111	6731	ISHARES S&P NATL MUNI BOND FUN	MUB	Amex
0551A	480838101	20080107	346490	JOS A BANK CLOTHIERS INC	JOSB	Q
0551A	480838101	20080108	319017	JOS A BANK CLOTHIERS INC	JOSB	Q
0551A	480838101	20080109	362713	JOS A BANK CLOTHIERS INC	JOSB	Q
0551A	480838101	20080110	374672	JOS A BANK CLOTHIERS INC	JOSB	Q
0551A	480838101	20080111	429333	JOS A BANK CLOTHIERS INC	JOSB	Q
0551A	501014104	20080107	399089	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0551A	501014104	20080108	410765	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0551A	501014104	20080109	403665	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0551A	501014104	20080110	435693	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0551A	501014104	20080111	467197	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0551A	505336107	20080107	327777	LA-Z-BOY INCORPORATED	LZB	NYSE
0551A	505336107	20080108	316345	LA-Z-BOY INCORPORATED	LZB	NYSE
0551A	505336107	20080109	346071	LA-Z-BOY INCORPORATED	LZB	NYSE
0551A	505336107	20080110	392223	LA-Z-BOY INCORPORATED	LZB	NYSE
0551A	505336107	20080111	427111	LA-Z-BOY INCORPORATED	LZB	NYSE
0551A	536020100	20080107	429134	LINN ENERGY LLC COM UTS REP LT	LINE	Q
0551A	550021109	20080107	146806	LULULEMON ATHLETICA INC COM ST	LULU	Q
0551A	550021109	20080108	152724	LULULEMON ATHLETICA INC COM ST	LULU	Q
0551A	550021109	20080109	150175	LULULEMON ATHLETICA INC COM ST	LULU	Q
0551A	550278303	20080107	168388	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0551A	550278303	20080108	175977	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0551A	550278303	20080109	175977	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0551A	550278303	20080110	199897	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0551A	550278303	20080111	225837	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0551A	624758108	20080107	419937	MUELLER WATER PRODUCTS, INC. S	MWA	NYSE
0551A	624758108	20080108	457979	MUELLER WATER PRODUCTS, INC. S	MWA	NYSE
0551A	624758108	20080109	458627	MUELLER WATER PRODUCTS, INC. S	MWA	NYSE
0551A	624758108	20080110	523953	MUELLER WATER PRODUCTS, INC. S	MWA	NYSE
0551A	624758108	20080111	596877	MUELLER WATER PRODUCTS, INC. S	MWA	NYSE
0551A	656912102	20080108	19083	NORTH AMERICAN PALLADIUM LTD	PAL	Amex
0551A	656912102	20080109	23010	NORTH AMERICAN PALLADIUM LTD	PAL	Amex
0551A	656912102	20080110	19183	NORTH AMERICAN PALLADIUM LTD	PAL	Amex
0551A	656912102	20080111	19183	NORTH AMERICAN PALLADIUM LTD	PAL	Amex
0551A	669947889	20080107	717843	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0551A	669947889	20080108	782687	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0551A	669947889	20080109	817687	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0551A	690370101	20080107	126320	OVERSTOCK COM INC DEL	OSTK	G
0551A	690370101	20080108	135279	OVERSTOCK COM INC DEL	OSTK	G
0551A	690370101	20080109	135329	OVERSTOCK COM INC DEL	OSTK	G
0551A	690370101	20080110	148845	OVERSTOCK COM INC DEL	OSTK	G
0551A	690370101	20080111	160149	OVERSTOCK COM INC DEL	OSTK	G
0551A	701354102	20080107	75341	PARKERVISION INC	PRKR	G
0551A	701354102	20080108	78841	PARKERVISION INC	PRKR	G
0551A	701354102	20080109	82341	PARKERVISION INC	PRKR	G
0551A	701354102	20080110	82341	PARKERVISION INC	PRKR	G

0551A	701354102	20080111	82341	PARKERVISION INC	PRKR	G
0551A	731068102	20080109	340436	POLARIS INDUSTRIES INC.	PII	NYSE
0551A	731068102	20080110	394416	POLARIS INDUSTRIES INC.	PII	NYSE
0551A	731068102	20080111	422291	POLARIS INDUSTRIES INC.	PII	NYSE
0551A	742962103	20080107	86971	PRIVATE BANCORP INC.	PVTB	Q
0551A	742962103	20080108	90607	PRIVATE BANCORP INC.	PVTB	Q
0551A	742962103	20080109	90902	PRIVATE BANCORP INC.	PVTB	Q
0551A	742962103	20080110	71298	PRIVATE BANCORP INC.	PVTB	Q
0551A	742962103	20080111	79526	PRIVATE BANCORP INC.	PVTB	Q
0551A	749227104	20080107	333695	RAIT FINANCIAL TRUST COM	RAS	NYSE
0551A	749227104	20080108	344008	RAIT FINANCIAL TRUST COM	RAS	NYSE
0551A	749227104	20080109	270100	RAIT FINANCIAL TRUST COM	RAS	NYSE
0551A	749227104	20080110	296792	RAIT FINANCIAL TRUST COM	RAS	NYSE
0551A	749227104	20080111	333402	RAIT FINANCIAL TRUST COM	RAS	NYSE
0551A	750236101	20080107	542239	RADIAN GROUP INC	RDN	NYSE
0551A	750236101	20080108	386046	RADIAN GROUP INC	RDN	NYSE
0551A	750236101	20080109	345220	RADIAN GROUP INC	RDN	NYSE
0551A	750236101	20080110	362916	RADIAN GROUP INC	RDN	NYSE
0551A	750236101	20080111	425323	RADIAN GROUP INC	RDN	NYSE
0551A	760911107	20080107	1344	RESEARCH FRONTIERS INC	REFR	S
0551A	760911107	20080108	1344	RESEARCH FRONTIERS INC	REFR	S
0551A	760911107	20080109	1344	RESEARCH FRONTIERS INC	REFR	S
0551A	760911107	20080110	1344	RESEARCH FRONTIERS INC	REFR	S
0551A	760911107	20080111	1344	RESEARCH FRONTIERS INC	REFR	S
0551A	780097721	20080107	3409	ROYAL BK SCOTLAND GROUP PLC SP	RBS	NYSE
0551A	780097721	20080108	3409	ROYAL BK SCOTLAND GROUP PLC SP	RBS	NYSE
0551A	780097721	20080109	3409	ROYAL BK SCOTLAND GROUP PLC SP	RBS	NYSE
0551A	790148100	20080110	392645	ST.JOE COMPANY(THE)	JOE	NYSE
0551A	790148100	20080111	467628	ST.JOE COMPANY(THE)	JOE	NYSE
0551A	812350106	20080107	20174	SEARS HOLDINGS CORP	SHLD	Q
0551A	812350106	20080108	74582	SEARS HOLDINGS CORP	SHLD	Q
0551A	812350106	20080109	188637	SEARS HOLDINGS CORP	SHLD	Q
0551A	812350106	20080110	200995	SEARS HOLDINGS CORP	SHLD	Q
0551A	812350106	20080111	207365	SEARS HOLDINGS CORP	SHLD	Q
0551A	829073105	20080107	98313	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0551A	829073105	20080108	104453	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0551A	829073105	20080109	105453	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0551A	829073105	20080110	128593	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0551A	829073105	20080111	149133	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0551A	867931305	20080107	29201	SUPERCONDUCTOR TECHS INC	SCON	S
0551A	867931305	20080108	29201	SUPERCONDUCTOR TECHS INC	SCON	S
0551A	867931305	20080109	26361	SUPERCONDUCTOR TECHS INC	SCON	S
0551A	867931305	20080110	27361	SUPERCONDUCTOR TECHS INC	SCON	S
0551A	867931305	20080111	28703	SUPERCONDUCTOR TECHS INC	SCON	S
0551A	872962105	20080107	10900	TOUSA, INC	TOUS	u2
0551A	872962105	20080108	10900	TOUSA, INC	TOUS	u2
0551A	874054109	20080107	429566	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0551A	874054109	20080108	391313	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0551A	874054109	20080109	353194	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0551A	874054109	20080110	485475	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0551A	874054109	20080111	564380	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0551A	874161102	20080110	626070	TALBOTS INC (THE)	TLB	NYSE
0551A	874161102	20080111	672304	TALBOTS INC (THE)	TLB	NYSE
0551A	876287103	20080107	48837	TARRAGON CORPORATION	TARR	Q
0551A	876287103	20080108	51189	TARRAGON CORPORATION	TARR	Q
0551A	876287103	20080109	51189	TARRAGON CORPORATION	TARR	Q
0551A	876287103	20080110	58817	TARRAGON CORPORATION	TARR	Q
0551A	876287103	20080111	67049	TARRAGON CORPORATION	TARR	Q
0551A	885218107	20080107	107865	THORNBURG MORTGAGE INC	TMA	NYSE

0551A	885218107	20080108	124654	THORNBURG MORTGAGE INC	TMA	NYSE
0551A	885218107	20080109	240980	THORNBURG MORTGAGE INC	TMA	NYSE
0551A	895925105	20080107	38136	TRIAD GUARANTY INC	TGIC	Q
0551A	895925105	20080108	80371	TRIAD GUARANTY INC	TGIC	Q
0551A	895925105	20080109	83732	TRIAD GUARANTY INC	TGIC	Q
0551A	895925105	20080110	90388	TRIAD GUARANTY INC	TGIC	Q
0551A	895925105	20080111	100802	TRIAD GUARANTY INC	TGIC	Q
0551A	902952100	20080107	20539	US GLOBAL INVESTORS INC CL-A	GROW	S
0551A	902952100	20080108	22499	US GLOBAL INVESTORS INC CL-A	GROW	S
0551A	902952100	20080109	23976	US GLOBAL INVESTORS INC CL-A	GROW	S
0551A	902952100	20080110	30350	US GLOBAL INVESTORS INC CL-A	GROW	S
0551A	902952100	20080111	36562	US GLOBAL INVESTORS INC CL-A	GROW	S
0551A	916901507	20080108	3000	Uranium Resources, Inc. New Co	URRE	G
0551A	916901507	20080109	3000	Uranium Resources, Inc. New Co	URRE	G
0551A	928563402	20080107	135991	VMWARE, INC. CL A COM STK	VMW	NYSE
0551A	928563402	20080108	123037	VMWARE, INC. CL A COM STK	VMW	NYSE
0551A	928563402	20080109	73422	VMWARE, INC. CL A COM STK	VMW	NYSE
0551A	928563402	20080110	110360	VMWARE, INC. CL A COM STK	VMW	NYSE
0551A	928563402	20080111	202871	VMWARE, INC. CL A COM STK	VMW	NYSE
0551A	957638109	20080107	48992	WESTERN ALLIANCE BANCORPORATIO	WAL	NYSE
0551A	981579105	20080107	329051	WORLDSPACE, INC.	WRSP	G
0551A	981579105	20080108	329051	WORLDSPACE, INC.	WRSP	G
0551A	981579105	20080109	334051	WORLDSPACE, INC.	WRSP	G
0551A	981579105	20080110	341051	WORLDSPACE, INC.	WRSP	G
0551A	981579105	20080111	357218	WORLDSPACE, INC.	WRSP	G
0551A	33733E104	20080107	4742	FIRST TR EXCH FD DB STRATEGIC	FDV	Amex
0551A	33733E104	20080108	664	FIRST TR EXCH FD DB STRATEGIC	FDV	Amex
0551A	89628E104	20080107	7250	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0551A	89628E104	20080108	7250	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0551A	02660R107	20080107	289477	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0551A	02660R107	20080108	289477	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0551A	02660R107	20080109	289477	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0551A	02660R107	20080110	289477	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0551A	02660R107	20080111	289477	AMERICAN HOME MTG INVESTMENT C	AHMIQ	u2
0551A	03662X100	20080107	186	ANSWERS CORPORATION	ANSW	G
0551A	03662X100	20080108	186	ANSWERS CORPORATION	ANSW	G
0551A	03662X100	20080109	186	ANSWERS CORPORATION	ANSW	G
0551A	04685W103	20080107	154232	ATHENAHEALTH, INC. COM	ATHN	G
0551A	04685W103	20080108	156027	ATHENAHEALTH, INC. COM	ATHN	G
0551A	04685W103	20080109	158528	ATHENAHEALTH, INC. COM	ATHN	G
0551A	04685W103	20080110	168471	ATHENAHEALTH, INC. COM	ATHN	G
0551A	04685W103	20080111	173407	ATHENAHEALTH, INC. COM	ATHN	G
0551A	06739F291	20080107	93673	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0551A	06739F291	20080108	88319	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0551A	06739F291	20080109	45433	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0551A	06739F291	20080110	50883	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0551A	06739F291	20080111	19276	BARCLAYS BANK PLC IPATH ETNS L	INP	ARCAEX
0551A	07556Q105	20080107	634842	BEAZER HOMES USA INC	BZH	NYSE
0551A	07556Q105	20080108	531575	BEAZER HOMES USA INC	BZH	NYSE
0551A	07556Q105	20080109	445016	BEAZER HOMES USA INC	BZH	NYSE
0551A	07556Q105	20080110	504860	BEAZER HOMES USA INC	BZH	NYSE
0551A	07556Q105	20080111	593048	BEAZER HOMES USA INC	BZH	NYSE
0551A	08883T200	20080108	3400	Bidz.com, Inc. Common Stock	BIDZ	S
0551A	08883T200	20080109	3400	Bidz.com, Inc. Common Stock	BIDZ	S
0551A	08883T200	20080110	3400	Bidz.com, Inc. Common Stock	BIDZ	S
0551A	08883T200	20080111	3400	Bidz.com, Inc. Common Stock	BIDZ	S
0551A	09776J101	20080109	7341	BON-TON STORES INC (THE)	BONT	Q
0551A	09776J101	20080110	57130	BON-TON STORES INC (THE)	BONT	Q
0551A	09776J101	20080111	64548	BON-TON STORES INC (THE)	BONT	Q

0551A	14052H506	20080111	8036	CAPITAL TRUST, INC. CL-A (NEW	CT	NYSE
0551A	16936Y100	20080107	280045	CHINA BAK BATTERY, INC	CBAK	G
0551A	16936Y100	20080108	277024	CHINA BAK BATTERY, INC	CBAK	G
0551A	16936Y100	20080109	273624	CHINA BAK BATTERY, INC	CBAK	G
0551A	16936Y100	20080110	273624	CHINA BAK BATTERY, INC	CBAK	G
0551A	16936Y100	20080111	293024	CHINA BAK BATTERY, INC	CBAK	G
0551A	16942X104	20080107	97113	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0551A	16942X104	20080108	82185	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0551A	16942X104	20080109	57465	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0551A	16942X104	20080110	48765	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0551A	16942X104	20080111	51465	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0551A	20478N100	20080107	710423	COMPUCREDIT CORP	CCRT	Q
0551A	20478N100	20080108	772040	COMPUCREDIT CORP	CCRT	Q
0551A	20478N100	20080109	675694	COMPUCREDIT CORP	CCRT	Q
0551A	20478N100	20080110	588806	COMPUCREDIT CORP	CCRT	Q
0551A	20478N100	20080111	449209	COMPUCREDIT CORP	CCRT	Q
0551A	24823Q107	20080107	378600	DENDREON CORPORATION	DNDN	G
0551A	24823Q107	20080108	401428	DENDREON CORPORATION	DNDN	G
0551A	24823Q107	20080109	431281	DENDREON CORPORATION	DNDN	G
0551A	24823Q107	20080110	286731	DENDREON CORPORATION	DNDN	G
0551A	24823Q107	20080111	399574	DENDREON CORPORATION	DNDN	G
0551A	30024B104	20080107	917992	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0551A	30024B104	20080108	931153	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0551A	30024B104	20080109	930789	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0551A	30024B104	20080110	930789	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0551A	30024B104	20080111	930789	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0551A	33734X184	20080111	1196	FIRST TR EXCHANGE TRADED FD UT	FXU	Amex
0551A	37229P507	20080107	1783635	GENITOPE CORP	GTOP	G
0551A	37229P507	20080108	1707003	GENITOPE CORP	GTOP	G
0551A	37229P507	20080109	1544576	GENITOPE CORP	GTOP	G
0551A	37229P507	20080110	1486247	GENITOPE CORP	GTOP	G
0551A	37229P507	20080111	1219759	GENITOPE CORP	GTOP	G
0551A	38045R107	20080107	36	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0551A	38045R107	20080108	36	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0551A	38045R107	20080111	82787	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0551A	44244K109	20080107	80829	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0551A	44244K109	20080108	83848	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0551A	44244K109	20080109	82098	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0551A	44244K109	20080110	90746	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0551A	44244K109	20080111	98503	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0551A	45247Q100	20080107	101542	IMERGENT INC	IIG	Amex
0551A	45247Q100	20080108	93673	IMERGENT INC	IIG	Amex
0551A	45247Q100	20080109	75112	IMERGENT INC	IIG	Amex
0551A	45247Q100	20080110	108914	IMERGENT INC	IIG	Amex
0551A	45247Q100	20080111	128535	IMERGENT INC	IIG	Amex
0551A	45254P102	20080107	525937	IMPAC MORTGAGE HLDGS INC	IMH	NYSE
0551A	45254P102	20080108	547337	IMPAC MORTGAGE HLDGS INC	IMH	NYSE
0551A	45254P102	20080109	547137	IMPAC MORTGAGE HLDGS INC	IMH	NYSE
0551A	45254P102	20080110	588537	IMPAC MORTGAGE HLDGS INC	IMH	NYSE
0551A	45254P102	20080111	632637	IMPAC MORTGAGE HLDGS INC	IMH	NYSE
0551A	45772G105	20080107	2000	INPHONIC INC	INPC	u2
0551A	45772G105	20080108	2000	INPHONIC INC	INPC	u2
0551A	45772G105	20080109	2000	INPHONIC INC	INPC	u2
0551A	45772G105	20080110	2000	INPHONIC INC	INPC	u2
0551A	45772G105	20080111	2000	INPHONIC INC	INPC	u2
0551A	46614H301	20080107	14531	JER INVESTORS TRUST INC.	JRT	NYSE
0551A	47023A101	20080107	63908	JAMBA, INC. COM STK	JMBA	G
0551A	47023A101	20080108	63908	JAMBA, INC. COM STK	JMBA	G
0551A	47023A101	20080109	63908	JAMBA, INC. COM STK	JMBA	G

0551A	47023A101	20080110	92428	JAMBA, INC. COM STK	JMBA	G
0551A	47023A101	20080111	128211	JAMBA, INC. COM STK	JMBA	G
0551A	48023P106	20080107	105258	JONES SODA CO	JSDA	S
0551A	48023P106	20080108	104697	JONES SODA CO	JSDA	S
0551A	48023P106	20080109	114445	JONES SODA CO	JSDA	S
0551A	48023P106	20080110	128613	JONES SODA CO	JSDA	S
0551A	48023P106	20080111	142283	JONES SODA CO	JSDA	S
0551A	50183L107	20080107	200362	LDK SOLAR CO LTD.	LDK	NYSE
0551A	50183L107	20080108	195762	LDK SOLAR CO LTD.	LDK	NYSE
0551A	50183L107	20080109	134372	LDK SOLAR CO LTD.	LDK	NYSE
0551A	50183L107	20080110	136172	LDK SOLAR CO LTD.	LDK	NYSE
0551A	50183L107	20080111	138372	LDK SOLAR CO LTD.	LDK	NYSE
0551A	55262C100	20080108	1266000	MBIA INC	MBI	NYSE
0551A	55262C100	20080109	1283221	MBIA INC	MBI	NYSE
0551A	55262C100	20080110	1557753	MBIA INC	MBI	NYSE
0551A	55262C100	20080111	1818807	MBIA INC	MBI	NYSE
0551A	58500P107	20080107	573683	MEDIS TECHNOLOGIES LTD	MDTL	G
0551A	58500P107	20080108	712184	MEDIS TECHNOLOGIES LTD	MDTL	G
0551A	58500P107	20080109	853188	MEDIS TECHNOLOGIES LTD	MDTL	G
0551A	58500P107	20080110	892302	MEDIS TECHNOLOGIES LTD	MDTL	G
0551A	58500P107	20080111	917725	MEDIS TECHNOLOGIES LTD	MDTL	G
0551A	59001A102	20080107	252463	MERITAGE HOMES CORPORATION	MTH	NYSE
0551A	59001A102	20080108	259087	MERITAGE HOMES CORPORATION	MTH	NYSE
0551A	59001A102	20080109	255315	MERITAGE HOMES CORPORATION	MTH	NYSE
0551A	59001A102	20080110	254367	MERITAGE HOMES CORPORATION	MTH	NYSE
0551A	59001A102	20080111	272655	MERITAGE HOMES CORPORATION	MTH	NYSE
0551A	63888P406	20080107	400	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0551A	63888P406	20080110	100	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0551A	64125K101	20080107	12893	NEUROCHEM INC	NRMX	G
0551A	67069D108	20080107	408413	NUTRI/SYSTEM INC.	NTRI	Q
0551A	67069D108	20080108	854355	NUTRI/SYSTEM INC.	NTRI	Q
0551A	67069D108	20080109	850655	NUTRI/SYSTEM INC.	NTRI	Q
0551A	67069D108	20080110	791132	NUTRI/SYSTEM INC.	NTRI	Q
0551A	67069D108	20080111	794967	NUTRI/SYSTEM INC.	NTRI	Q
0551A	68338A107	20080107	765079	ON2 TECHNOLOGIES INC	ONT	Amex
0551A	68338A107	20080108	790507	ON2 TECHNOLOGIES INC	ONT	Amex
0551A	68338A107	20080109	789307	ON2 TECHNOLOGIES INC	ONT	Amex
0551A	68338A107	20080110	876791	ON2 TECHNOLOGIES INC	ONT	Amex
0551A	68338A107	20080111	960112	ON2 TECHNOLOGIES INC	ONT	Amex
0551A	68827R108	20080107	74265	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0551A	68827R108	20080108	76126	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0551A	68827R108	20080109	140133	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0551A	68827R108	20080110	151650	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0551A	68827R108	20080111	157455	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0551A	69423U107	20080107	221680	PACIFIC ETHANOL, INC.	PEIX	G
0551A	69423U107	20080108	272628	PACIFIC ETHANOL, INC.	PEIX	G
0551A	69423U107	20080109	330813	PACIFIC ETHANOL, INC.	PEIX	G
0551A	69423U107	20080110	372877	PACIFIC ETHANOL, INC.	PEIX	G
0551A	69423U107	20080111	381037	PACIFIC ETHANOL, INC.	PEIX	G
0551A	69840W108	20080111	24610	PANERA BREAD COMPANY CL-A	PNRA	Q
0551A	73278L105	20080111	154531	POOL CORPORATION COM STK	POOL	Q
0551A	73640Q105	20080107	26428	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0551A	73640Q105	20080108	28884	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0551A	73640Q105	20080109	29584	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0551A	73640Q105	20080110	42563	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0551A	73640Q105	20080111	50555	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0551A	73936T458	20080107	5822	POWERSHARES INSURED NY MUNI BO	PZT	Amex
0551A	73936T458	20080110	9129	POWERSHARES INSURED NY MUNI BO	PZT	Amex
0551A	73936T458	20080111	7500	POWERSHARES INSURED NY MUNI BO	PZT	Amex

0551A	73936T474	20080107	14915	POWERSHARES INS NATL MUNICIPAL	PZA	Amex
0551A	73936T623	20080107	7250	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0551A	73936T623	20080108	7250	POWERSHARES GLOBAL EXCH TRD FD	PIO	Amex
0551A	78464A425	20080107	14409	SPDR LEHMAN SHORT TERM MUNICIP	SHM	Amex
0551A	78464A425	20080109	119064	SPDR LEHMAN SHORT TERM MUNICIP	SHM	Amex
0551A	78464A425	20080110	116685	SPDR LEHMAN SHORT TERM MUNICIP	SHM	Amex
0551A	78464A425	20080111	126785	SPDR LEHMAN SHORT TERM MUNICIP	SHM	Amex
0551A	78464A441	20080109	70591	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0551A	78464A441	20080110	72203	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0551A	78464A441	20080111	14078	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0551A	78464A888	20080107	316200	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0551A	78464A888	20080108	316200	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0551A	78464A888	20080109	316200	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0551A	83415U108	20080107	1535	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0551A	83415U108	20080108	65274	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0551A	83415U108	20080109	71349	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0551A	83415U108	20080110	87896	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0551A	83415U108	20080111	95492	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0551A	85375C101	20080107	933083	STANDARD PACIFIC CORP	SPF	NYSE
0551A	85375C101	20080108	720469	STANDARD PACIFIC CORP	SPF	NYSE
0551A	85375C101	20080109	361565	STANDARD PACIFIC CORP	SPF	NYSE
0551A	85375C101	20080110	321421	STANDARD PACIFIC CORP	SPF	NYSE
0551A	85375C101	20080111	439242	STANDARD PACIFIC CORP	SPF	NYSE
0551A	87163L103	20080107	274812	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0551A	87163L103	20080108	217388	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0551A	87163L103	20080109	160819	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0551A	87163L103	20080110	174987	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0551A	87163L103	20080111	236030	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0551A	87959M109	20080107	213951	TELIK, INC	TELK	G
0551A	87972L104	20080107	18	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0551A	87972L104	20080108	18	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0551A	89531P105	20080107	114476	TREX CO INC	TWP	NYSE
0551A	89531P105	20080108	119712	TREX CO INC	TWP	NYSE
0551A	89531P105	20080109	123768	TREX CO INC	TWP	NYSE
0551A	89531P105	20080110	139812	TREX CO INC	TWP	NYSE
0551A	89531P105	20080111	145396	TREX CO INC	TWP	NYSE
0551A	89784N104	20080111	200	TRUE RELIGION APPAREL INC	TRLG	G
0551A	90328M107	20080107	239456	USANA HEALTH SCIENCES INC	USNA	Q
0551A	90328M107	20080108	365137	USANA HEALTH SCIENCES INC	USNA	Q
0551A	90328M107	20080109	363671	USANA HEALTH SCIENCES INC	USNA	Q
0551A	90328M107	20080110	407770	USANA HEALTH SCIENCES INC	USNA	Q
0551A	90328M107	20080111	324711	USANA HEALTH SCIENCES INC	USNA	Q
0551A	91232N108	20080107	7000	UNITED STATES OIL FUND, LP	USO	Amex
0551A	91232N108	20080108	7000	UNITED STATES OIL FUND, LP	USO	Amex
0551A	91232N108	20080109	7000	UNITED STATES OIL FUND, LP	USO	Amex
0551A	92336G106	20080107	438211	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0551A	92336G106	20080108	467649	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0551A	92336G106	20080109	460749	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0551A	92336G106	20080110	399323	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0551A	92336G106	20080111	609603	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0551A	92340P100	20080107	435310	VERENIUM CORPORATION (US)	VRNM	G
0551A	92340P100	20080108	445295	VERENIUM CORPORATION (US)	VRNM	G
0551A	92340P100	20080109	453638	VERENIUM CORPORATION (US)	VRNM	G
0551A	92340P100	20080110	477426	VERENIUM CORPORATION (US)	VRNM	G
0551A	92340P100	20080111	524550	VERENIUM CORPORATION (US)	VRNM	G
0551A	92659G600	20080107	19828	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0551A	92659G600	20080108	19628	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0551A	92659G600	20080109	22328	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0551A	92659G600	20080110	20278	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE

0551A	92659G600	20080111	20029	VIDESH SANCHAR ADS (2ORD)	VSL	NYSE
0551A	92923C104	20080107	1527085	WCI COMMUNITIES INC.	WCI	NYSE
0551A	92923C104	20080108	1312637	WCI COMMUNITIES INC.	WCI	NYSE
0551A	92923C104	20080109	1309437	WCI COMMUNITIES INC.	WCI	NYSE
0551A	92923C104	20080110	1431265	WCI COMMUNITIES INC.	WCI	NYSE
0551A	92923C104	20080111	1391507	WCI COMMUNITIES INC.	WCI	NYSE
0551A	98584B103	20080107	1000	YINGLI GREEN ENERGY HOLDING CO	YGE	NYSE
0551A	98584B103	20080108	1000	YINGLI GREEN ENERGY HOLDING CO	YGE	NYSE
0551A	98584B103	20080109	1000	YINGLI GREEN ENERGY HOLDING CO	YGE	NYSE
0551A	98584B103	20080110	1000	YINGLI GREEN ENERGY HOLDING CO	YGE	NYSE
0551A	98584B103	20080111	1000	YINGLI GREEN ENERGY HOLDING CO	YGE	NYSE
0551A	G67828106	20080109	7400	ORIGIN AGRITECH LIMITED	SEED	Q
0551A	G67828106	20080110	9400	ORIGIN AGRITECH LIMITED	SEED	Q
0551A	G67828106	20080111	15900	ORIGIN AGRITECH LIMITED	SEED	Q
0551A	G72457107	20080107	145701	PRIMUS GUARANTY LTD	PRS	NYSE
0551A	G72457107	20080108	155693	PRIMUS GUARANTY LTD	PRS	NYSE
0551A	G72457107	20080109	158693	PRIMUS GUARANTY LTD	PRS	NYSE
0551A	G72457107	20080110	186049	PRIMUS GUARANTY LTD	PRS	NYSE
0551A	G72457107	20080111	215436	PRIMUS GUARANTY LTD	PRS	NYSE
0551A	G84384109	20080107	6400	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0551A	G84384109	20080108	13320	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0551A	G84384109	20080109	15558	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0551A	G84384109	20080110	14958	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0551A	G84384109	20080111	15958	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0551A	G84922106	20080107	99496	W. P. STEWART & CO LTD	WPL	NYSE
0551A	G84922106	20080108	103624	W. P. STEWART & CO LTD	WPL	NYSE
0551A	G84922106	20080109	106724	W. P. STEWART & CO LTD	WPL	NYSE
0551A	G84922106	20080110	121684	W. P. STEWART & CO LTD	WPL	NYSE
0551A	G84922106	20080111	133084	W. P. STEWART & CO LTD	WPL	NYSE
0642A	001058106	20080107	775040	A F P IMAGING CORP	AFPC	U
0642A	001058106	20080108	809540	A F P IMAGING CORP	AFPC	U
0642A	001058106	20080109	849840	A F P IMAGING CORP	AFPC	U
0642A	001058106	20080110	80200	A F P IMAGING CORP	AFPC	U
0642A	001058106	20080111	82262	A F P IMAGING CORP	AFPC	U
0642A	001963107	20080109	81	A S V INC	ASVI	Q
0642A	009720103	20080107	359873	Akeena Solar, Inc. (DE) Common	AKNS	S
0642A	009720103	20080108	257889	Akeena Solar, Inc. (DE) Common	AKNS	S
0642A	021211107	20080107	888	ALSIUS CORP DEL COM STK	ALUS	S
0642A	021211107	20080108	888	ALSIUS CORP DEL COM STK	ALUS	S
0642A	026874883	20080107	800	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0642A	026874883	20080108	800	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0642A	026874883	20080109	800	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0642A	026874883	20080110	800	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0642A	026874883	20080111	800	AIG INC NIKKEI 225 INDEX MITTS	NOW	Amex
0642A	043136100	20080107	74687	ARTHROCARE CORP	ARTC	Q
0642A	043136100	20080108	65803	ARTHROCARE CORP	ARTC	Q
0642A	043136100	20080109	25598	ARTHROCARE CORP	ARTC	Q
0642A	043136100	20080110	21435	ARTHROCARE CORP	ARTC	Q
0642A	043136100	20080111	49086	ARTHROCARE CORP	ARTC	Q
0642A	046220109	20080107	15731	ASTA FUNDING INC	ASFI	Q
0642A	053494100	20080107	1088	AVATAR HOLDINGS INC	AVTR	Q
0642A	053494100	20080108	114	AVATAR HOLDINGS INC	AVTR	Q
0642A	139674105	20080111	2106	CAPITAL CITY BK GROUP INC	CCBG	Q
0642A	147154108	20080110	2647	CASCADE BANCORP	CACB	S
0642A	220873103	20080111	2037	CORUS BANKSHARES INC	CORS	Q
0642A	225447101	20080107	662	CREE INC	CREE	Q
0642A	225447101	20080110	142888	CREE INC	CREE	Q
0642A	225447101	20080111	108940	CREE INC	CREE	Q
0642A	253710107	20080110	7164	Diet Coffee, Inc. Common Stock	DCFF	U

0642A	257386102	20080107	2695	DOMINION HOMES INC	DHOM	G
0642A	257386102	20080108	295	DOMINION HOMES INC	DHOM	G
0642A	257386102	20080109	295	DOMINION HOMES INC	DHOM	G
0642A	257386102	20080110	514	DOMINION HOMES INC	DHOM	G
0642A	297612103	20080107	3508	Ethanex Energy, Inc. Common St	EHNX	U
0642A	320517105	20080109	8238	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0642A	359523107	20080107	28894	FUEL TECH, INC. COMMON STK	FTEK	Q
0642A	359523107	20080108	29841	FUEL TECH, INC. COMMON STK	FTEK	Q
0642A	373334531	20080107	379	GEORGIA POWER CO SR NT SER O	GPD	NYSE
0642A	373334531	20080108	279	GEORGIA POWER CO SR NT SER O	GPD	NYSE
0642A	409900107	20080107	924	HANCOCK FABRIC INC	HKFIQ	u2
0642A	434712105	20080107	6280	HOKU SCIENTIFIC, INC.	HOKU	G
0642A	437355100	20080108	268	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0642A	442487203	20080107	422216	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0642A	442487203	20080108	357593	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0642A	442487203	20080109	297670	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0642A	442487203	20080110	70635	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0642A	442487203	20080111	70035	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0642A	464286806	20080107	818	ISHARES MSCI GERMANY INDEX FD	EWG	ARCAEX
0642A	464287440	20080108	9	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0642A	464287440	20080109	4578	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0642A	464287440	20080110	2664	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0642A	464287440	20080111	1731	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0642A	464288414	20080110	1483	ISHARES S&P NATL MUNI BOND FUN	MUB	Amex
0642A	464288414	20080111	978	ISHARES S&P NATL MUNI BOND FUN	MUB	Amex
0642A	464288489	20080107	815	ISHRS TR FTSE EPRA/NAREIT GLB	IFGL	G
0642A	464288489	20080108	815	ISHRS TR FTSE EPRA/NAREIT GLB	IFGL	G
0642A	464288513	20080107	3952	ISHARES TR IBOXX $ HIGH YIELD	HYG	Amex
0642A	464288620	20080111	150	LEHMAN CR BD FD ISHARES TR	CFT	ARCAEX
0642A	464288653	20080107	588	LEHMAN 10-20 YR TREAS BD FD IS	TLH	ARCAEX
0642A	464288653	20080108	588	LEHMAN 10-20 YR TREAS BD FD IS	TLH	ARCAEX
0642A	480838101	20080109	4349	JOS A BANK CLOTHIERS INC	JOSB	Q
0642A	480838101	20080110	3711	JOS A BANK CLOTHIERS INC	JOSB	Q
0642A	505336107	20080110	1461	LA-Z-BOY INCORPORATED	LZB	NYSE
0642A	505336107	20080111	1025	LA-Z-BOY INCORPORATED	LZB	NYSE
0642A	550278303	20080111	305	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0642A	554225102	20080109	2113	MACATAWA BANK CORP	MCBC	Q
0642A	554225102	20080110	2719	MACATAWA BANK CORP	MCBC	Q
0642A	554225102	20080111	12704	MACATAWA BANK CORP	MCBC	Q
0642A	624581104	20080107	24004	MOVIE GALLERY INC	MOVIQ	u2
0642A	669947889	20080107	796832	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0642A	669947889	20080108	799948	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0642A	669947889	20080109	765533	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0642A	669947889	20080110	754496	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0642A	669947889	20080111	685413	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0642A	742962103	20080109	6264	PRIVATE BANCORP INC.	PVTB	Q
0642A	748203106	20080107	157625	QUEBECOR WORLD INC SUB VTG SHS	IQW	NYSE
0642A	748203106	20080109	56702	QUEBECOR WORLD INC SUB VTG SHS	IQW	NYSE
0642A	760911107	20080109	270	RESEARCH FRONTIERS INC	REFR	S
0642A	780097721	20080107	433853	ROYAL BK SCOTLAND GROUP PLC SP	RBS	NYSE
0642A	784678609	20080107	100	SPA ETF TR MARKETGRADER LARGE	SZG	Amex
0642A	784678609	20080108	100	SPA ETF TR MARKETGRADER LARGE	SZG	Amex
0642A	784678609	20080109	100	SPA ETF TR MARKETGRADER LARGE	SZG	Amex
0642A	784678609	20080110	200	SPA ETF TR MARKETGRADER LARGE	SZG	Amex
0642A	790148100	20080110	48206	ST.JOE COMPANY(THE)	JOE	NYSE
0642A	795757103	20080107	77380	SALTON INC	SFPI	u2
0642A	795757103	20080108	77380	SALTON INC	SFPI	u2
0642A	804115202	20080109	95	MS STRUCTURED ASSET CORP SATUR	DKR	NYSE
0642A	809173206	20080107	67800	SCORE BOARD INC	BSBLQ	u2

0642A	809173206	20080108	67700	SCORE BOARD INC	BSBLQ	u2
0642A	809173206	20080109	67700	SCORE BOARD INC	BSBLQ	u2
0642A	812350106	20080107	149833	SEARS HOLDINGS CORP	SHLD	Q
0642A	812350106	20080108	167411	SEARS HOLDINGS CORP	SHLD	Q
0642A	812350106	20080109	197846	SEARS HOLDINGS CORP	SHLD	Q
0642A	812350106	20080110	97490	SEARS HOLDINGS CORP	SHLD	Q
0642A	829073105	20080108	12993	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0642A	829073105	20080109	36021	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0642A	829073105	20080111	12049	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0642A	831913108	20080107	567951	SMARTIRE SYSTEMS INC	SMTR	U
0642A	831913108	20080108	367951	SMARTIRE SYSTEMS INC	SMTR	U
0642A	867931305	20080110	2120	SUPERCONDUCTOR TECHS INC	SCON	S
0642A	867931305	20080111	1025	SUPERCONDUCTOR TECHS INC	SCON	S
0642A	870297801	20080108	382	SWEDISH EXPT CR CORP ELEMENTS	RJI	Amex
0642A	870297801	20080110	414	SWEDISH EXPT CR CORP ELEMENTS	RJI	Amex
0642A	872962105	20080111	15546	TOUSA, INC	TOUS	u2
0642A	891160509	20080110	52756	TORONTO-DOMINION BANK (THE)	TD	NYSE
0642A	895925105	20080108	1032	TRIAD GUARANTY INC	TGIC	Q
0642A	895925105	20080109	20672	TRIAD GUARANTY INC	TGIC	Q
0642A	903333102	20080107	67	U S DRY CLEANING CORP COM STK	UDRY	U
0642A	903333102	20080110	2281	U S DRY CLEANING CORP COM STK	UDRY	U
0642A	903333102	20080111	1281	U S DRY CLEANING CORP COM STK	UDRY	U
0642A	917569105	20080107	15890	Utah Uranium Corp. Common Stoc	UTUC	U
0642A	917569105	20080108	14690	Utah Uranium Corp. Common Stoc	UTUC	U
0642A	917569105	20080109	16190	Utah Uranium Corp. Common Stoc	UTUC	U
0642A	917569105	20080110	6590	Utah Uranium Corp. Common Stoc	UTUC	U
0642A	917569105	20080111	6590	Utah Uranium Corp. Common Stoc	UTUC	U
0642A	921937819	20080107	1129	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0642A	921937819	20080108	105	VANGUARD BD INDEX FD INC INTER	BIV	Amex
0642A	921937835	20080107	92504	VANGUARD BD INDEX FD INC TOTAL	BND	Amex
0642A	921946406	20080111	423	VANGUARD WHITEHALL FDS (VANGUA	VYM	Amex
0642A	925317208	20080109	9328	VERSO TECHNOLOGIES INC	VRSO	S
0642A	37935E101	20080110	703700	GLOBAL MED TECHNOLOGIES INC	GLOB	U
0642A	03662X100	20080108	348	ANSWERS CORPORATION	ANSW	G
0642A	05155L105	20080111	40000	Auriga Laboratories, Inc. Comm	ARGA	U
0642A	06646V108	20080109	4798	BANKRATE INC	RATE	Q
0642A	07556Q105	20080107	441855	BEAZER HOMES USA INC	BZH	NYSE
0642A	07556Q105	20080108	383983	BEAZER HOMES USA INC	BZH	NYSE
0642A	07556Q105	20080109	240409	BEAZER HOMES USA INC	BZH	NYSE
0642A	07556Q105	20080110	123505	BEAZER HOMES USA INC	BZH	NYSE
0642A	07556Q105	20080111	47405	BEAZER HOMES USA INC	BZH	NYSE
0642A	08883T200	20080108	3540	Bidz.com, Inc. Common Stock	BIDZ	S
0642A	08883T200	20080109	1929	Bidz.com, Inc. Common Stock	BIDZ	S
0642A	09776J101	20080108	41759	BON-TON STORES INC (THE)	BONT	Q
0642A	11252N119	20080107	14400	Brooke Credit Corporation Warr	BRCRW	U
0642A	16937A101	20080107	26164	CHINA AGRITECH, INC.	CAGC	U
0642A	16937A101	20080108	75354	CHINA AGRITECH, INC.	CAGC	U
0642A	16937A101	20080109	192154	CHINA AGRITECH, INC.	CAGC	U
0642A	16937A101	20080110	230194	CHINA AGRITECH, INC.	CAGC	U
0642A	23338Y100	20080111	1159	DWS GLOBAL COMMODITIES STOCK F	GCS	NYSE
0642A	30034Q109	20080108	2716	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0642A	30034Q109	20080109	2666	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0642A	30034Q109	20080110	2666	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0642A	30034Q109	20080111	743	EVERGREEN UTILITIES AND HIGH I	ERH	Amex
0642A	38724Q107	20080107	59915	GRANITE CITY FOOD & BREWERY LT	GCFB	G
0642A	38724Q107	20080108	60915	GRANITE CITY FOOD & BREWERY LT	GCFB	G
0642A	38724Q107	20080109	61165	GRANITE CITY FOOD & BREWERY LT	GCFB	G
0642A	42982Y109	20080107	12425	HIGHBURY FINANCIAL INC	HBRF	U
0642A	42982Y109	20080108	12200	HIGHBURY FINANCIAL INC	HBRF	U

0642A	42982Y109	20080109	12200	HIGHBURY FINANCIAL INC	HBRF	U
0642A	42982Y109	20080110	13200	HIGHBURY FINANCIAL INC	HBRF	U
0642A	42982Y109	20080111	1100	HIGHBURY FINANCIAL INC	HBRF	U
0642A	43738R109	20080108	960989	HOMEBANC CORP COM	HMBN	u2
0642A	43738R109	20080109	328036	HOMEBANC CORP COM	HMBN	u2
0642A	43738R109	20080110	328036	HOMEBANC CORP COM	HMBN	u2
0642A	43738R109	20080111	328036	HOMEBANC CORP COM	HMBN	u2
0642A	45247Q100	20080110	559052	IMERGENT INC	IIG	Amex
0642A	45256R106	20080107	125301	IMPART MEDIA GROUP INC	IMMG	U
0642A	45256R106	20080108	115001	IMPART MEDIA GROUP INC	IMMG	U
0642A	45256R106	20080109	115001	IMPART MEDIA GROUP INC	IMMG	U
0642A	45256R106	20080110	115001	IMPART MEDIA GROUP INC	IMMG	U
0642A	45256R106	20080111	115001	IMPART MEDIA GROUP INC	IMMG	U
0642A	45772G105	20080107	603666	INPHONIC INC	INPC	u2
0642A	45772G105	20080108	150866	INPHONIC INC	INPC	u2
0642A	46072H108	20080108	130900	INTERSTATE BAKERIES CORP	IBCIQ	u2
0642A	46072H108	20080109	140900	INTERSTATE BAKERIES CORP	IBCIQ	u2
0642A	46072H108	20080110	140900	INTERSTATE BAKERIES CORP	IBCIQ	u2
0642A	46072H108	20080111	140900	INTERSTATE BAKERIES CORP	IBCIQ	u2
0642A	47023A101	20080107	1834	JAMBA, INC. COM STK	JMBA	G
0642A	47023A101	20080108	673	JAMBA, INC. COM STK	JMBA	G
0642A	47023A101	20080109	63335	JAMBA, INC. COM STK	JMBA	G
0642A	55607W100	20080111	16510	MACQUARIE/FIRST TR GLOBAL INFR	MFD	NYSE
0642A	64125K101	20080107	3779	NEUROCHEM INC	NRMX	G
0642A	66611L105	20080107	44594	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0642A	66611L105	20080108	51363	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0642A	66611L105	20080109	47770	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0642A	66611L105	20080110	51015	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0642A	66611L105	20080111	49712	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0642A	67575P108	20080107	3477	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0642A	67575P108	20080108	4239	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0642A	67575P108	20080109	5826	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0642A	67575P108	20080110	5941	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0642A	67575P108	20080111	5734	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0642A	73936T466	20080110	66	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex
0642A	73936T466	20080111	1066	POWERSHARES GLB EXCH TRD FD TR	PFP	Amex
0642A	73936T573	20080108	12545	POWERSHARES EMERGING MKTS SOVE	PCY	Amex
0642A	73936T573	20080109	11970	POWERSHARES EMERGING MKTS SOVE	PCY	Amex
0642A	73936T573	20080110	11970	POWERSHARES EMERGING MKTS SOVE	PCY	Amex
0642A	73936T573	20080111	11870	POWERSHARES EMERGING MKTS SOVE	PCY	Amex
0642A	73936T755	20080111	217	POWERSHARES FTSE RAFI EUROPE P	PEF	ARCAEX
0642A	73936T771	20080107	681	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0642A	73936T771	20080108	681	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0642A	73936T771	20080109	681	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0642A	73936T771	20080110	681	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0642A	73936T771	20080111	681	POWERSHARES FTSE RAFI DEVEL MA	PDN	Amex
0642A	74347R321	20080111	7701	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0642A	74347R479	20080107	11960	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0642A	74347R479	20080108	11960	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0642A	74347R479	20080109	11360	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0642A	74347R479	20080110	11360	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0642A	74347R479	20080111	11360	ULTRA RUSSELL 2000 VALUE PROSH	UVT	Amex
0642A	74347R578	20080107	395	ULTRASHORT TECHNOLOGY PROSHARE	REW	Amex
0642A	74347R578	20080110	1021	ULTRASHORT TECHNOLOGY PROSHARE	REW	Amex
0642A	74347R677	20080109	433	ULTRA REAL ESTATE PROSHARES TR	URE	Amex
0642A	74347R677	20080111	897	ULTRA REAL ESTATE PROSHARES TR	URE	Amex
0642A	74347R792	20080107	954	ULTRASHORT SMALLCAP600 PROSHAR	SDD	Amex
0642A	74347R826	20080109	478	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0642A	74347R826	20080110	689	SHORT RUSSELL 2000 PROSHARES	RWM	Amex

0642A	74347R826	20080111	282	SHORT RUSSELL 2000 PROSHARES	RWM	Amex
0642A	74435K204	20080108	1023	PRUDENTIAL PLC ADS (REP 2 ORD)	PUK	NYSE
0642A	75961Q101	20080107	65285	REMOTEMDX INC	RMDX	U
0642A	75961Q101	20080109	701869	REMOTEMDX INC	RMDX	U
0642A	75966C305	20080109	59100	RENAISSANCE ACQUISITION CORP C	RAK	Amex
0642A	76028H100	20080109	4500	REPROS THERAPEUTICS INC COM ST	RPRX	G
0642A	78463X509	20080110	490	SPDR SER TR FDS SPDR S&P EMERG	GMM	Amex
0642A	78463X509	20080111	490	SPDR SER TR FDS SPDR S&P EMERG	GMM	Amex
0642A	78464A300	20080107	36	SPDR SER TR SPDR DJ WILSHIRE S	DSV	Amex
0642A	78464A441	20080109	142	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0642A	78464A441	20080110	142	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0642A	78464A441	20080111	142	SPDR LEHMAN CALIFORNIA MUNICIP	CXA	Amex
0642A	78464A516	20080109	557	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0642A	78464A516	20080110	1681	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0642A	78464A516	20080111	1643	SPDR SER TR LEH INTL TREAS BD	BWX	Amex
0642A	78464A698	20080107	254499	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0642A	78464A805	20080109	60	SPDR DJ WILSHIRE TOTAL MARKET	TMW	Amex
0642A	78464A805	20080110	308	SPDR DJ WILSHIRE TOTAL MARKET	TMW	Amex
0642A	78464A805	20080111	8	SPDR DJ WILSHIRE TOTAL MARKET	TMW	Amex
0642A	78464A888	20080111	375342	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0642A	80411G208	20080109	77	SATURNS ALTRIA GRP INC DEB BKD	HJB	NYSE
0642A	80411G208	20080110	177	SATURNS ALTRIA GRP INC DEB BKD	HJB	NYSE
0642A	80411G208	20080111	177	SATURNS ALTRIA GRP INC DEB BKD	HJB	NYSE
0642A	87238A108	20080107	400	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0642A	87238A108	20080108	400	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0642A	87238A108	20080109	400	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0642A	87238A108	20080110	400	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0642A	87238A108	20080111	400	TDAX INDEPENDENCE 2010 EXCHANG	TDD	ARCAEX
0642A	89531P105	20080109	60	TREX CO INC	TWP	NYSE
0642A	91232N108	20080107	21	UNITED STATES OIL FUND, LP	USO	Amex
0642A	91232N108	20080108	28552	UNITED STATES OIL FUND, LP	USO	Amex
0642A	91232N108	20080109	23632	UNITED STATES OIL FUND, LP	USO	Amex
0642A	91232N108	20080111	3706	UNITED STATES OIL FUND, LP	USO	Amex
0642A	92340P100	20080111	1094	VERENIUM CORPORATION (US)	VRNM	G
0642A	92923C104	20080109	388515	WCI COMMUNITIES INC.	WCI	NYSE
0642A	97717W331	20080107	189	WISDOMTREE INTERNATONAL REAL E	DRW	Amex
0642A	97717W331	20080108	189	WISDOMTREE INTERNATONAL REAL E	DRW	Amex
0642A	97717W562	20080107	145	WISDOMTREE TR SMALLCAP EARNING	EES	Amex
0642A	Y8162K105	20080111	16646	STAR BULK CARRIERS CORP COM ST	SBLK	G
0671A	001963107	20080108	780	A S V INC	ASVI	Q
0671A	001963107	20080109	1080	A S V INC	ASVI	Q
0671A	001963107	20080110	1080	A S V INC	ASVI	Q
0671A	001963107	20080111	1080	A S V INC	ASVI	Q
0671A	003687100	20080107	4011	ABITIBIBOWATER, INC.	ABH	NYSE
0671A	003687100	20080108	3861	ABITIBIBOWATER, INC.	ABH	NYSE
0671A	003687100	20080109	8961	ABITIBIBOWATER, INC.	ABH	NYSE
0671A	003687100	20080110	6161	ABITIBIBOWATER, INC.	ABH	NYSE
0671A	003687100	20080111	7461	ABITIBIBOWATER, INC.	ABH	NYSE
0671A	009606104	20080108	700	AIXTRON AKTEINGESESELLSCHAFT A	AIXG	G
0671A	009606104	20080109	1700	AIXTRON AKTEINGESESELLSCHAFT A	AIXG	G
0671A	021211107	20080107	3592	ALSIUS CORP DEL COM STK	ALUS	S
0671A	021211107	20080108	9228	ALSIUS CORP DEL COM STK	ALUS	S
0671A	021211107	20080109	46882	ALSIUS CORP DEL COM STK	ALUS	S
0671A	021211107	20080110	49864	ALSIUS CORP DEL COM STK	ALUS	S
0671A	021211107	20080111	54863	ALSIUS CORP DEL COM STK	ALUS	S
0671A	023139108	20080107	299928	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0671A	023139108	20080108	325622	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0671A	023139108	20080109	324808	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0671A	023139108	20080110	270807	AMBAC FINANCIAL GROUP INC.	ABK	NYSE

0671A	023139108	20080111	141586	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0671A	025334103	20080107	1	AMERICAN DAIRY INC	ADY	ARCAEX
0671A	043136100	20080107	181344	ARTHROCARE CORP	ARTC	Q
0671A	043136100	20080108	174608	ARTHROCARE CORP	ARTC	Q
0671A	043136100	20080109	238031	ARTHROCARE CORP	ARTC	Q
0671A	043136100	20080110	307649	ARTHROCARE CORP	ARTC	Q
0671A	043136100	20080111	818112	ARTHROCARE CORP	ARTC	Q
0671A	043635101	20080108	89	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0671A	053494100	20080107	1	AVATAR HOLDINGS INC	AVTR	Q
0671A	053494100	20080108	1	AVATAR HOLDINGS INC	AVTR	Q
0671A	053494100	20080109	144	AVATAR HOLDINGS INC	AVTR	Q
0671A	053494100	20080110	79	AVATAR HOLDINGS INC	AVTR	Q
0671A	053494100	20080111	31	AVATAR HOLDINGS INC	AVTR	Q
0671A	120113105	20080107	330	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0671A	120113105	20080108	330	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0671A	120113105	20080109	330	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0671A	120113105	20080110	330	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0671A	120113105	20080111	330	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0671A	143130102	20080108	115661	CARMAX, INC.	KMX	NYSE
0671A	143130102	20080109	380490	CARMAX, INC.	KMX	NYSE
0671A	143130102	20080110	576406	CARMAX, INC.	KMX	NYSE
0671A	143130102	20080111	584441	CARMAX, INC.	KMX	NYSE
0671A	169656105	20080107	1159107	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0671A	169656105	20080108	1147558	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0671A	169656105	20080109	1312158	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0671A	169656105	20080110	1328226	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0671A	169656105	20080111	1346573	CHIPOLTE MEXICAN GRILL, INC. C	CMG	NYSE
0671A	185860103	20080107	35417	CLEVELAND BIOLABS INC COM STK	CBLI	G
0671A	185860103	20080108	35617	CLEVELAND BIOLABS INC COM STK	CBLI	G
0671A	185860103	20080109	44117	CLEVELAND BIOLABS INC COM STK	CBLI	G
0671A	185860103	20080110	44117	CLEVELAND BIOLABS INC COM STK	CBLI	G
0671A	185860103	20080111	45217	CLEVELAND BIOLABS INC COM STK	CBLI	G
0671A	192108108	20080107	2688	COEUR D-ALENE MINES CORP	CDE	NYSE
0671A	192108108	20080108	7212	COEUR D-ALENE MINES CORP	CDE	NYSE
0671A	192108108	20080109	12619	COEUR D-ALENE MINES CORP	CDE	NYSE
0671A	192108108	20080110	33885	COEUR D-ALENE MINES CORP	CDE	NYSE
0671A	192108108	20080111	23137	COEUR D-ALENE MINES CORP	CDE	NYSE
0671A	208242107	20080107	491507	CONNS INC	CONN	Q
0671A	208242107	20080108	467815	CONNS INC	CONN	Q
0671A	208242107	20080109	453815	CONNS INC	CONN	Q
0671A	208242107	20080110	459115	CONNS INC	CONN	Q
0671A	208242107	20080111	493139	CONNS INC	CONN	Q
0671A	220873103	20080107	1063894	CORUS BANKSHARES INC	CORS	Q
0671A	220873103	20080108	970633	CORUS BANKSHARES INC	CORS	Q
0671A	220873103	20080109	1085995	CORUS BANKSHARES INC	CORS	Q
0671A	220873103	20080110	1032441	CORUS BANKSHARES INC	CORS	Q
0671A	220873103	20080111	1033241	CORUS BANKSHARES INC	CORS	Q
0671A	222795106	20080108	626	COUSINS PROPERTIES INC	CUZ	NYSE
0671A	225447101	20080107	2613922	CREE INC	CREE	Q
0671A	225447101	20080108	2906245	CREE INC	CREE	Q
0671A	225447101	20080109	3066467	CREE INC	CREE	Q
0671A	225447101	20080110	2940224	CREE INC	CREE	Q
0671A	225447101	20080111	3253273	CREE INC	CREE	Q
0671A	320771108	20080107	17922	FIRST MARBLEHEAD CORP (THE)	FMD	NYSE
0671A	337907109	20080107	6199	FIRSTFED FINANCIAL CORP	FED	NYSE
0671A	337907109	20080108	99	FIRSTFED FINANCIAL CORP	FED	NYSE
0671A	337907109	20080109	7999	FIRSTFED FINANCIAL CORP	FED	NYSE
0671A	337907109	20080110	7299	FIRSTFED FINANCIAL CORP	FED	NYSE
0671A	337907109	20080111	4499	FIRSTFED FINANCIAL CORP	FED	NYSE

0671A	338488109	20080107	24652	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0671A	338488109	20080108	24999	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0671A	338488109	20080109	24657	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0671A	338488109	20080110	25133	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0671A	338488109	20080111	24608	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0671A	378973408	20080107	101643	GLOBALSTAR, INC COM STK	GSAT	Q
0671A	378973408	20080108	88228	GLOBALSTAR, INC COM STK	GSAT	Q
0671A	378973408	20080109	86328	GLOBALSTAR, INC COM STK	GSAT	Q
0671A	378973408	20080110	90328	GLOBALSTAR, INC COM STK	GSAT	Q
0671A	378973408	20080111	90224	GLOBALSTAR, INC COM STK	GSAT	Q
0671A	390124105	20080109	635	GREAT BASIN GOLD LTD	GBN	Amex
0671A	411307101	20080107	317860	HANSEN MEDICAL, INC. COM	HNSN	G
0671A	411307101	20080108	325260	HANSEN MEDICAL, INC. COM	HNSN	G
0671A	411307101	20080109	332703	HANSEN MEDICAL, INC. COM	HNSN	G
0671A	411307101	20080110	337203	HANSEN MEDICAL, INC. COM	HNSN	G
0671A	411307101	20080111	345269	HANSEN MEDICAL, INC. COM	HNSN	G
0671A	434712105	20080107	15590	HOKU SCIENTIFIC, INC.	HOKU	G
0671A	434712105	20080108	64289	HOKU SCIENTIFIC, INC.	HOKU	G
0671A	434712105	20080109	59460	HOKU SCIENTIFIC, INC.	HOKU	G
0671A	434712105	20080110	55760	HOKU SCIENTIFIC, INC.	HOKU	G
0671A	434712105	20080111	55460	HOKU SCIENTIFIC, INC.	HOKU	G
0671A	437355100	20080107	251811	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0671A	437355100	20080108	257311	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0671A	437355100	20080109	257311	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0671A	437355100	20080110	257311	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0671A	437355100	20080111	256311	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0671A	442487203	20080109	115262	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0671A	442487203	20080110	113213	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0671A	442487203	20080111	114795	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0671A	449623107	20080110	1582	IHOP CORP	IHP	NYSE
0671A	449623107	20080111	5682	IHOP CORP	IHP	NYSE
0671A	456607100	20080107	133295	INDYMAC BANCORP,INC.	IMB	NYSE
0671A	456607100	20080108	242208	INDYMAC BANCORP,INC.	IMB	NYSE
0671A	456607100	20080111	164014	INDYMAC BANCORP,INC.	IMB	NYSE
0671A	460951106	20080107	2371443	INTEROIL CORP (F)	IOC	Amex
0671A	460951106	20080108	2394792	INTEROIL CORP (F)	IOC	Amex
0671A	460951106	20080109	2203462	INTEROIL CORP (F)	IOC	Amex
0671A	460951106	20080110	2154457	INTEROIL CORP (F)	IOC	Amex
0671A	460951106	20080111	2134062	INTEROIL CORP (F)	IOC	Amex
0671A	464287556	20080111	3800	ISHARES NASDAQ BIOTECH INDX FD	IBB	Amex
0671A	464287655	20080107	144487	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0671A	464287655	20080108	321223	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0671A	464287655	20080109	342127	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0671A	464287655	20080111	22426	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0671A	464287739	20080111	98969	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0671A	480838101	20080107	77857	JOS A BANK CLOTHIERS INC	JOSB	Q
0671A	480838101	20080108	108660	JOS A BANK CLOTHIERS INC	JOSB	Q
0671A	480838101	20080109	112160	JOS A BANK CLOTHIERS INC	JOSB	Q
0671A	480838101	20080110	228986	JOS A BANK CLOTHIERS INC	JOSB	Q
0671A	480838101	20080111	237186	JOS A BANK CLOTHIERS INC	JOSB	Q
0671A	501014104	20080107	65526	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0671A	501014104	20080108	49100	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0671A	501014104	20080109	49100	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0671A	501014104	20080110	39300	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0671A	501014104	20080111	39000	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0671A	505336107	20080107	6317	LA-Z-BOY INCORPORATED	LZB	NYSE
0671A	505336107	20080108	23317	LA-Z-BOY INCORPORATED	LZB	NYSE
0671A	505336107	20080109	31717	LA-Z-BOY INCORPORATED	LZB	NYSE
0671A	505336107	20080110	40535	LA-Z-BOY INCORPORATED	LZB	NYSE

0671A	505336107	20080111	30735	LA-Z-BOY INCORPORATED	LZB	NYSE
0671A	550021109	20080107	96548	LULULEMON ATHLETICA INC COM ST	LULU	Q
0671A	550021109	20080108	103496	LULULEMON ATHLETICA INC COM ST	LULU	Q
0671A	550021109	20080109	101096	LULULEMON ATHLETICA INC COM ST	LULU	Q
0671A	669947889	20080107	270469	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0671A	669947889	20080108	510877	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0671A	669947889	20080109	452034	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0671A	669947889	20080110	987334	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0671A	669947889	20080111	936828	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0671A	701354102	20080107	29906	PARKERVISION INC	PRKR	G
0671A	701354102	20080108	33206	PARKERVISION INC	PRKR	G
0671A	701354102	20080109	31006	PARKERVISION INC	PRKR	G
0671A	701354102	20080110	29506	PARKERVISION INC	PRKR	G
0671A	701354102	20080111	26006	PARKERVISION INC	PRKR	G
0671A	731068102	20080107	2875	POLARIS INDUSTRIES INC.	PII	NYSE
0671A	731068102	20080108	2875	POLARIS INDUSTRIES INC.	PII	NYSE
0671A	731068102	20080109	9375	POLARIS INDUSTRIES INC.	PII	NYSE
0671A	731068102	20080110	9875	POLARIS INDUSTRIES INC.	PII	NYSE
0671A	731068102	20080111	8075	POLARIS INDUSTRIES INC.	PII	NYSE
0671A	742962103	20080107	8858	PRIVATE BANCORP INC.	PVTB	Q
0671A	742962103	20080108	8858	PRIVATE BANCORP INC.	PVTB	Q
0671A	742962103	20080109	8858	PRIVATE BANCORP INC.	PVTB	Q
0671A	742962103	20080111	1800	PRIVATE BANCORP INC.	PVTB	Q
0671A	750236101	20080107	958232	RADIAN GROUP INC	RDN	NYSE
0671A	750236101	20080108	946288	RADIAN GROUP INC	RDN	NYSE
0671A	750236101	20080109	914650	RADIAN GROUP INC	RDN	NYSE
0671A	750236101	20080110	913146	RADIAN GROUP INC	RDN	NYSE
0671A	750236101	20080111	928607	RADIAN GROUP INC	RDN	NYSE
0671A	790148100	20080110	33705	ST.JOE COMPANY(THE)	JOE	NYSE
0671A	790148100	20080111	53712	ST.JOE COMPANY(THE)	JOE	NYSE
0671A	812350106	20080107	136857	SEARS HOLDINGS CORP	SHLD	Q
0671A	812350106	20080108	153667	SEARS HOLDINGS CORP	SHLD	Q
0671A	812350106	20080110	88832	SEARS HOLDINGS CORP	SHLD	Q
0671A	812350106	20080111	89844	SEARS HOLDINGS CORP	SHLD	Q
0671A	867931305	20080107	7834	SUPERCONDUCTOR TECHS INC	SCON	S
0671A	867931305	20080108	7634	SUPERCONDUCTOR TECHS INC	SCON	S
0671A	867931305	20080109	12046	SUPERCONDUCTOR TECHS INC	SCON	S
0671A	867931305	20080110	11546	SUPERCONDUCTOR TECHS INC	SCON	S
0671A	867931305	20080111	12946	SUPERCONDUCTOR TECHS INC	SCON	S
0671A	874054109	20080108	281685	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0671A	874054109	20080109	282885	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0671A	874054109	20080110	362985	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0671A	874054109	20080111	362585	TAKE-TWO INTERACTIVE SOFTWARE	TTWO	Q
0671A	874161102	20080110	74565	TALBOTS INC (THE)	TLB	NYSE
0671A	874161102	20080111	72132	TALBOTS INC (THE)	TLB	NYSE
0671A	885218107	20080107	66628	THORNBURG MORTGAGE INC	TMA	NYSE
0671A	885218107	20080108	68419	THORNBURG MORTGAGE INC	TMA	NYSE
0671A	885218107	20080109	39799	THORNBURG MORTGAGE INC	TMA	NYSE
0671A	895925105	20080107	31839	TRIAD GUARANTY INC	TGIC	Q
0671A	895925105	20080108	31839	TRIAD GUARANTY INC	TGIC	Q
0671A	895925105	20080109	33239	TRIAD GUARANTY INC	TGIC	Q
0671A	895925105	20080110	33539	TRIAD GUARANTY INC	TGIC	Q
0671A	895925105	20080111	36639	TRIAD GUARANTY INC	TGIC	Q
0671A	903417103	20080110	700	U.S. SHIPPING PARTNERS L.P. CO	USS	NYSE
0671A	916901507	20080109	505	Uranium Resources, Inc. New Co	URRE	G
0671A	928563402	20080107	410546	VMWARE, INC. CL A COM STK	VMW	NYSE
0671A	928563402	20080108	402134	VMWARE, INC. CL A COM STK	VMW	NYSE
0671A	928563402	20080109	409227	VMWARE, INC. CL A COM STK	VMW	NYSE
0671A	928563402	20080110	430779	VMWARE, INC. CL A COM STK	VMW	NYSE

0671A	928563402	20080111	446711	VMWARE, INC. CL A COM STK	VMW	NYSE
0671A	04685W103	20080107	208525	ATHENAHEALTH, INC. COM	ATHN	G
0671A	04685W103	20080108	207960	ATHENAHEALTH, INC. COM	ATHN	G
0671A	04685W103	20080109	208470	ATHENAHEALTH, INC. COM	ATHN	G
0671A	04685W103	20080110	214325	ATHENAHEALTH, INC. COM	ATHN	G
0671A	04685W103	20080111	205325	ATHENAHEALTH, INC. COM	ATHN	G
0671A	06646V108	20080107	5556	BANKRATE INC	RATE	Q
0671A	06646V108	20080108	7056	BANKRATE INC	RATE	Q
0671A	06646V108	20080109	48205	BANKRATE INC	RATE	Q
0671A	06646V108	20080110	49282	BANKRATE INC	RATE	Q
0671A	06646V108	20080111	43982	BANKRATE INC	RATE	Q
0671A	07556Q105	20080110	7717	BEAZER HOMES USA INC	BZH	NYSE
0671A	07556Q105	20080111	8122	BEAZER HOMES USA INC	BZH	NYSE
0671A	08883T200	20080107	52048	Bidz.com, Inc. Common Stock	BIDZ	S
0671A	08883T200	20080108	55548	Bidz.com, Inc. Common Stock	BIDZ	S
0671A	08883T200	20080109	57048	Bidz.com, Inc. Common Stock	BIDZ	S
0671A	08883T200	20080110	71499	Bidz.com, Inc. Common Stock	BIDZ	S
0671A	08883T200	20080111	92199	Bidz.com, Inc. Common Stock	BIDZ	S
0671A	09776J101	20080107	4982	BON-TON STORES INC (THE)	BONT	Q
0671A	16941X105	20080107	1	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0671A	16941X105	20080108	1	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0671A	16941X105	20080109	71	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0671A	16941X105	20080110	71	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0671A	16941X105	20080111	37	CHINA SHENGHUO PHARMACEUTICAL	KUN	Amex
0671A	16942X104	20080107	244856	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0671A	16942X104	20080108	200966	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0671A	16942X104	20080109	186740	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0671A	16942X104	20080110	173922	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0671A	16942X104	20080111	180635	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0671A	18383M100	20080107	30700	BNY BRAZIL RUSSIA INDIA & CHIN	EEB	Amex
0671A	18383M100	20080108	36800	BNY BRAZIL RUSSIA INDIA & CHIN	EEB	Amex
0671A	18383M100	20080110	15100	BNY BRAZIL RUSSIA INDIA & CHIN	EEB	Amex
0671A	20478N100	20080109	1027	COMPUCREDIT CORP	CCRT	Q
0671A	20478N100	20080110	1027	COMPUCREDIT CORP	CCRT	Q
0671A	20478N100	20080111	1027	COMPUCREDIT CORP	CCRT	Q
0671A	30024B104	20080107	20653	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0671A	30024B104	20080108	19453	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0671A	30024B104	20080109	18853	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0671A	30024B104	20080110	16853	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0671A	30024B104	20080111	8050	EVERGREEN ENERGY INC NEW	EEE	ARCAEX
0671A	35907K105	20080108	359	FRONTIER FINL CORP	FTBK	Q
0671A	36113C101	20080109	90	Fushi International, Inc. Comm	FSIN	G
0671A	37229P507	20080107	125432	GENITOPE CORP	GTOP	G
0671A	37229P507	20080108	123550	GENITOPE CORP	GTOP	G
0671A	37229P507	20080109	120342	GENITOPE CORP	GTOP	G
0671A	37229P507	20080110	122188	GENITOPE CORP	GTOP	G
0671A	37229P507	20080111	328955	GENITOPE CORP	GTOP	G
0671A	44244K109	20080107	7700	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0671A	44244K109	20080108	7800	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0671A	44244K109	20080109	6207	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0671A	44244K109	20080110	5507	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0671A	44244K109	20080111	5507	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0671A	45247Q100	20080107	213034	IMERGENT INC	IIG	Amex
0671A	45247Q100	20080108	212645	IMERGENT INC	IIG	Amex
0671A	45247Q100	20080109	227919	IMERGENT INC	IIG	Amex
0671A	45247Q100	20080110	177919	IMERGENT INC	IIG	Amex
0671A	45247Q100	20080111	202294	IMERGENT INC	IIG	Amex
0671A	48023P106	20080107	47791	JONES SODA CO	JSDA	S
0671A	48023P106	20080108	47791	JONES SODA CO	JSDA	S

0671A	48023P106	20080109	47791	JONES SODA CO	JSDA	S
0671A	48023P106	20080110	47791	JONES SODA CO	JSDA	S
0671A	48023P106	20080111	48791	JONES SODA CO	JSDA	S
0671A	55262C100	20080108	495999	MBIA INC	MBI	NYSE
0671A	55262C100	20080109	529820	MBIA INC	MBI	NYSE
0671A	55262C100	20080110	534268	MBIA INC	MBI	NYSE
0671A	55262C100	20080111	520936	MBIA INC	MBI	NYSE
0671A	57060U605	20080107	400	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0671A	57060U605	20080108	700	MARKET VECTORS ETF TR GLOBAL A	MOO	Amex
0671A	58500P107	20080107	1480927	MEDIS TECHNOLOGIES LTD	MDTL	G
0671A	58500P107	20080108	1471289	MEDIS TECHNOLOGIES LTD	MDTL	G
0671A	58500P107	20080109	1341980	MEDIS TECHNOLOGIES LTD	MDTL	G
0671A	58500P107	20080110	1325152	MEDIS TECHNOLOGIES LTD	MDTL	G
0671A	58500P107	20080111	1364021	MEDIS TECHNOLOGIES LTD	MDTL	G
0671A	67069D108	20080107	1358764	NUTRI/SYSTEM INC.	NTRI	Q
0671A	67069D108	20080108	1526064	NUTRI/SYSTEM INC.	NTRI	Q
0671A	67069D108	20080109	1523264	NUTRI/SYSTEM INC.	NTRI	Q
0671A	67069D108	20080110	1551759	NUTRI/SYSTEM INC.	NTRI	Q
0671A	67069D108	20080111	1558035	NUTRI/SYSTEM INC.	NTRI	Q
0671A	68827R108	20080107	36422	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0671A	68827R108	20080108	37329	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0671A	68827R108	20080109	39130	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0671A	68827R108	20080110	37988	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0671A	68827R108	20080111	38575	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0671A	69423U107	20080108	4173	PACIFIC ETHANOL, INC.	PEIX	G
0671A	71907X110	20080109	118250	PHOENIX INDIA ACQUISITON CORP	PXIAW	U
0671A	71907X110	20080110	118250	PHOENIX INDIA ACQUISITON CORP	PXIAW	U
0671A	71907X110	20080111	118250	PHOENIX INDIA ACQUISITON CORP	PXIAW	U
0671A	73935X500	20080107	23000	POWERSHARES WILDER HILL CLEAN	PBW	Amex
0671A	73935X500	20080108	12492	POWERSHARES WILDER HILL CLEAN	PBW	Amex
0671A	78464A771	20080110	57300	SPDR SERIES TRUST KBW CAPITAL	KCE	Amex
0671A	78464A771	20080111	67300	SPDR SERIES TRUST KBW CAPITAL	KCE	Amex
0671A	78464A888	20080110	113100	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0671A	78464A888	20080111	114100	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0671A	84916A104	20080110	4581	SPORT SUPPLY GROUP, INC	RBI	Amex
0671A	84916A104	20080111	1972	SPORT SUPPLY GROUP, INC	RBI	Amex
0671A	85375C101	20080109	8923	STANDARD PACIFIC CORP	SPF	NYSE
0671A	85375C101	20080110	12258	STANDARD PACIFIC CORP	SPF	NYSE
0671A	85375C101	20080111	12796	STANDARD PACIFIC CORP	SPF	NYSE
0671A	87163L103	20080107	302396	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0671A	87163L103	20080108	265196	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0671A	87163L103	20080109	285096	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0671A	87163L103	20080110	283596	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0671A	87163L103	20080111	276196	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0671A	87972L104	20080107	1686	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0671A	87972L104	20080108	1686	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0671A	90328M107	20080107	1136783	USANA HEALTH SCIENCES INC	USNA	Q
0671A	90328M107	20080108	1409683	USANA HEALTH SCIENCES INC	USNA	Q
0671A	90328M107	20080109	1437877	USANA HEALTH SCIENCES INC	USNA	Q
0671A	90328M107	20080110	1424158	USANA HEALTH SCIENCES INC	USNA	Q
0671A	90328M107	20080111	1461570	USANA HEALTH SCIENCES INC	USNA	Q
0671A	92336G106	20080111	5532	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0671A	92340P100	20080107	5887	VERENIUM CORPORATION (US)	VRNM	G
0671A	92340P100	20080108	7861	VERENIUM CORPORATION (US)	VRNM	G
0671A	92340P100	20080109	6951	VERENIUM CORPORATION (US)	VRNM	G
0671A	92340P100	20080110	7754	VERENIUM CORPORATION (US)	VRNM	G
0671A	92340P100	20080111	6265	VERENIUM CORPORATION (US)	VRNM	G
0671A	92923C104	20080107	93456	WCI COMMUNITIES INC.	WCI	NYSE
0671A	92923C104	20080108	79737	WCI COMMUNITIES INC.	WCI	NYSE

0671A	92923C104	20080109	77237	WCI COMMUNITIES INC.	WCI	NYSE
0671A	92923C104	20080110	82371	WCI COMMUNITIES INC.	WCI	NYSE
0671A	92923C104	20080111	95271	WCI COMMUNITIES INC.	WCI	NYSE
0671A	G84384109	20080107	22776	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0671A	G84384109	20080108	31176	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0671A	G84384109	20080109	32576	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0671A	G84384109	20080110	4829	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0671A	G84384109	20080111	5329	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0671A	G84922106	20080107	362279	W. P. STEWART & CO LTD	WPL	NYSE
0671A	G84922106	20080108	348879	W. P. STEWART & CO LTD	WPL	NYSE
0671A	G84922106	20080109	345579	W. P. STEWART & CO LTD	WPL	NYSE
0671A	G84922106	20080110	300079	W. P. STEWART & CO LTD	WPL	NYSE
0671A	G84922106	20080111	271079	W. P. STEWART & CO LTD	WPL	NYSE
0671A	N07045102	20080107	450	ASM INTERNATL N.V	ASMI	Q
0671A	N07045102	20080108	18	ASM INTERNATL N.V	ASMI	Q
0690A	003687100	20080107	2214	ABITIBIBOWATER, INC.	ABH	NYSE
0690A	003687100	20080110	40600	ABITIBIBOWATER, INC.	ABH	NYSE
0690A	003687100	20080111	35412	ABITIBIBOWATER, INC.	ABH	NYSE
0690A	023139108	20080107	4330	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0690A	023139108	20080108	18729	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0690A	023139108	20080109	21800	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0690A	023139108	20080110	19268	AMBAC FINANCIAL GROUP INC.	ABK	NYSE
0690A	043635101	20080108	220	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0690A	043635101	20080110	363	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0690A	043635101	20080111	36	ASCENT SOLAR TECHNOLOGIES INC	ASTI	G
0690A	047439104	20080107	5072	ATHEROGENICS INC	AGIX	G
0690A	047439104	20080111	32900	ATHEROGENICS INC	AGIX	G
0690A	120113105	20080107	80100	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0690A	120113105	20080108	35461	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0690A	120113105	20080109	35161	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0690A	120113105	20080110	34561	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0690A	120113105	20080111	34761	BUILDING MATERIALS HLDGS CORP	BLG	NYSE
0690A	128030202	20080109	27535	CAL-MAINE FOODS INC	CALM	G
0690A	128030202	20080110	22435	CAL-MAINE FOODS INC	CALM	G
0690A	128030202	20080111	25235	CAL-MAINE FOODS INC	CALM	G
0690A	129603106	20080111	100	CALGON CARBON CORP	CCC	NYSE
0690A	139674105	20080107	311	CAPITAL CITY BK GROUP INC	CCBG	Q
0690A	139674105	20080108	208	CAPITAL CITY BK GROUP INC	CCBG	Q
0690A	139674105	20080110	106	CAPITAL CITY BK GROUP INC	CCBG	Q
0690A	143130102	20080107	191860	CARMAX, INC.	KMX	NYSE
0690A	143130102	20080108	223631	CARMAX, INC.	KMX	NYSE
0690A	143130102	20080109	247101	CARMAX, INC.	KMX	NYSE
0690A	143130102	20080110	253028	CARMAX, INC.	KMX	NYSE
0690A	143130102	20080111	301814	CARMAX, INC.	KMX	NYSE
0690A	147154108	20080107	115	CASCADE BANCORP	CACB	S
0690A	147154108	20080110	525	CASCADE BANCORP	CACB	S
0690A	147154108	20080111	625	CASCADE BANCORP	CACB	S
0690A	150934404	20080107	242	CELL THERAPEUTICS, INC. COM	CTIC	G
0690A	150934404	20080108	142	CELL THERAPEUTICS, INC. COM	CTIC	G
0690A	150934404	20080109	151	CELL THERAPEUTICS, INC. COM	CTIC	G
0690A	150934404	20080110	151	CELL THERAPEUTICS, INC. COM	CTIC	G
0690A	150934404	20080111	151	CELL THERAPEUTICS, INC. COM	CTIC	G
0690A	169426103	20080111	4900	CHINA TELECOM CORP LTD ADS (RE	CHA	NYSE
0690A	192108108	20080107	3745	COEUR D-ALENE MINES CORP	CDE	NYSE
0690A	208242107	20080107	200	CONNS INC	CONN	Q
0690A	208242107	20080108	600	CONNS INC	CONN	Q
0690A	208242107	20080109	1490	CONNS INC	CONN	Q
0690A	208242107	20080110	8631	CONNS INC	CONN	Q
0690A	220873103	20080107	137496	CORUS BANKSHARES INC	CORS	Q

0690A	220873103	20080108	137896	CORUS BANKSHARES INC	CORS	Q
0690A	220873103	20080109	138678	CORUS BANKSHARES INC	CORS	Q
0690A	220873103	20080110	141631	CORUS BANKSHARES INC	CORS	Q
0690A	220873103	20080111	130468	CORUS BANKSHARES INC	CORS	Q
0690A	225447101	20080107	500787	CREE INC	CREE	Q
0690A	225447101	20080108	503087	CREE INC	CREE	Q
0690A	225447101	20080109	493934	CREE INC	CREE	Q
0690A	225447101	20080110	508434	CREE INC	CREE	Q
0690A	225447101	20080111	522834	CREE INC	CREE	Q
0690A	247918105	20080107	24036	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0690A	247918105	20080108	24036	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0690A	247918105	20080109	24036	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0690A	247918105	20080110	24036	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0690A	247918105	20080111	24036	DELTA FINANCIAL CORPORATION	DFCLQ	u2
0690A	261018105	20080107	4600	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0690A	261018105	20080108	8400	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0690A	261018105	20080109	14000	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0690A	261018105	20080110	11900	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0690A	261018105	20080111	19300	DOWNEY FINANCIAL CORP(HLDG CO)	DSL	NYSE
0690A	320517105	20080107	8423	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0690A	320517105	20080108	8407	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0690A	320517105	20080109	17007	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0690A	320517105	20080110	8857	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0690A	320517105	20080111	9687	FIRST HORIZON NATIONAL CORPORA	FHN	NYSE
0690A	320771108	20080107	84418	FIRST MARBLEHEAD CORP (THE)	FMD	NYSE
0690A	337907109	20080107	20763	FIRSTFED FINANCIAL CORP	FED	NYSE
0690A	337907109	20080108	20123	FIRSTFED FINANCIAL CORP	FED	NYSE
0690A	337907109	20080109	30186	FIRSTFED FINANCIAL CORP	FED	NYSE
0690A	337907109	20080110	32988	FIRSTFED FINANCIAL CORP	FED	NYSE
0690A	337907109	20080111	75109	FIRSTFED FINANCIAL CORP	FED	NYSE
0690A	338488109	20080110	3476	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0690A	338488109	20080111	4097	FLAMEL TECHNOLOGIES SA ADR	FLML	G
0690A	353487200	20080109	100	FRANKLIN CREDIT MGMT CORP	FCMC	G
0690A	359523107	20080107	58918	FUEL TECH, INC. COMMON STK	FTEK	Q
0690A	359523107	20080108	58782	FUEL TECH, INC. COMMON STK	FTEK	Q
0690A	359523107	20080109	66466	FUEL TECH, INC. COMMON STK	FTEK	Q
0690A	359523107	20080110	62670	FUEL TECH, INC. COMMON STK	FTEK	Q
0690A	359523107	20080111	54639	FUEL TECH, INC. COMMON STK	FTEK	Q
0690A	378973408	20080107	2810	GLOBALSTAR, INC COM STK	GSAT	Q
0690A	378973408	20080108	3008	GLOBALSTAR, INC COM STK	GSAT	Q
0690A	378973408	20080109	12067	GLOBALSTAR, INC COM STK	GSAT	Q
0690A	378973408	20080110	12012	GLOBALSTAR, INC COM STK	GSAT	Q
0690A	378973408	20080111	12073	GLOBALSTAR, INC COM STK	GSAT	Q
0690A	411307101	20080107	80953	HANSEN MEDICAL, INC. COM	HNSN	G
0690A	411307101	20080108	81753	HANSEN MEDICAL, INC. COM	HNSN	G
0690A	411307101	20080109	70853	HANSEN MEDICAL, INC. COM	HNSN	G
0690A	411307101	20080110	74853	HANSEN MEDICAL, INC. COM	HNSN	G
0690A	411307101	20080111	50553	HANSEN MEDICAL, INC. COM	HNSN	G
0690A	434712105	20080107	20134	HOKU SCIENTIFIC, INC.	HOKU	G
0690A	434712105	20080108	130232	HOKU SCIENTIFIC, INC.	HOKU	G
0690A	434712105	20080109	139851	HOKU SCIENTIFIC, INC.	HOKU	G
0690A	434712105	20080110	114581	HOKU SCIENTIFIC, INC.	HOKU	G
0690A	434712105	20080111	126404	HOKU SCIENTIFIC, INC.	HOKU	G
0690A	437355100	20080107	369557	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0690A	437355100	20080108	370159	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0690A	437355100	20080109	368759	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0690A	437355100	20080110	368759	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0690A	437355100	20080111	368759	HOME SOLUTIONS OF AMERICA INC	HSOA	u2
0690A	442487203	20080107	270104	HOVNANIAN ENTERPRISES INC	HOV	NYSE

0690A	442487203	20080108	290114	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0690A	442487203	20080109	357950	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0690A	442487203	20080110	344035	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0690A	442487203	20080111	359933	HOVNANIAN ENTERPRISES INC	HOV	NYSE
0690A	449623107	20080107	13140	IHOP CORP	IHP	NYSE
0690A	449623107	20080108	12940	IHOP CORP	IHP	NYSE
0690A	449623107	20080109	12940	IHOP CORP	IHP	NYSE
0690A	449623107	20080110	13062	IHOP CORP	IHP	NYSE
0690A	449623107	20080111	13062	IHOP CORP	IHP	NYSE
0690A	456607100	20080111	28974	INDYMAC BANCORP,INC.	IMB	NYSE
0690A	460951106	20080107	232315	INTEROIL CORP (F)	IOC	Amex
0690A	460951106	20080108	236995	INTEROIL CORP (F)	IOC	Amex
0690A	460951106	20080109	231445	INTEROIL CORP (F)	IOC	Amex
0690A	460951106	20080110	222730	INTEROIL CORP (F)	IOC	Amex
0690A	460951106	20080111	216435	INTEROIL CORP (F)	IOC	Amex
0690A	464286806	20080107	4199	ISHARES MSCI GERMANY INDEX FD	EWG	ARCAEX
0690A	464287440	20080109	296	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0690A	464287440	20080110	165	ISHARES 7-10 YEAR TREASURY IND	IEF	ARCAEX
0690A	464287556	20080110	10000	ISHARES NASDAQ BIOTECH INDX FD	IBB	Amex
0690A	464287655	20080109	959179	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0690A	464287655	20080110	2103156	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0690A	464287655	20080111	132986	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0690A	464287697	20080107	200	ISHARES DJ US UTIL SECT IDX FD	IDU	ARCAEX
0690A	464287697	20080108	100	ISHARES DJ US UTIL SECT IDX FD	IDU	ARCAEX
0690A	480838101	20080107	61311	JOS A BANK CLOTHIERS INC	JOSB	Q
0690A	480838101	20080108	56611	JOS A BANK CLOTHIERS INC	JOSB	Q
0690A	480838101	20080109	69484	JOS A BANK CLOTHIERS INC	JOSB	Q
0690A	480838101	20080110	81161	JOS A BANK CLOTHIERS INC	JOSB	Q
0690A	480838101	20080111	81356	JOS A BANK CLOTHIERS INC	JOSB	Q
0690A	501014104	20080107	3777	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0690A	501014104	20080110	23683	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0690A	501014104	20080111	4000	KRISPY KREME DOUGHNUTS INC	KKD	NYSE
0690A	505336107	20080107	1511	LA-Z-BOY INCORPORATED	LZB	NYSE
0690A	505336107	20080108	2614	LA-Z-BOY INCORPORATED	LZB	NYSE
0690A	505336107	20080109	314	LA-Z-BOY INCORPORATED	LZB	NYSE
0690A	505336107	20080110	1114	LA-Z-BOY INCORPORATED	LZB	NYSE
0690A	505336107	20080111	4414	LA-Z-BOY INCORPORATED	LZB	NYSE
0690A	550021109	20080107	17179	LULULEMON ATHLETICA INC COM ST	LULU	Q
0690A	550021109	20080108	14616	LULULEMON ATHLETICA INC COM ST	LULU	Q
0690A	550021109	20080109	9606	LULULEMON ATHLETICA INC COM ST	LULU	Q
0690A	550278303	20080107	76249	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0690A	550278303	20080108	76249	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0690A	550278303	20080109	75943	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0690A	550278303	20080110	74109	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0690A	550278303	20080111	74109	LUMINENT MORTGAGE CAPITAL,INC.	LUM	NYSE
0690A	559778402	20080111	600	MAHANAGAR TEL NIGAM ADS (2SHS)	MTE	NYSE
0690A	656912102	20080108	1615	NORTH AMERICAN PALLADIUM LTD	PAL	Amex
0690A	669947889	20080107	238812	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0690A	669947889	20080108	238812	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0690A	669947889	20080109	238140	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0690A	669947889	20080110	229140	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0690A	669947889	20080111	226465	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0690A	690370101	20080107	77904	OVERSTOCK COM INC DEL	OSTK	G
0690A	690370101	20080108	71404	OVERSTOCK COM INC DEL	OSTK	G
0690A	690370101	20080109	74954	OVERSTOCK COM INC DEL	OSTK	G
0690A	690370101	20080110	47981	OVERSTOCK COM INC DEL	OSTK	G
0690A	690370101	20080111	43731	OVERSTOCK COM INC DEL	OSTK	G
0690A	701354102	20080107	15226	PARKERVISION INC	PRKR	G
0690A	701354102	20080108	23173	PARKERVISION INC	PRKR	G

0690A	701354102	20080109	42573	PARKERVISION INC	PRKR	G
0690A	701354102	20080110	58573	PARKERVISION INC	PRKR	G
0690A	701354102	20080111	62492	PARKERVISION INC	PRKR	G
0690A	731068102	20080109	600	POLARIS INDUSTRIES INC.	PII	NYSE
0690A	731068102	20080110	8900	POLARIS INDUSTRIES INC.	PII	NYSE
0690A	731068102	20080111	12556	POLARIS INDUSTRIES INC.	PII	NYSE
0690A	742962103	20080110	5560	PRIVATE BANCORP INC.	PVTB	Q
0690A	742962103	20080111	1975	PRIVATE BANCORP INC.	PVTB	Q
0690A	749227104	20080110	1600	RAIT FINANCIAL TRUST COM	RAS	NYSE
0690A	750236101	20080111	77022	RADIAN GROUP INC	RDN	NYSE
0690A	790148100	20080110	4744	ST.JOE COMPANY(THE)	JOE	NYSE
0690A	790148100	20080111	12744	ST.JOE COMPANY(THE)	JOE	NYSE
0690A	812350106	20080110	43951	SEARS HOLDINGS CORP	SHLD	Q
0690A	812350106	20080111	40592	SEARS HOLDINGS CORP	SHLD	Q
0690A	829073105	20080107	13304	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0690A	829073105	20080108	13004	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0690A	829073105	20080109	11522	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0690A	829073105	20080110	11624	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0690A	829073105	20080111	11624	SIMPSON MANUFACTURING CO INC	SSD	NYSE
0690A	867931305	20080107	3805	SUPERCONDUCTOR TECHS INC	SCON	S
0690A	867931305	20080108	3605	SUPERCONDUCTOR TECHS INC	SCON	S
0690A	867931305	20080110	18	SUPERCONDUCTOR TECHS INC	SCON	S
0690A	867931305	20080111	318	SUPERCONDUCTOR TECHS INC	SCON	S
0690A	874161102	20080110	11837	TALBOTS INC (THE)	TLB	NYSE
0690A	874161102	20080111	11303	TALBOTS INC (THE)	TLB	NYSE
0690A	895925105	20080107	10019	TRIAD GUARANTY INC	TGIC	Q
0690A	895925105	20080108	10119	TRIAD GUARANTY INC	TGIC	Q
0690A	895925105	20080109	10119	TRIAD GUARANTY INC	TGIC	Q
0690A	895925105	20080110	10119	TRIAD GUARANTY INC	TGIC	Q
0690A	895925105	20080111	10258	TRIAD GUARANTY INC	TGIC	Q
0690A	903417103	20080110	916	U.S. SHIPPING PARTNERS L.P. CO	USS	NYSE
0690A	928563402	20080107	20686	VMWARE, INC. CL A COM STK	VMW	NYSE
0690A	928563402	20080108	14593	VMWARE, INC. CL A COM STK	VMW	NYSE
0690A	928563402	20080109	15590	VMWARE, INC. CL A COM STK	VMW	NYSE
0690A	928563402	20080110	4977	VMWARE, INC. CL A COM STK	VMW	NYSE
0690A	928563402	20080111	25799	VMWARE, INC. CL A COM STK	VMW	NYSE
0690A	89628E104	20080108	23692	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0690A	89628E104	20080111	19078	TRINA SOLAR LIMITED ADS (EA RE	TSL	NYSE
0690A	00768M103	20080108	130	AERO GROW INTERNATIONAL, INC.	AERO	S
0690A	00768M103	20080109	130	AERO GROW INTERNATIONAL, INC.	AERO	S
0690A	00768M103	20080111	110	AERO GROW INTERNATIONAL, INC.	AERO	S
0690A	04685W103	20080110	10657	ATHENAHEALTH, INC. COM	ATHN	G
0690A	04685W103	20080111	4103	ATHENAHEALTH, INC. COM	ATHN	G
0690A	06646V108	20080107	1200	BANKRATE INC	RATE	Q
0690A	07556Q105	20080107	155930	BEAZER HOMES USA INC	BZH	NYSE
0690A	07556Q105	20080108	170763	BEAZER HOMES USA INC	BZH	NYSE
0690A	07556Q105	20080109	193354	BEAZER HOMES USA INC	BZH	NYSE
0690A	07556Q105	20080110	195767	BEAZER HOMES USA INC	BZH	NYSE
0690A	07556Q105	20080111	192189	BEAZER HOMES USA INC	BZH	NYSE
0690A	08883T200	20080107	234	Bidz.com, Inc. Common Stock	BIDZ	S
0690A	08883T200	20080108	134	Bidz.com, Inc. Common Stock	BIDZ	S
0690A	08883T200	20080109	134	Bidz.com, Inc. Common Stock	BIDZ	S
0690A	08883T200	20080110	334	Bidz.com, Inc. Common Stock	BIDZ	S
0690A	08883T200	20080111	234	Bidz.com, Inc. Common Stock	BIDZ	S
0690A	09776J101	20080107	23850	BON-TON STORES INC (THE)	BONT	Q
0690A	09776J101	20080108	21922	BON-TON STORES INC (THE)	BONT	Q
0690A	09776J101	20080109	33096	BON-TON STORES INC (THE)	BONT	Q
0690A	09776J101	20080110	24896	BON-TON STORES INC (THE)	BONT	Q
0690A	09776J101	20080111	21496	BON-TON STORES INC (THE)	BONT	Q

0690A	14052H506	20080108	103	CAPITAL TRUST, INC. CL-A (NEW	CT	NYSE
0690A	14052H506	20080109	103	CAPITAL TRUST, INC. CL-A (NEW	CT	NYSE
0690A	14052H506	20080110	503	CAPITAL TRUST, INC. CL-A (NEW	CT	NYSE
0690A	14052H506	20080111	503	CAPITAL TRUST, INC. CL-A (NEW	CT	NYSE
0690A	16936Y100	20080107	141096	CHINA BAK BATTERY, INC	CBAK	G
0690A	16936Y100	20080108	147539	CHINA BAK BATTERY, INC	CBAK	G
0690A	16936Y100	20080109	135940	CHINA BAK BATTERY, INC	CBAK	G
0690A	16936Y100	20080110	122940	CHINA BAK BATTERY, INC	CBAK	G
0690A	16936Y100	20080111	117131	CHINA BAK BATTERY, INC	CBAK	G
0690A	16942X104	20080107	42847	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0690A	16942X104	20080108	45367	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0690A	16942X104	20080109	39642	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0690A	16942X104	20080110	33921	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0690A	16942X104	20080111	33821	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0690A	20478N100	20080107	221809	COMPUCREDIT CORP	CCRT	Q
0690A	20478N100	20080108	205679	COMPUCREDIT CORP	CCRT	Q
0690A	20478N100	20080109	202079	COMPUCREDIT CORP	CCRT	Q
0690A	20478N100	20080110	202179	COMPUCREDIT CORP	CCRT	Q
0690A	20478N100	20080111	202379	COMPUCREDIT CORP	CCRT	Q
0690A	23338Y100	20080109	510	DWS GLOBAL COMMODITIES STOCK F	GCS	NYSE
0690A	35907K105	20080108	9	FRONTIER FINL CORP	FTBK	Q
0690A	37229P507	20080107	36416	GENITOPE CORP	GTOP	G
0690A	37229P507	20080108	36016	GENITOPE CORP	GTOP	G
0690A	37229P507	20080109	35516	GENITOPE CORP	GTOP	G
0690A	37229P507	20080110	35516	GENITOPE CORP	GTOP	G
0690A	37229P507	20080111	35516	GENITOPE CORP	GTOP	G
0690A	38045R107	20080109	1190	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0690A	38045R107	20080110	14590	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0690A	38045R107	20080111	8688	GOL LINHAS AEREAS INTELIGENTES	GOL	NYSE
0690A	38724Q107	20080107	128	GRANITE CITY FOOD & BREWERY LT	GCFB	G
0690A	44244K109	20080108	500	HOUSTON WIRE & CABLE COMPANY C	HWCC	Q
0690A	45247Q100	20080107	89064	IMERGENT INC	IIG	Amex
0690A	45247Q100	20080108	86064	IMERGENT INC	IIG	Amex
0690A	45247Q100	20080109	96267	IMERGENT INC	IIG	Amex
0690A	45247Q100	20080110	112667	IMERGENT INC	IIG	Amex
0690A	45247Q100	20080111	112021	IMERGENT INC	IIG	Amex
0690A	46614H301	20080107	271	JER INVESTORS TRUST INC.	JRT	NYSE
0690A	47023A101	20080109	10100	JAMBA, INC. COM STK	JMBA	G
0690A	47023A101	20080110	9700	JAMBA, INC. COM STK	JMBA	G
0690A	47023A101	20080111	7200	JAMBA, INC. COM STK	JMBA	G
0690A	55262C100	20080109	12892	MBIA INC	MBI	NYSE
0690A	55262C100	20080110	38433	MBIA INC	MBI	NYSE
0690A	55262C100	20080111	72448	MBIA INC	MBI	NYSE
0690A	55607W100	20080111	791	MACQUARIE/FIRST TR GLOBAL INFR	MFD	NYSE
0690A	59001A102	20080107	28914	MERITAGE HOMES CORPORATION	MTH	NYSE
0690A	59001A102	20080108	34968	MERITAGE HOMES CORPORATION	MTH	NYSE
0690A	59001A102	20080109	40539	MERITAGE HOMES CORPORATION	MTH	NYSE
0690A	59001A102	20080110	20829	MERITAGE HOMES CORPORATION	MTH	NYSE
0690A	59001A102	20080111	14453	MERITAGE HOMES CORPORATION	MTH	NYSE
0690A	63888P406	20080107	100	NATURAL HEALTH TRENDS CORP NEW	BHIP	G
0690A	67575P108	20080109	1	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0690A	67575P108	20080110	1	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0690A	67575P108	20080111	1	OCULUS INNOVATIVE SCIENCES, IN	OCLS	G
0690A	68827R108	20080107	245	OSIRIS THERAPEUTICS INC COM ST	OSIR	G
0690A	69840W108	20080107	3141	PANERA BREAD COMPANY CL-A	PNRA	Q
0690A	69840W108	20080109	14729	PANERA BREAD COMPANY CL-A	PNRA	Q
0690A	69840W108	20080110	21229	PANERA BREAD COMPANY CL-A	PNRA	Q
0690A	69840W108	20080111	16329	PANERA BREAD COMPANY CL-A	PNRA	Q
0690A	73640Q105	20080107	29855	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q

0690A	73640Q105	20080108	22663	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0690A	73640Q105	20080109	12374	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0690A	73640Q105	20080110	7274	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0690A	73640Q105	20080111	6395	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0690A	73935X500	20080108	4600	POWERSHARES WILDER HILL CLEAN	PBW	Amex
0690A	74347R321	20080110	2200	PROSHARES TRUST ULTRASHORT FTS	FXP	Amex
0690A	76028H100	20080110	983	REPROS THERAPEUTICS INC COM ST	RPRX	G
0690A	76028H100	20080111	4983	REPROS THERAPEUTICS INC COM ST	RPRX	G
0690A	78464A888	20080110	12885	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0690A	78464A888	20080111	84327	SPDR SERIES TR SPDR S&P HOMEBU	XHB	Amex
0690A	83415U108	20080107	300	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0690A	83415U108	20080108	350	SOLARFUN POWER HOLDINGS CO LTD	SOLF	G
0690A	84916A104	20080107	344	SPORT SUPPLY GROUP, INC	RBI	Amex
0690A	84916A104	20080108	344	SPORT SUPPLY GROUP, INC	RBI	Amex
0690A	84916A104	20080109	344	SPORT SUPPLY GROUP, INC	RBI	Amex
0690A	85375C101	20080107	555628	STANDARD PACIFIC CORP	SPF	NYSE
0690A	85375C101	20080108	460386	STANDARD PACIFIC CORP	SPF	NYSE
0690A	85375C101	20080109	448246	STANDARD PACIFIC CORP	SPF	NYSE
0690A	85375C101	20080110	454103	STANDARD PACIFIC CORP	SPF	NYSE
0690A	85375C101	20080111	406289	STANDARD PACIFIC CORP	SPF	NYSE
0690A	87163L103	20080107	283115	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0690A	87163L103	20080108	306645	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0690A	87163L103	20080109	340369	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0690A	87163L103	20080110	348291	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0690A	87163L103	20080111	351391	SYNTAX-BRILLIAN CORPORATION	BRLC	G
0690A	87972L104	20080111	9800	TEMECULA VALLEY BANCORP INC (C	TMCV	Q
0690A	89531P105	20080107	9097	TREX CO INC	TWP	NYSE
0690A	89531P105	20080108	8797	TREX CO INC	TWP	NYSE
0690A	89531P105	20080109	8797	TREX CO INC	TWP	NYSE
0690A	89531P105	20080110	7997	TREX CO INC	TWP	NYSE
0690A	89531P105	20080111	7997	TREX CO INC	TWP	NYSE
0690A	89784N104	20080107	3231	TRUE RELIGION APPAREL INC	TRLG	G
0690A	89784N104	20080108	3399	TRUE RELIGION APPAREL INC	TRLG	G
0690A	89784N104	20080109	27799	TRUE RELIGION APPAREL INC	TRLG	G
0690A	89784N104	20080110	28524	TRUE RELIGION APPAREL INC	TRLG	G
0690A	89784N104	20080111	30214	TRUE RELIGION APPAREL INC	TRLG	G
0690A	90328M107	20080107	30667	USANA HEALTH SCIENCES INC	USNA	Q
0690A	90328M107	20080108	30767	USANA HEALTH SCIENCES INC	USNA	Q
0690A	90328M107	20080109	30786	USANA HEALTH SCIENCES INC	USNA	Q
0690A	90328M107	20080110	30403	USANA HEALTH SCIENCES INC	USNA	Q
0690A	90328M107	20080111	29603	USANA HEALTH SCIENCES INC	USNA	Q
0690A	91232N108	20080107	94900	UNITED STATES OIL FUND, LP	USO	Amex
0690A	91232N108	20080108	92600	UNITED STATES OIL FUND, LP	USO	Amex
0690A	91232N108	20080109	147300	UNITED STATES OIL FUND, LP	USO	Amex
0690A	91232N108	20080111	10986	UNITED STATES OIL FUND, LP	USO	Amex
0690A	92336G106	20080108	20690	VERASUN ENERGY CORPORATION COM	VSE	NYSE
0690A	92923C104	20080107	467507	WCI COMMUNITIES INC.	WCI	NYSE
0690A	92923C104	20080108	465610	WCI COMMUNITIES INC.	WCI	NYSE
0690A	92923C104	20080109	463123	WCI COMMUNITIES INC.	WCI	NYSE
0690A	92923C104	20080110	450023	WCI COMMUNITIES INC.	WCI	NYSE
0690A	92923C104	20080111	437126	WCI COMMUNITIES INC.	WCI	NYSE
0690A	G67828106	20080108	5512	ORIGIN AGRITECH LIMITED	SEED	Q
0690A	G67828106	20080109	6771	ORIGIN AGRITECH LIMITED	SEED	Q
0690A	G72457107	20080111	200	PRIMUS GUARANTY LTD	PRS	NYSE
0690A	G84384109	20080107	2900	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0690A	G84384109	20080109	2700	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0690A	G84384109	20080110	2300	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0690A	G84384109	20080111	1158	CHINA TECHNOLOGY DEVELOPMENT G	CTDC	S
0690A	N07045102	20080110	2100	ASM INTERNATL N.V	ASMI	Q

0690A	N07045102	20080111	4800	ASM INTERNATL N.V	ASMI	Q
0773A	025334103	20080107	103616	AMERICAN DAIRY INC	ADY	ARCAEX
0773A	139674105	20080109	4282	CAPITAL CITY BK GROUP INC	CCBG	Q
0773A	139674105	20080110	4073	CAPITAL CITY BK GROUP INC	CCBG	Q
0773A	139674105	20080111	1773	CAPITAL CITY BK GROUP INC	CCBG	Q
0773A	143130102	20080107	159296	CARMAX, INC.	KMX	NYSE
0773A	210313102	20080107	14376	CONSTANT CONTACT, INC COM	CTCT	G
0773A	220873103	20080109	27428	CORUS BANKSHARES INC	CORS	Q
0773A	225447101	20080107	170316	CREE INC	CREE	Q
0773A	225447101	20080108	138892	CREE INC	CREE	Q
0773A	337907109	20080108	6157	FIRSTFED FINANCIAL CORP	FED	NYSE
0773A	337907109	20080109	28387	FIRSTFED FINANCIAL CORP	FED	NYSE
0773A	337907109	20080110	27396	FIRSTFED FINANCIAL CORP	FED	NYSE
0773A	337907109	20080111	9820	FIRSTFED FINANCIAL CORP	FED	NYSE
0773A	367348109	20080107	31159	GATEHOUSE MEDIA INC COM STK	GHS	NYSE
0773A	378973408	20080109	10950	GLOBALSTAR, INC COM STK	GSAT	Q
0773A	378973408	20080110	11187	GLOBALSTAR, INC COM STK	GSAT	Q
0773A	378973408	20080111	10687	GLOBALSTAR, INC COM STK	GSAT	Q
0773A	449623107	20080109	2394	IHOP CORP	IHP	NYSE
0773A	456607100	20080111	6533	INDYMAC BANCORP,INC.	IMB	NYSE
0773A	464286806	20080107	122890	ISHARES MSCI GERMANY INDEX FD	EWG	ARCAEX
0773A	464286822	20080111	75808	ISHS MSCI MEXICO(FREE)IDX FD	EWW	ARCAEX
0773A	464287655	20080108	168184	ISHARES RUSSELL 2000 INDEX	IWM	ARCAEX
0773A	464287739	20080109	76311	ISHARES DJ US REAL EST IDX FD	IYR	ARCAEX
0773A	505336107	20080109	43693	LA-Z-BOY INCORPORATED	LZB	NYSE
0773A	505336107	20080110	56159	LA-Z-BOY INCORPORATED	LZB	NYSE
0773A	505336107	20080111	48092	LA-Z-BOY INCORPORATED	LZB	NYSE
0773A	554225102	20080108	1210	MACATAWA BANK CORP	MCBC	Q
0773A	554225102	20080109	10641	MACATAWA BANK CORP	MCBC	Q
0773A	554225102	20080110	17410	MACATAWA BANK CORP	MCBC	Q
0773A	554225102	20080111	2731	MACATAWA BANK CORP	MCBC	Q
0773A	580395309	20080109	119744	MCF CORPORATION COM NEW	MEM	Amex
0773A	580395309	20080110	117244	MCF CORPORATION COM NEW	MEM	Amex
0773A	580395309	20080111	115644	MCF CORPORATION COM NEW	MEM	Amex
0773A	639208107	20080110	252732	NAVARRE CORP	NAVR	G
0773A	639208107	20080111	252732	NAVARRE CORP	NAVR	G
0773A	656912102	20080108	92000	NORTH AMERICAN PALLADIUM LTD	PAL	Amex
0773A	656912102	20080109	1800	NORTH AMERICAN PALLADIUM LTD	PAL	Amex
0773A	669947806	20080107	5400	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0773A	669947806	20080108	3400	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0773A	669947806	20080109	3400	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0773A	669947806	20080110	3400	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0773A	669947806	20080111	3400	NOVASTAR FINL INC PFD SER C%	NFIPRC	NYSE
0773A	669947889	20080107	503547	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0773A	669947889	20080108	184847	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0773A	669947889	20080109	167089	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0773A	669947889	20080110	100554	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0773A	669947889	20080111	95714	NOVASTAR FINANCIAL, INC NEW	NFI	NYSE
0773A	742962103	20080111	2193	PRIVATE BANCORP INC.	PVTB	Q
0773A	790148100	20080110	82864	ST.JOE COMPANY(THE)	JOE	NYSE
0773A	822809109	20080107	2666680	SHELLS SEAFOOD RESTAURANTS INC	SHLL	U
0773A	822809109	20080108	2666680	SHELLS SEAFOOD RESTAURANTS INC	SHLL	U
0773A	822809109	20080109	2666680	SHELLS SEAFOOD RESTAURANTS INC	SHLL	U
0773A	822809109	20080110	2666680	SHELLS SEAFOOD RESTAURANTS INC	SHLL	U
0773A	822809109	20080111	2666680	SHELLS SEAFOOD RESTAURANTS INC	SHLL	U
0773A	891160509	20080108	44343	TORONTO-DOMINION BANK (THE)	TD	NYSE
0773A	891160509	20080109	19590	TORONTO-DOMINION BANK (THE)	TD	NYSE
0773A	892000100	20080110	19707	Towerstream Corporation Common	TWER	S
0773A	928563402	20080107	24998	VMWARE, INC. CL A COM STK	VMW	NYSE

0773A	928563402	20080108	24233	VMWARE, INC. CL A COM STK	VMW	NYSE
0773A	928563402	20080109	43036	VMWARE, INC. CL A COM STK	VMW	NYSE
0773A	04685W103	20080109	8369	ATHENAHEALTH, INC. COM	ATHN	G
0773A	04685W103	20080110	6854	ATHENAHEALTH, INC. COM	ATHN	G
0773A	09776J101	20080110	19346	BON-TON STORES INC (THE)	BONT	Q
0773A	16936Y100	20080107	292075	CHINA BAK BATTERY, INC	CBAK	G
0773A	16936Y100	20080108	17560	CHINA BAK BATTERY, INC	CBAK	G
0773A	16936Y100	20080109	17560	CHINA BAK BATTERY, INC	CBAK	G
0773A	16936Y100	20080110	17360	CHINA BAK BATTERY, INC	CBAK	G
0773A	16937A101	20080108	5900	CHINA AGRITECH, INC.	CAGC	U
0773A	16937A101	20080109	22150	CHINA AGRITECH, INC.	CAGC	U
0773A	16942X104	20080107	17400	CHINA SUNERGY CO LTD ADS (CAYM	CSUN	G
0773A	25154D102	20080107	9200	DEUTSCHE BK CAP FDG TR X NONCU	DCE	NYSE
0773A	26926V107	20080109	130505	EV ENERGY PARTNERS, LP COM UNI	EVEP	Q
0773A	26926V107	20080110	140405	EV ENERGY PARTNERS, LP COM UNI	EVEP	Q
0773A	26926V107	20080111	138160	EV ENERGY PARTNERS, LP COM UNI	EVEP	Q
0773A	35907K105	20080107	1053	FRONTIER FINL CORP	FTBK	Q
0773A	37229P507	20080107	259075	GENITOPE CORP	GTOP	G
0773A	37229P507	20080108	211075	GENITOPE CORP	GTOP	G
0773A	37229P507	20080109	194375	GENITOPE CORP	GTOP	G
0773A	37229P507	20080110	29811	GENITOPE CORP	GTOP	G
0773A	37373P105	20080107	1072	GERDAU AMERISTEEL CORP	GNA	NYSE
0773A	57060U308	20080111	1060	STEEL ETF MARKET VECTORS ETF T	SLX	Amex
0773A	58500P107	20080110	17232	MEDIS TECHNOLOGIES LTD	MDTL	G
0773A	66611L105	20080109	21877	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0773A	66611L105	20080110	6888	NORTHFIELD BANCORP INC NEW COM	NFBK	Q
0773A	67069D108	20080107	87390	NUTRI/SYSTEM INC.	NTRI	Q
0773A	69423U107	20080107	33462	PACIFIC ETHANOL, INC.	PEIX	G
0773A	69423U107	20080109	1163	PACIFIC ETHANOL, INC.	PEIX	G
0773A	73640Q105	20080109	1539	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0773A	73640Q105	20080110	325	PORTFOLIO RECOVERY ASSOCS INC	PRAA	Q
0773A	75961Q101	20080107	17601	REMOTEMDX INC	RMDX	U
0773A	75961Q101	20080108	15601	REMOTEMDX INC	RMDX	U
0773A	75961Q101	20080111	12801	REMOTEMDX INC	RMDX	U
0773A	78464A698	20080107	1124	SPDR SER TR KBW REGIONAL BKG E	KRE	Amex
0773A	84916A104	20080107	24069	SPORT SUPPLY GROUP, INC	RBI	Amex
0773A	84916A104	20080108	46369	SPORT SUPPLY GROUP, INC	RBI	Amex
0773A	89784N104	20080109	14685	TRUE RELIGION APPAREL INC	TRLG	G
0773A	89784N104	20080110	485	TRUE RELIGION APPAREL INC	TRLG	G
0773A	91232N108	20080109	98379	UNITED STATES OIL FUND, LP	USO	Amex
0773A	91232N108	20080110	8179	UNITED STATES OIL FUND, LP	USO	Amex
0773A	92336G106	20080109	2414	VERASUN ENERGY CORPORATION COM	VSE	NYSE

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ClearingID	cusip	Date	fails	CNS_Name	Ticker	MarketCategory
0005A	37183V102	20080111	2800	GENESIS LAND DEV CORP	GNLAF	u1
0005A	38055D105	20080111	50000	GOLD CANYON RES INC (F)	GDCRF	u1
0019A	200697100	20080107	2400	COMMERCE RES CORP (CDA)	CMRZF	u1
0019A	200697100	20080108	2400	COMMERCE RES CORP (CDA)	CMRZF	u1
0019A	01374L109	20080109	700	Alchemy Creative, Inc. Common	ALMY	u1
0019A	01374L109	20080110	6200	Alchemy Creative, Inc. Common	ALMY	u1
0019A	01374L109	20080111	15200	Alchemy Creative, Inc. Common	ALMY	u1
0019A	29165T106	20080107	90100	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0019A	29165T106	20080108	81500	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0019A	29165T106	20080109	72000	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0019A	29165T106	20080110	71500	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0019A	29165T106	20080111	51600	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0050A	815794102	20080111	1075420	SEGA SAMMY HLDGS INC SPONS ADR	SGAMY	u1
0141A	897839106	20080110	1	TRUE ENERGY TRUST TR UT (CANAD	TUIJF	u1
0141A	897839106	20080111	1	TRUE ENERGY TRUST TR UT (CANAD	TUIJF	u1
0141A	04287U109	20080107	20000	ARSENAL ENERGY INC NEW (CDA)	AEYIF	u1
0141A	04287U109	20080108	20000	ARSENAL ENERGY INC NEW (CDA)	AEYIF	u1
0141A	04287U109	20080109	20000	ARSENAL ENERGY INC NEW (CDA)	AEYIF	u1
0141A	04287U109	20080110	20000	ARSENAL ENERGY INC NEW (CDA)	AEYIF	u1
0141A	04287U109	20080111	40000	ARSENAL ENERGY INC NEW (CDA)	AEYIF	u1
0141A	05348K105	20080107	100000	AVALON VENTURES LTD (F)	AVVTF	u1
0141A	91701P105	20080111	14825	URANIUM ONE INC ORD SHS (CANAD	SXRZF	u1
0158A	694228206	20080111	10200	PACIFIC ENERGY RESOURCES LTD C	PEGX	u1
0158A	870887205	20080108	1384	SWISS REINSURANCE CO SP ADR	SWCEY	u1
0158A	870887205	20080110	1201	SWISS REINSURANCE CO SP ADR	SWCEY	u1
0158A	80600N105	20080108	300	Scandinavian Minerals Ltd Comm	SCANF	u1
0158A	80600N105	20080109	300	Scandinavian Minerals Ltd Comm	SCANF	u1
0158A	80600N105	20080110	300	Scandinavian Minerals Ltd Comm	SCANF	u1
0158A	91701P105	20080108	4787	URANIUM ONE INC ORD SHS (CANAD	SXRZF	u1
0158A	91701P105	20080109	4787	URANIUM ONE INC ORD SHS (CANAD	SXRZF	u1
0158A	91701P105	20080110	4787	URANIUM ONE INC ORD SHS (CANAD	SXRZF	u1
0158A	91701P105	20080111	4787	URANIUM ONE INC ORD SHS (CANAD	SXRZF	u1
0161A	081155103	20080107	16848	BELUGA COMPOSITES CORP	BGCC	u1
0161A	081155103	20080108	16848	BELUGA COMPOSITES CORP	BGCC	u1
0161A	081155103	20080109	16848	BELUGA COMPOSITES CORP	BGCC	u1
0161A	081155103	20080110	16848	BELUGA COMPOSITES CORP	BGCC	u1
0161A	081155103	20080111	6848	BELUGA COMPOSITES CORP	BGCC	u1
0161A	371937103	20080110	30	GEODEX MINERALS LTD	GXMLF	u1
0161A	371937103	20080111	30	GEODEX MINERALS LTD	GXMLF	u1
0161A	636328106	20080107	25636	NATIONAL HEALTHCARE EXCHANGE S	NHCR	u1
0161A	636328106	20080108	25636	NATIONAL HEALTHCARE EXCHANGE S	NHCR	u1
0161A	636328106	20080109	25636	NATIONAL HEALTHCARE EXCHANGE S	NHCR	u1
0161A	636328106	20080110	4536	NATIONAL HEALTHCARE EXCHANGE S	NHCR	u1
0161A	723330106	20080111	126	PINETREE CAPITAL LTD	PNPFF	u1
0161A	925458101	20080107	94941	VESTAS WIND SYSTEMS AS AMER DE	VWDRY	u1
0161A	925458101	20080108	97025	VESTAS WIND SYSTEMS AS AMER DE	VWDRY	u1
0161A	925458101	20080109	70546	VESTAS WIND SYSTEMS AS AMER DE	VWDRY	u1
0161A	925458101	20080110	67365	VESTAS WIND SYSTEMS AS AMER DE	VWDRY	u1
0161A	925458101	20080111	67290	VESTAS WIND SYSTEMS AS AMER DE	VWDRY	u1
0161A	01374L109	20080107	49137	Alchemy Creative, Inc. Common	ALMY	u1
0161A	01374L109	20080108	63345	Alchemy Creative, Inc. Common	ALMY	u1
0161A	01374L109	20080109	78790	Alchemy Creative, Inc. Common	ALMY	u1
0161A	01374L109	20080110	36856	Alchemy Creative, Inc. Common	ALMY	u1
0161A	01858P105	20080108	3405	ALLIANCE DISTRIBUTORS HOLDING,	ADTR	u1
0161A	04287U109	20080107	2000	ARSENAL ENERGY INC NEW (CDA)	AEYIF	u1
0161A	29165T106	20080107	10108	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0161A	29165T106	20080108	10899	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1

0161A	29165T106	20080109	12920	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0161A	29165T106	20080110	15719	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0161A	29165T106	20080111	16482	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0161A	38055D105	20080108	80	GOLD CANYON RES INC (F)	GDCRF	u1
0161A	38055D105	20080109	80	GOLD CANYON RES INC (F)	GDCRF	u1
0161A	60935V105	20080109	4592	MONEX BEANS HLDGS INC TOKYO UN	MNXBY	u1
0161A	62474M108	20080110	248547	MTN GROUP LTD SPONS ADR	MTNOY	u1
0161A	70468J106	20080108	25400	PEAK GOLD LTD COM SHS (CANADA)	PIKGF	u1
0161A	70468J106	20080109	25500	PEAK GOLD LTD COM SHS (CANADA)	PIKGF	u1
0161A	70468J106	20080110	25000	PEAK GOLD LTD COM SHS (CANADA)	PIKGF	u1
0161A	70468J106	20080111	25000	PEAK GOLD LTD COM SHS (CANADA)	PIKGF	u1
0161A	71646Q103	20080111	15000	PETRO RUBIALES ENERGY CORP ORD	PEGGF	u1
0161A	74051D104	20080108	1100	PREMIER GOLD MINES LTD COM SHS	PIRGF	u1
0161A	80600N105	20080108	2000	Scandinavian Minerals Ltd Comm	SCANF	u1
0161A	80600N105	20080109	2000	Scandinavian Minerals Ltd Comm	SCANF	u1
0161A	80600N105	20080110	2000	Scandinavian Minerals Ltd Comm	SCANF	u1
0161A	G3192Y126	20080107	130400	EUROPEAN MINERALS CORPORATION	EPMWF	u1
0226A	200697100	20080107	204267	COMMERCE RES CORP (CDA)	CMRZF	u1
0226A	200697100	20080108	204267	COMMERCE RES CORP (CDA)	CMRZF	u1
0226A	815794102	20080111	1421	SEGA SAMMY HLDGS INC SPONS ADR	SGAMY	u1
0226A	29165T106	20080107	6489	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0226A	29165T106	20080108	5049	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0226A	29165T106	20080109	5049	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0226A	29165T106	20080110	8799	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0226A	29165T106	20080111	16849	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0234A	505730101	20080110	144	Ladbrokes Plc Sponsored ADR (U	LDBKY	u1
0234A	505730101	20080111	59	Ladbrokes Plc Sponsored ADR (U	LDBKY	u1
0234A	694228206	20080111	500	PACIFIC ENERGY RESOURCES LTD C	PEGX	u1
0234A	870887205	20080107	31	SWISS REINSURANCE CO SP ADR	SWCEY	u1
0234A	870887205	20080109	28	SWISS REINSURANCE CO SP ADR	SWCEY	u1
0234A	897839106	20080107	21712	TRUE ENERGY TRUST TR UT (CANAD	TUIJF	u1
0234A	901401307	20080107	1	Twin Butte Energy Ltd Ordinary	TBTEF	u1
0234A	01374L109	20080111	2480	Alchemy Creative, Inc. Common	ALMY	u1
0234A	82668Y106	20080108	2310672	SIGNATURE DEVICES, INC	SDVI	u1
0234A	82668Y106	20080109	2560584	SIGNATURE DEVICES, INC	SDVI	u1
0234A	82668Y106	20080110	2611943	SIGNATURE DEVICES, INC	SDVI	u1
0234A	82668Y106	20080111	1919313	SIGNATURE DEVICES, INC	SDVI	u1
0352A	373686104	20080107	4576	Geovic Mng Corp Common Stock	GVCM	u1
0352A	373686104	20080108	4576	Geovic Mng Corp Common Stock	GVCM	u1
0352A	505730101	20080110	9769	Ladbrokes Plc Sponsored ADR (U	LDBKY	u1
0352A	505730101	20080111	10569	Ladbrokes Plc Sponsored ADR (U	LDBKY	u1
0352A	558912101	20080109	49957	MAGELLAN AEROSPACE CORP (F)	MGAEF	u1
0352A	558912101	20080110	49957	MAGELLAN AEROSPACE CORP (F)	MGAEF	u1
0352A	558912101	20080111	49957	MAGELLAN AEROSPACE CORP (F)	MGAEF	u1
0352A	925458101	20080111	2217	VESTAS WIND SYSTEMS AS AMER DE	VWDRY	u1
0352A	01858P105	20080107	73715	ALLIANCE DISTRIBUTORS HOLDING,	ADTR	u1
0352A	01858P105	20080108	73715	ALLIANCE DISTRIBUTORS HOLDING,	ADTR	u1
0352A	60935V105	20080109	29611	MONEX BEANS HLDGS INC TOKYO UN	MNXBY	u1
0352A	62474M108	20080108	2971	MTN GROUP LTD SPONS ADR	MTNOY	u1
0352A	62474M108	20080110	2771	MTN GROUP LTD SPONS ADR	MTNOY	u1
0352A	83364L109	20080111	21217	SOCIETE GENERALE FRANCE SP ADR	SCGLY	u1
0352A	86676H302	20080107	1414	SUN HUNG KAI PPTY LTD SP ADR	SUHJY	u1
0418A	01374L109	20080109	637	Alchemy Creative, Inc. Common	ALMY	u1
0418A	05873K108	20080107	4992	BALLY TOTAL FITNESS HLDG CRP	BFTH	u1
0418A	29165T106	20080109	2750	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0418A	37183V102	20080111	12400	GENESIS LAND DEV CORP	GNLAF	u1
0418A	74051D104	20080108	3	PREMIER GOLD MINES LTD COM SHS	PIRGF	u1
0418A	74051D104	20080109	3	PREMIER GOLD MINES LTD COM SHS	PIRGF	u1
0418A	74051D104	20080110	1	PREMIER GOLD MINES LTD COM SHS	PIRGF	u1

0418A	74051D104	20080111	1	PREMIER GOLD MINES LTD COM SHS	PIRGF	u1
0418A	82668Y106	20080108	5800	SIGNATURE DEVICES, INC	SDVI	u1
0418A	82668Y106	20080109	5800	SIGNATURE DEVICES, INC	SDVI	u1
0418A	82668Y106	20080110	8800	SIGNATURE DEVICES, INC	SDVI	u1
0418A	86676H302	20080107	673	SUN HUNG KAI PPTY LTD SP ADR	SUHJY	u1
0418A	91701P105	20080108	70000	URANIUM ONE INC ORD SHS (CANAD	SXRZF	u1
0418A	91701P105	20080109	70000	URANIUM ONE INC ORD SHS (CANAD	SXRZF	u1
0418A	91701P105	20080110	130200	URANIUM ONE INC ORD SHS (CANAD	SXRZF	u1
0418A	91701P105	20080111	140200	URANIUM ONE INC ORD SHS (CANAD	SXRZF	u1
0443A	373686104	20080107	301095	Geovic Mng Corp Common Stock	GVCM	u1
0443A	373686104	20080108	10320	Geovic Mng Corp Common Stock	GVCM	u1
0443A	373686104	20080109	10370	Geovic Mng Corp Common Stock	GVCM	u1
0443A	500120100	20080107	24800	KODIAK EXPLORATION LTD	KXLAF	u1
0443A	500120100	20080108	24800	KODIAK EXPLORATION LTD	KXLAF	u1
0443A	500120100	20080109	24800	KODIAK EXPLORATION LTD	KXLAF	u1
0443A	500120100	20080110	24800	KODIAK EXPLORATION LTD	KXLAF	u1
0443A	500120100	20080111	24800	KODIAK EXPLORATION LTD	KXLAF	u1
0443A	870887205	20080107	2797	SWISS REINSURANCE CO SP ADR	SWCEY	u1
0443A	870887205	20080108	194603	SWISS REINSURANCE CO SP ADR	SWCEY	u1
0443A	870887205	20080109	191057	SWISS REINSURANCE CO SP ADR	SWCEY	u1
0443A	870887205	20080110	181584	SWISS REINSURANCE CO SP ADR	SWCEY	u1
0443A	01374L109	20080107	1400	Alchemy Creative, Inc. Common	ALMY	u1
0443A	01374L109	20080109	1730	Alchemy Creative, Inc. Common	ALMY	u1
0443A	05873K108	20080107	13700	BALLY TOTAL FITNESS HLDG CRP	BFTH	u1
0443A	29165T106	20080107	2564	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0443A	29165T106	20080109	1676	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0443A	29165T106	20080110	510	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0443A	29165T106	20080111	890	EMPIRE FILM GROUP, INC. COMMON	EFGU	u1
0443A	71646Q103	20080107	60000	PETRO RUBIALES ENERGY CORP ORD	PEGGF	u1
0443A	76128M108	20080109	21447	RESVERLOGIX CORP	RVXCF	u1
0443A	76128M108	20080110	21447	RESVERLOGIX CORP	RVXCF	u1
0443A	76128M108	20080111	21447	RESVERLOGIX CORP	RVXCF	u1
0501A	268613205	20080109	384200	ELXSI CORP	ELXS	u1
0501A	268613205	20080110	384200	ELXSI CORP	ELXS	u1
0501A	268613205	20080111	384200	ELXSI CORP	ELXS	u1
0501A	877255109	20080111	27192	TAYLOR NELSON SOFRES PLC ADR	TYNLY	u1
0501A	01374L109	20080108	2945	Alchemy Creative, Inc. Common	ALMY	u1
0501A	01374L109	20080109	8283	Alchemy Creative, Inc. Common	ALMY	u1
0501A	01374L109	20080110	12145	Alchemy Creative, Inc. Common	ALMY	u1
0501A	01374L109	20080111	13475	Alchemy Creative, Inc. Common	ALMY	u1
0501A	04287U109	20080107	145000	ARSENAL ENERGY INC NEW (CDA)	AEYIF	u1
0501A	04287U109	20080109	100000	ARSENAL ENERGY INC NEW (CDA)	AEYIF	u1
0501A	16946A100	20080107	19190	CHINA VOICE HOLDING CORP COM	CHVC	u1
0501A	62474M108	20080108	13000	MTN GROUP LTD SPONS ADR	MTNOY	u1
0501A	76128M108	20080107	20619	RESVERLOGIX CORP	RVXCF	u1
0501A	76128M108	20080108	20619	RESVERLOGIX CORP	RVXCF	u1
0501A	82668Y106	20080110	9228	SIGNATURE DEVICES, INC	SDVI	u1
0501A	82668Y106	20080111	16058	SIGNATURE DEVICES, INC	SDVI	u1
0501A	83364L109	20080108	30647	SOCIETE GENERALE FRANCE SP ADR	SCGLY	u1
0501A	83364L109	20080110	47776	SOCIETE GENERALE FRANCE SP ADR	SCGLY	u1
0501A	83364L109	20080111	57263	SOCIETE GENERALE FRANCE SP ADR	SCGLY	u1
0501A	86676H302	20080107	13681	SUN HUNG KAI PPTY LTD SP ADR	SUHJY	u1
0501A	86676H302	20080108	19531	SUN HUNG KAI PPTY LTD SP ADR	SUHJY	u1
0501A	86676H302	20080109	24622	SUN HUNG KAI PPTY LTD SP ADR	SUHJY	u1
0642A	686701103	20080108	266668	ORMET CORP	ORMT	u1
0642A	686701103	20080109	266668	ORMET CORP	ORMT	u1
0642A	686701103	20080110	110168	ORMET CORP	ORMT	u1
0642A	686701103	20080111	110668	ORMET CORP	ORMT	u1
0642A	870887205	20080109	189	SWISS REINSURANCE CO SP ADR	SWCEY	u1

0642A	01374L109	20080110	8647	Alchemy Creative, Inc. Common	ALMY	u1
0642A	01374L109	20080111	10604	Alchemy Creative, Inc. Common	ALMY	u1
0642A	16946A100	20080107	3522	CHINA VOICE HOLDING CORP COM	CHVC	u1
0642A	60935V105	20080109	336	MONEX BEANS HLDGS INC TOKYO UN	MNXBY	u1
0642A	62474M108	20080107	2637	MTN GROUP LTD SPONS ADR	MTNOY	u1
0642A	62474M108	20080108	937	MTN GROUP LTD SPONS ADR	MTNOY	u1
0642A	64045Y108	20080109	1000	Neo Material Technologies Inc	NEMFF	u1
0642A	64045Y108	20080110	1000	Neo Material Technologies Inc	NEMFF	u1
0642A	64045Y108	20080111	1000	Neo Material Technologies Inc	NEMFF	u1
0642A	86676H302	20080107	1030	SUN HUNG KAI PPTY LTD SP ADR	SUHJY	u1
0642A	86676H302	20080109	138	SUN HUNG KAI PPTY LTD SP ADR	SUHJY	u1
0773A	020936100	20080108	25000	ALTIUS MINERALS CORP	ATUSF	u1
0773A	461199101	20080108	103500	INTRINSYC SOFTWARE INTL INC	ISYRF	u1
0773A	461199101	20080109	103500	INTRINSYC SOFTWARE INTL INC	ISYRF	u1
0773A	461199101	20080110	453500	INTRINSYC SOFTWARE INTL INC	ISYRF	u1
0773A	461199101	20080111	603500	INTRINSYC SOFTWARE INTL INC	ISYRF	u1
0773A	74051D104	20080108	89880	PREMIER GOLD MINES LTD COM SHS	PIRGF	u1
0773A	74051D104	20080109	74880	PREMIER GOLD MINES LTD COM SHS	PIRGF	u1
0773A	74051D104	20080110	74880	PREMIER GOLD MINES LTD COM SHS	PIRGF	u1
0773A	74051D104	20080111	74880	PREMIER GOLD MINES LTD COM SHS	PIRGF	u1
0773A	76128M108	20080109	10000	RESVERLOGIX CORP	RVXCF	u1
0773A	76128M108	20080110	10000	RESVERLOGIX CORP	RVXCF	u1

All Stocks with 10,000 plus Fails

ClearingID	AverageDailySharesFailed
0141A	47926225.68
0226A	39397277.28
0501A	36741937.47
0632A	36140241.95
0161A	36133176.8
0443A	32146260.23
0352A	23322213.28
0385A	20975061.17
0418A	17395616.93
0690A	13863480.8
0050A	13611174.15
0005A	12939578.27
5099A	12883984.18
0773A	12855612.73
0705A	12463869.87
0235A	11905751.47
0573A	10460776.7
0551A	10192200.63
0164A	10160072.13
0642A	9606211.55
5065A	8859006.183
0019A	7921509.567
0437A	6928360.167
0571A	6459304.633
0355A	6266661.733
0234A	5685874.467
0157A	5625411.85
0265A	5204614.533
0725A	5096850.45
0221A	4756372.6
0671A	4399952.617
0188A	4381674.6
0074A	4040889.95
0549A	3311049.15
0015A	3185717.4
5058A	3183487.583
0633A	2899681.65
0750A	2516180.617
5030A	2256480.483
0279A	2182504.6
0274A	2169050.383
0283A	1878306.85
0696A	1875226.767
5063A	1841698.333
0064A	1706658.267
0438A	1603514.9
8072A	1365703.567
0155A	1344950.633
0100A	1166428.95
0647A	1140093.4
0067A	1089396.567

All Stocks with 10,000 plus Fails

0052A	1083946.067
5028A	1053199.183
0309A	1007448.183
0060A	964552.4333
0158A	960687.1
5008A	955181.4333
5036A	939358.9167
0749A	894327
0215A	823789.4667
0116A	811156.35
0311A	807719.1333
0044A	802830.3667
0286A	786791.0833
5025A	771455.4833
0012A	736316.8167
0045A	736292.85
5043A	721092.4667
0569A	716616.3
0030A	697797.3667
0425A	685824.8833
0613A	683422.1667
2767A	678064.8333
5039A	590690.0833
0201A	588451.0667
0103A	557525.0833
5029A	553820.9833
0126A	536333.55
0651A	479732.7
0049A	452614.4167
0796A	447984.2
0312A	437897.6
0407A	417476.0333
0780A	417198.85
0785A	396120.8333
0775A	380923.75
0547A	372984.9333
0031A	335855.3833
0308A	329378.0333
0010A	323097.9167
0057A	292374.3833
5101A	289434.0667
0018A	287392.8833
0740A	285756.8167
0534A	285194.7
0715A	271330.3833
0727A	258878.1
0250A	252012.5
0623A	249152.6833
0013A	229359.8833
0210A	208300.3167
0512A	203945.1167
5118A	190938.2333

All Stocks with 10,000 plus Fails

0374A	186249.8
0771A	179713.3167
0646A	176156.15
0294A	174201.5167
5046A	169734.65
5002A	168552.65
0364A	154561.25
0306A	152364.6333
8601A	146873.5
0793A	142414.7
0055A	141543.5
0075A	141364.95
0180A	140288.4333
0733A	137111.05
5048A	135188.35
5011A	126471.25
0020A	124872.15
0446A	124371.0667
0702A	117915.9167
0799A	117177.3167
2424A	109961.55
0768A	104242.3833
0756A	103554.85
0216A	96676.66667
0574A	91165.61667
0152A	83543.6
0442A	83357.8
0133A	80986.91667
0371A	72694.96667
0213A	67644.86667
5177A	61605.93333
0688A	58131.38333
0361A	56924.4
0695A	55118.46667
5017A	52787.91667
0297A	50197.03333
8604A	47219.66667
0039A	42125.16667
0096A	41520.46667
5055A	39232.38333
0410A	35722.28333
5016A	35365.85
0608A	33726.68333
3895A	30240.15
0284A	29577.5
0816A	29420.38333
0148A	29228.8
0043A	27866.28333
0238A	26607.06667
0701A	25072.75
0370A	24568.45
0271A	22672.65

All Stocks with 10,000 plus Fails

0655A	22552.76667
0419A	22039.58333
0624A	21985.16667
5027A	21486.16667
0136A	21211.98333
3851A	19861.31667
0494A	17847.48333
0743A	17420.81667
3720A	17182.18333
8105A	16607.58333
0476A	16017.5
3650A	15387.5
3511A	13809.88333
0004A	11972.83333
3550A	11833.15
0269A	11731
0690H	11627.71667
0017A	11573.71667
3675A	8636.216667
0280A	8602.383333
0746A	8352.566667
0568A	8247.65
3502A	7736.25
0784A	6893.05
5014A	6587.75
0664A	6549.133333
0712A	6526.916667
0650A	6262.266667
0041A	5907.95
0355H	5906.783333
3653A	5892.383333
0718A	5857.5
0164H	5340.716667
0288A	5232.833333
7311A	5208.333333
0173A	5205.083333
8144A	5127.25
0380A	5025.516667
0025A	4628.333333
0493A	4250.15
7253A	4077.833333
0314A	4009.4
2357A	3844.016667
0367A	3785.75
0625A	3500
0703A	3273.9
0536A	2467.05
0491A	1848.333333
3626A	1803.25
0436A	1748.116667
0048A	1726.05
7031A	1573.8

All Stocks with 10,000 plus Fails

0445A	1466.983333
2209A	1450.4
0732A	1384.916667
0437H	1356.35
5001A	1140.4
0124A	1118.133333
3501A	1075.9
0020H	967.1
0606A	966.8333333
3735A	919.3833333
0541A	872.6833333
0022A	851.9666667
3750A	839.4
3780A	802.5333333
8273A	604.1333333
5022A	588.8333333
0074H	566.7333333
8082A	519.1666667
0119A	497.0166667
8006A	426.25
0728A	375.7666667
0141H	360.7333333
0439A	346.6666667
7014A	334.0666667
5020A	333.2333333
0376A	325
0078A	313.3333333
0581A	264.2
3730A	263.9
0428A	233.3333333
8086A	226.8666667
0064H	203.3333333
0188H	199.5833333
0049H	193.9333333
7607A	153.5333333
0052H	150.9666667
0887A	146.1833333
5036H	145.8333333
8065A	133.3333333
0129A	123.75
0740H	123.2333333
7027A	120.9666667
0449A	113.6666667
0627A	93.33333333
0549H	89.68333333
8192A	83.95
0408A	81.66666667
0786A	59.66666667
0252A	56.21666667
0362A	54.51666667
0371H	52.88333333
0435A	51.66666667

All Stocks with 10,000 plus Fails

0585A	51.66666667
0075H	50.8
0112A	50.18333333
3514A	45
8246A	33.33333333
7081A	25
0534H	23.3
0780H	22.9
8084A	19.33333333
0044H	16.88333333
0364H	16.66666667
0631A	16.66666667
5003A	15.6
0766A	10
0797A	10
8100A	10
5066A	3.333333333
0425H	2.833333333
0701H	2.45
5043H	1.983333333
5144A	1.85
0702H	1.2
0283H	0.866666667
0300A	0.133333333
0109A	0
5013A	0
8603A	0

Privileged and Confidential

Date	cusip	CNS_Name	Failed_Amount_in_Shares	Ticker	ClearingID	Exchange_Code	Position_Age_in_Days	prevprice
20070612	91349P103	UNIVERSAL EXPRESS INC	300000	USXP	0005A	2	1	0.01
20070613	91349P103	UNIVERSAL EXPRESS INC	300000	USXP	0005A	2	2	0.01
20070517	91349P103	UNIVERSAL EXPRESS INC	91966667	USXP	0012A	2	1	0.01
20061212	91349P103	UNIVERSAL EXPRESS INC	1662	USXP	0019A	2	1	
20070208	91349P103	UNIVERSAL EXPRESS INC	235620	USXP	0019A	2	1	
20070328	91349P103	UNIVERSAL EXPRESS INC	37722	USXP	0019A	2	1	
20070423	91349P103	UNIVERSAL EXPRESS INC	54276	USXP	0019A	2	1	0.01
20070425	91349P103	UNIVERSAL EXPRESS INC	7580148	USXP	0019A	2	1	0.01
20070601	91349P103	UNIVERSAL EXPRESS INC	498995	USXP	0019A	2	1	0.01
20070613	91349P103	UNIVERSAL EXPRESS INC	43795	USXP	0019A	2	1	0.01
20070614	91349P103	UNIVERSAL EXPRESS INC	43795	USXP	0019A	2	2	0.01
20061218	91349P103	UNIVERSAL EXPRESS INC	326000	USXP	0031A	2	1	
20061219	91349P103	UNIVERSAL EXPRESS INC	150000	USXP	0031A	2	2	
20070102	91349P103	UNIVERSAL EXPRESS INC	5000	USXP	0031A	2	1	
20070522	91349P103	UNIVERSAL EXPRESS INC	85000	USXP	0031A	2	1	0.01
20070523	91349P103	UNIVERSAL EXPRESS INC	85000	USXP	0031A	2	2	0.01
20070524	91349P103	UNIVERSAL EXPRESS INC	125000	USXP	0031A	2	3	0.01
20070525	91349P103	UNIVERSAL EXPRESS INC	32780	USXP	0031A	2	4	0.01
20070531	91349P103	UNIVERSAL EXPRESS INC	47780	USXP	0031A	2	1	0.01
20070626	91349P103	UNIVERSAL EXPRESS INC	22280	USXP	0031A	2	1	0.01
20070313	91349P103	UNIVERSAL EXPRESS INC	1125000	USXP	0045A	2	1	
20061214	91349P103	UNIVERSAL EXPRESS INC	35000000	USXP	0052A	2	1	
20070111	91349P103	UNIVERSAL EXPRESS INC	40000	USXP	0052A	2	1	
20070129	91349P103	UNIVERSAL EXPRESS INC	3000000	USXP	0052A	2	1	
20070130	91349P103	UNIVERSAL EXPRESS INC	3770839	USXP	0052A	2	2	
20070222	91349P103	UNIVERSAL EXPRESS INC	39998500	USXP	0052A	2	1	
20070308	91349P103	UNIVERSAL EXPRESS INC	102790000	USXP	0052A	2	1	
20070501	91349P103	UNIVERSAL EXPRESS INC	10000000	USXP	0052A	2	1	0.01
20070524	91349P103	UNIVERSAL EXPRESS INC	41781816	USXP	0052A	2	1	0.01
20070525	91349P103	UNIVERSAL EXPRESS INC	137527855	USXP	0052A	2	2	0.01
20070529	91349P103	UNIVERSAL EXPRESS INC	170426039	USXP	0052A	2	3	0.01
20070530	91349P103	UNIVERSAL EXPRESS INC	185424639	USXP	0052A	2	4	0.01
20070531	91349P103	UNIVERSAL EXPRESS INC	185424639	USXP	0052A	2	5	0.01
20070613	91349P103	UNIVERSAL EXPRESS INC	8000000	USXP	0052A	2	1	0.01
20070614	91349P103	UNIVERSAL EXPRESS INC	54000000	USXP	0052A	2	2	0.01
20061205	91349P103	UNIVERSAL EXPRESS INC	46727	USXP	0157A	2	1	
20061207	91349P103	UNIVERSAL EXPRESS INC	24627	USXP	0157A	2	1	
20061208	91349P103	UNIVERSAL EXPRESS INC	47127	USXP	0157A	2	2	
20061211	91349P103	UNIVERSAL EXPRESS INC	28127	USXP	0157A	2	3	
20061212	91349P103	UNIVERSAL EXPRESS INC	14843	USXP	0157A	2	4	
20061213	91349P103	UNIVERSAL EXPRESS INC	49497	USXP	0157A	2	5	
20061218	91349P103	UNIVERSAL EXPRESS INC	3194	USXP	0157A	2	1	
20061220	91349P103	UNIVERSAL EXPRESS INC	35261	USXP	0157A	2	1	
20061222	91349P103	UNIVERSAL EXPRESS INC	52571	USXP	0157A	2	1	
20070102	91349P103	UNIVERSAL EXPRESS INC	4811	USXP	0157A	2	3	
20070108	91349P103	UNIVERSAL EXPRESS INC	76195	USXP	0157A	2	1	
20070109	91349P103	UNIVERSAL EXPRESS INC	151	USXP	0157A	2	2	
20070111	91349P103	UNIVERSAL EXPRESS INC	50202	USXP	0157A	2	1	
20070116	91349P103	UNIVERSAL EXPRESS INC	32713	USXP	0157A	2	1	
20070117	91349P103	UNIVERSAL EXPRESS INC	31446	USXP	0157A	2	2	
20070119	91349P103	UNIVERSAL EXPRESS INC	339	USXP	0157A	2	1	
20070123	91349P103	UNIVERSAL EXPRESS INC	2574	USXP	0157A	2	3	
20070206	91349P103	UNIVERSAL EXPRESS INC	35037	USXP	0157A	2	1	
20070208	91349P103	UNIVERSAL EXPRESS INC	40481	USXP	0157A	2	1	
20070216	91349P103	UNIVERSAL EXPRESS INC	758	USXP	0157A	2	1	
20070220	91349P103	UNIVERSAL EXPRESS INC	485494	USXP	0157A	2	2	
20070223	91349P103	UNIVERSAL EXPRESS INC	32042	USXP	0157A	2	1	
20070305	91349P103	UNIVERSAL EXPRESS INC	10936	USXP	0157A	2	1	
20070308	91349P103	UNIVERSAL EXPRESS INC	1639	USXP	0157A	2	1	
20070313	91349P103	UNIVERSAL EXPRESS INC	11527	USXP	0157A	2	1	
20070314	91349P103	UNIVERSAL EXPRESS INC	2927	USXP	0157A	2	2	
20070321	91349P103	UNIVERSAL EXPRESS INC	31742	USXP	0157A	2	1	
20070323	91349P103	UNIVERSAL EXPRESS INC	23206	USXP	0157A	2	1	
20070404	91349P103	UNIVERSAL EXPRESS INC	111	USXP	0157A	2	1	
20070405	91349P103	UNIVERSAL EXPRESS INC	56	USXP	0157A	2	2	
20070416	91349P103	UNIVERSAL EXPRESS INC	39254	USXP	0157A	2	1	0.01
20070419	91349P103	UNIVERSAL EXPRESS INC	31299	USXP	0157A	2	1	0.01
20070503	91349P103	UNIVERSAL EXPRESS INC	92858	USXP	0157A	2	1	0.01
20070508	91349P103	UNIVERSAL EXPRESS INC	20504	USXP	0157A	2	1	0.01
20070522	91349P103	UNIVERSAL EXPRESS INC	788	USXP	0157A	2	2	0.01
20070523	91349P103	UNIVERSAL EXPRESS INC	788	USXP	0157A	2	3	0.01
20070525	91349P103	UNIVERSAL EXPRESS INC	9	USXP	0157A	2	1	0.01
20070529	91349P103	UNIVERSAL EXPRESS INC	14740	USXP	0157A	2	2	0.01
20070601	91349P103	UNIVERSAL EXPRESS INC	2105	USXP	0157A	2	1	0.01
20070612	91349P103	UNIVERSAL EXPRESS INC	8291	USXP	0157A	2	2	0.01

20070619	91349P103	UNIVERSAL EXPRESS INC	111	USXP	0157A	2	1	0.01
20070625	91349P103	UNIVERSAL EXPRESS INC	22259	USXP	0157A	2	1	0.01
20070108	91349P103	UNIVERSAL EXPRESS INC	2917445	USXP	0161A	2	1	
20070109	91349P103	UNIVERSAL EXPRESS INC	899248	USXP	0161A	2	2	
20070110	91349P103	UNIVERSAL EXPRESS INC	1286702	USXP	0161A	2	3	
20070111	91349P103	UNIVERSAL EXPRESS INC	12296304	USXP	0161A	2	4	
20070112	91349P103	UNIVERSAL EXPRESS INC	15881402	USXP	0161A	2	5	
20070116	91349P103	UNIVERSAL EXPRESS INC	14418823	USXP	0161A	2	6	
20070117	91349P103	UNIVERSAL EXPRESS INC	15912570	USXP	0161A	2	7	
20070118	91349P103	UNIVERSAL EXPRESS INC	11257139	USXP	0161A	2	8	
20070119	91349P103	UNIVERSAL EXPRESS INC	3188867	USXP	0161A	2	9	
20070131	91349P103	UNIVERSAL EXPRESS INC	2902067	USXP	0161A	2	1	
20070201	91349P103	UNIVERSAL EXPRESS INC	970345	USXP	0161A	2	2	
20070205	91349P103	UNIVERSAL EXPRESS INC	1003057	USXP	0161A	2	1	
20070221	91349P103	UNIVERSAL EXPRESS INC	3306803	USXP	0161A	2	1	
20070226	91349P103	UNIVERSAL EXPRESS INC	4280335	USXP	0161A	2	1	
20070411	91349P103	UNIVERSAL EXPRESS INC	307927	USXP	0161A	2	1	0.01
20070515	91349P103	UNIVERSAL EXPRESS INC	1364668	USXP	0188A	2	1	0.01
20061218	91349P103	UNIVERSAL EXPRESS INC	27225	USXP	0201A	2	1	
20070612	91349P103	UNIVERSAL EXPRESS INC	10000	USXP	0216A	2	1	0.01
20070111	91349P103	UNIVERSAL EXPRESS INC	33818275	USXP	0226A	2	1	
20070307	91349P103	UNIVERSAL EXPRESS INC	7869253	USXP	0226A	2	1	
20070314	91349P103	UNIVERSAL EXPRESS INC	85165072	USXP	0226A	2	1	
20070409	91349P103	UNIVERSAL EXPRESS INC	719579	USXP	0226A	2	1	0.01
20070410	91349P103	UNIVERSAL EXPRESS INC	44730334	USXP	0226A	2	2	0.01
20070411	91349P103	UNIVERSAL EXPRESS INC	47785334	USXP	0226A	2	3	0.01
20070416	91349P103	UNIVERSAL EXPRESS INC	7719955	USXP	0226A	2	1	0.01
20070423	91349P103	UNIVERSAL EXPRESS INC	10768000	USXP	0226A	2	1	0.01
20070426	91349P103	UNIVERSAL EXPRESS INC	31043317	USXP	0226A	2	1	0.01
20070522	91349P103	UNIVERSAL EXPRESS INC	1000000	USXP	0226A	2	1	0.01
20070216	91349P103	UNIVERSAL EXPRESS INC	17399034	USXP	0234A	2	1	
20070413	91349P103	UNIVERSAL EXPRESS INC	87245028	USXP	0234A	2	1	0.01
20070529	91349P103	UNIVERSAL EXPRESS INC	110080342	USXP	0234A	2	1	0.01
20070530	91349P103	UNIVERSAL EXPRESS INC	23328680	USXP	0234A	2	2	0.01
20070228	91349P103	UNIVERSAL EXPRESS INC	878749	USXP	0235A	2	1	
20061222	91349P103	UNIVERSAL EXPRESS INC	9519	USXP	0352A	2	1	
20070328	91349P103	UNIVERSAL EXPRESS INC	24919	USXP	0352A	2	1	
20070425	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	1	0.01
20070426	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	2	0.01
20070427	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	3	0.01
20070430	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	4	0.01
20070501	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	5	0.01
20070502	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	6	0.01
20070503	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	7	0.01
20070504	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	8	0.01
20070507	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	9	0.01
20070508	91349P103	UNIVERSAL EXPRESS INC	42919	USXP	0352A	2	10	0.01
20070605	91349P103	UNIVERSAL EXPRESS INC	13834955	USXP	0385A	2	1	0.01
20070423	91349P103	UNIVERSAL EXPRESS INC	1569838	USXP	0418A	2	1	0.01
20070328	91349P103	UNIVERSAL EXPRESS INC	25050000	USXP	0476A	2	1	
20070402	91349P103	UNIVERSAL EXPRESS INC	10325000	USXP	0476A	2	1	
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20070404	91349P103	UNIVERSAL EXPRESS INC	325000	USXP	0476A	2	3	
20070405	91349P103	UNIVERSAL EXPRESS INC	200000	USXP	0476A	2	4	
20070409	91349P103	UNIVERSAL EXPRESS INC	200000	USXP	0476A	2	5	0.01
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20070411	91349P103	UNIVERSAL EXPRESS INC	200000	USXP	0476A	2	7	0.01
20070412	91349P103	UNIVERSAL EXPRESS INC	200000	USXP	0476A	2	8	0.01
20070503	91349P103	UNIVERSAL EXPRESS INC	600000	USXP	0476A	2	1	0.01
20070515	91349P103	UNIVERSAL EXPRESS INC	112500	USXP	0476A	2	1	0.01
20070516	91349P103	UNIVERSAL EXPRESS INC	10540000	USXP	0476A	2	2	0.01
20070525	91349P103	UNIVERSAL EXPRESS INC	221941991	USXP	0476A	2	1	0.01
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20070104	91349P103	UNIVERSAL EXPRESS INC	5000000	USXP	0501A	2	2	
20070105	91349P103	UNIVERSAL EXPRESS INC	5000000	USXP	0501A	2	3	
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20070110	91349P103	UNIVERSAL EXPRESS INC	930525	USXP	0501A	2	6	
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20070123	91349P103	UNIVERSAL EXPRESS INC	172000	USXP	0501A	2	1	
20070125	91349P103	UNIVERSAL EXPRESS INC	6776900	USXP	0501A	2	1	
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20070409	91349P103	UNIVERSAL EXPRESS INC	65000	USXP	0501A	2	2	0.01
20070418	91349P103	UNIVERSAL EXPRESS INC	24190000	USXP	0501A	2	1	0.01
20070425	91349P103	UNIVERSAL EXPRESS INC	175000	USXP	0501A	2	1	0.01
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20070504	91349P103	UNIVERSAL EXPRESS INC	142250	USXP	0501A	2	5	0.01
20070508	91349P103	UNIVERSAL EXPRESS INC	48223000	USXP	0501A	2	1	0.01
20070511	91349P103	UNIVERSAL EXPRESS INC	522000	USXP	0501A	2	1	0.01
20070514	91349P103	UNIVERSAL EXPRESS INC	95000	USXP	0501A	2	2	0.01
20070515	91349P103	UNIVERSAL EXPRESS INC	95000	USXP	0501A	2	3	0.01
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20061204	91349P103	UNIVERSAL EXPRESS INC	8232	USXP	0623A	2	12	
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20061208	91349P103	UNIVERSAL EXPRESS INC	3232	USXP	0623A	2	16	
20061211	91349P103	UNIVERSAL EXPRESS INC	3232	USXP	0623A	2	17	
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20061222	91349P103	UNIVERSAL EXPRESS INC	4897	USXP	0623A	2	3	
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20070104	91349P103	UNIVERSAL EXPRESS INC	5000	USXP	0623A	2	10	
20070108	91349P103	UNIVERSAL EXPRESS INC	5000	USXP	0623A	2	1	
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20070125	91349P103	UNIVERSAL EXPRESS INC	4599	USXP	0623A	2	1	
20070129	91349P103	UNIVERSAL EXPRESS INC	4941	USXP	0623A	2	3	
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20070409	91349P103	UNIVERSAL EXPRESS INC	5000	USXP	0623A	2	3	0.01
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20070109	91349P103	UNIVERSAL EXPRESS INC	150000	USXP	5002A	2	1	
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20070118	91349P103	UNIVERSAL EXPRESS INC	2500000	USXP	5077A	2	1	
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0226A	33455825
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0279A	4231172
0280A	455
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0286A	656453
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0294A	86365
0297A	8543
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0309A	1509078
0311A	902875
0312A	99141
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0367A	1577
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0437A	6689458
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0445A	300
0476A	10500
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0512A	96300
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0647A	509113
0651A	250672
0655A	25423
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0688A	72601
0690A	12510580
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0696A	2259280
0701A	8249
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0705A	5885416
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3675A	15874
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3750A	2274
3780A	500
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5043A	977276
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5065A	7732394
5099A	15141641
5101A	109494
5118A	384693

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8072A	754439
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0551A	6170	315795803	261	199	168
0437A	8581	74819002	197	89	51
0549A	3831	79810879	143	71	52
0642A	14661	507646448	109	45	28
0226A	7317	1158511149	98	41	29
0633A	5233	91074328	98	34	16
0418A	9648	691615131	92	31	14
5099A	1401	23939756	87	69	57
0573A	6634	219613872	84	45	28
0050A	7964	601668602	79	38	17
0019A	5638	332591561	76	40	23
0443A	7675	589496522	66	30	22
0534A	2680	10258889	65	39	25
0355A	6335	766500577	63	34	16
0695A	2278	116704337	57	28	21
0158A	3624	1402493386	55	29	18
0632A	1782	130350336	53	35	25
0352A	11081	564066356	46	21	10
0385A	5710	238364104	45	28	17
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0221A	5870	65630507	38	17	9
0005A	5585	595087088	38	24	18
5063A	3395	57467301	30	19	11
0725A	1302	61598236	29	10	6
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0141A	3196	555898079	27	11	3
0279A	1958	30031737	27	13	8
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0031A	3370	44078744	25	15	13
0696A	1432	38751978	25	14	7
0234A	9144	1549638615	24	8	3
0705A	1982	143542202	23	15	14
5046A	1199	43901059	22	15	8
0623A	751	5089131	22	16	9
0074A	5019	209955530	21	13	10
0773A	2762	155548866	21	10	5
5030A	1328	22640695	21	12	8
0235A	3382	195421110	20	10	5
0060A	2008	52652924	19	5	1
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2767A	1421	23739315	18	9	3
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0571A	2342	156601032	17	10	8
0201A	1722	13538397	17	8	3
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0015A	3243	134866203	16	7	5
0067A	1873	38501902	16	6	1
0750A	3106	80067704	15	10	7
0064A	2513	74040622	15	2	1
0309A	546	5974152	15	5	4
5043A	1333	28885460	14	8	6
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0012A	1263	72936179	13	11	8
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0283A	540	7878889	12	9	7
0045A	283	18053652	12	9	6
0103A	1451	18646090	11	7	0
0018A	356	34158100	11	6	2
0164A	5128	200951562	10	2	0
0816A	264	1887027	10	6	2
0569A	1194	90129427	9	4	2
0780A	789	11890168	9	5	4
0099A	397	15492285	9	5	4
0512A	365	4515643	9	9	4
0775A	6099	34347011	8	2	1
0133A	1209	15263268	8	5	3
5011A	455	5012818	8	5	3
0126A	303	9176949	8	6	6
8072A	267	4893381	8	6	4
0180A	647	14887259	7	4	2
0574A	314	777520	7	2	1
5077A	289	15636184	7	4	2
0294A	158	2327740	7	4	2
0286A	2726	85388344	6	3	2
0650A	282	4823501	6	2	2
0727A	150	541303	6	3	2
5065A	21	453308	6	6	5
0049A	843	33981660	5	2	0
5008A	747	27399459	5	3	2
0216A	739	2062227	5	1	0
5078A	493	35406865	5	3	1
0374A	441	4468510	5	4	3
5028A	152	6311661	5	5	3
0425A	51	2757037	5	3	1
5002A	1071	51389046	4	3	1

5048A	648	53809948	4	3	3
0784A	324	584957	4	4	3
0112A	290	525329	4	3	3
5052A	264	3398720	4	2	1
0771A	182	1242608	4	3	2
0312A	141	1731185	4	0	0
0887A	60	131	4	4	3
0407A	2825	13487365	3	3	2
0438A	1938	33774641	3	1	0
3550A	1323	1119344	3	1	0
0756A	1211	32294419	3	3	2
0238A	1155	10080041	3	1	0
0646A	903	1387616	3	2	2
0364A	744	6294494	3	2	1
0688A	539	1146331	3	1	1
2424A	489	9801023	3	2	1
0793A	443	5778052	3	0	0
0338A	422	743759	3	2	1
0075A	397	8150687	3	2	1
0740A	346	2203822	3	1	1
0547A	322	5007078	3	2	0
0213A	206	4584918	3	2	2
5076A	201	2409349	3	2	1
0013A	187	7836954	3	2	0
5118A	30	954470	3	2	2
0410A	23	1723795	3	1	1
0580A	11	315600	3	2	2
0157A	12323	224076504	2	1	1
0210A	1135	7406416	2	2	1
0442A	997	2990751	2	1	1
0155A	755	17908382	2	2	1
0733A	572	4719317	2	0	0
0057A	336	702730	2	1	1
0039A	308	1008272	2	0	0
0651A	275	7293678	2	1	1
0371A	198	2685468	2	1	0
0702A	131	2660703	2	2	0
0297A	91	408367	2	1	1
0361A	78	1091475	2	2	2
2357A	51	44852	2	1	1
0148A	43	3969771	2	1	0
0284A	43	1704400	2	2	1
0306A	19	63827	2	1	1
0020A	865	2103761	1	0	0
5039A	467	6966375	1	0	0
0799A	298	1262528	1	0	0
3675A	245	127768	1	1	0

0118A	225	594535	1	1	1
0215A	195	20988431	1	1	1
0785A	131	343766	1	1	1
5075A	106	12647262	1	0	0
0017A	98	2061439	1	1	1
0308A	95	2629462	1	1	0
0116A	94	862982	1	1	0
0701A	88	64110	1	1	0
5081A	64	2919928	1	1	0
0104A	60	732870	1	0	0
0476A	45	691661	1	1	0
3653A	44	111370	1	0	0
0622A	36	52655	1	0	0
3511A	23	8396	1	0	0
0732A	20	188490	1	0	0
0041A	13	61521	1	1	0
0197A	12	170600	1	0	0
0718A	7	306200	1	0	0
0712A	3	19000	1	1	0
0749A	2068	31128092	0	0	0
5101A	626	18973441	0	0	0
0271A	471	354885	0	0	0
0055A	337	1591342	0	0	0
0250A	303	7393153	0	0	0
0608A	232	4574195	0	0	0
0274A	194	26805983	0	0	0
3720A	194	113401	0	0	0
0136A	178	2431308	0	0	0
0613A	148	30235	0	0	0
0541A	111	86334	0	0	0
0269A	104	200723	0	0	0
0768A	99	228875	0	0	0
3895A	94	246315	0	0	0
5069A	90	3475715	0	0	0
0367A	84	203668	0	0	0
0728A	83	33628	0	0	0
0568A	82	211042	0	0	0
0288A	76	51760	0	0	0
5016A	70	4830381	0	0	0
0419A	69	779027	0	0	0
3501A	69	61302	0	0	0
0436A	66	115400	0	0	0
3502A	53	33623	0	0	0
5079A	51	1223209	0	0	0
0715A	47	564921	0	0	0
0743A	47	903869	0	0	0
3593A	46	29074	0	0	0

0796A	41	23509	0	0	0
5055A	41	1833632	0	0	0
5071A	40	3395712	0	0	0
3780A	38	11024	0	0	0
0445A	37	59415	0	0	0
0370A	31	634870	0	0	0
3650A	26	3589	0	0	0
3735A	26	19152	0	0	0
0746A	25	77507	0	0	0
5017A	24	2244196	0	0	0
5177A	23	695249	0	0	0
0280A	20	64799	0	0	0
0025A	19	76303	0	0	0
0030A	19	75755	0	0	0
3851A	19	1012	0	0	0
5009A	19	162200	0	0	0
5027A	18	241775	0	0	0
0078A	17	101815	0	0	0
0627A	16	34491	0	0	0
0703A	16	9496	0	0	0
5022A	15	290419	0	0	0
8086A	14	7051	0	0	0
0124A	12	26844	0	0	0
0314A	12	23796	0	0	0
0655A	12	298198	0	0	0
2209A	12	2208439	0	0	0
7253A	12	1672168	0	0	0
0459A	11	68400	0	0	0
3750A	11	3070	0	0	0
0494A	10	10879	0	0	0
0581A	10	25073	0	0	0
2950A	10	110128	0	0	0
3626A	10	11140	0	0	0
0048A	9	70315	0	0	0
0096A	9	1346393	0	0	0
0152A	9	558308	0	0	0
5003A	9	361302	0	0	0
8006A	8	14100	0	0	0
0173A	7	33280	0	0	0
0207A	7	197	0	0	0
8144A	7	23501	0	0	0
0004A	6	133583	0	0	0
0386A	6	60065	0	0	0
0493A	6	404144	0	0	0
5014A	6	967949	0	0	0
0380A	5	15838	0	0	0
5001A	5	4136	0	0	0

5073A	5	35000	0	0	0
5074A	5	5475	0	0	0
8105A	5	11636	0	0	0
0109A	4	578	0	0	0
0287A	4	5489	0	0	0
0421A	4	7984	0	0	0
0536A	4	26175	0	0	0
7607A	4	1000	0	0	0
8082A	4	2414	0	0	0
0435A	3	2400	0	0	0
0446A	3	387114	0	0	0
0641A	3	2448	0	0	0
5144A	3	10600	0	0	0
7027A	3	474	0	0	0
7031A	3	48000	0	0	0
0537A	2	117300	0	0	0
0737A	2	12600	0	0	0
5070A	2	40000	0	0	0
5117A	2	418610	0	0	0
7014A	2	2450	0	0	0
7311A	2	12500	0	0	0
0022A	1	7300	0	0	0
0043A	1	700	0	0	0
0300A	1	100	0	0	0
0362A	1	575	0	0	0
0408A	1	4400	0	0	0
0428A	1	170	0	0	0
0439A	1	5200	0	0	0
0449A	1	1	0	0	0
0472A	1	50	0	0	0
0491A	1	37800	0	0	0
0606A	1	94	0	0	0
0624A	1	27500	0	0	0
0664A	1	100	0	0	0
0738A	1	10902	0	0	0
0783A	1	400	0	0	0
0786A	1	100	0	0	0
2756A	1	2000	0	0	0
8065A	1	2000	0	0	0
8084A	1	5000	0	0	0
8192A	1	1680	0	0	0
0015E	0	0	0	0	0
0178A	0	0	0	0	0
0341A	0	0	0	0	0
0963A	0	0	0	0	0
8052A	0	0	0	0	0
8100A	0	0	0	0	0

ClearingID	NewPosition_Sum	NewPositionShares_	ChkViolatior	ChkViolation2	ChkViolation3_Sum
0161A	26341	1616317071	520	295	187
0671A	10909	459969555	378	304	257
0690A	13798	224302961	357	236	173
0501A	21979	1612366159	344	231	173
0551A	6170	315795803	261	199	168
0437A	8581	74819002	197	89	51
0549A	3831	79810879	143	71	52
0642A	14661	507646448	109	45	28
0226A	7317	1158511149	98	41	29
0633A	5233	91074328	98	34	16
0418A	9648	691615131	92	31	14
5099A	1401	23939756	87	69	57
0573A	6634	219613872	84	45	28
0050A	7964	601668602	79	38	17
0019A	5638	332591561	76	40	23
0443A	7675	589496522	66	30	22
0534A	2680	10258889	65	39	25
0355A	6335	766500577	63	34	16
0695A	2278	116704337	57	28	21
0158A	3624	1402493386	55	29	18
0632A	1782	130350336	53	35	25
0352A	11081	564066356	46	21	10
0385A	5710	238364104	45	28	17
0100A	4239	63830801	41	18	10
0221A	5870	65630507	38	17	9
0005A	5585	595087088	38	24	18
5063A	3395	57467301	30	19	11
0725A	1302	61598236	29	10	6
0052A	1701	631281908	28	15	10
0141A	3196	555898079	27	11	3
0279A	1958	30031737	27	13	8
5058A	747	35773691	27	21	18
0031A	3370	44078744	25	15	13
0696A	1432	38751978	25	14	7
0234A	9144	1549638615	24	8	3
0705A	1982	143542202	23	15	14
5046A	1199	43901059	22	15	8
0623A	751	5089131	22	16	9
0074A	5019	209955530	21	13	10
0773A	2762	155548866	21	10	5
5030A	1328	22640695	21	12	8
0235A	3382	195421110	20	10	5
0060A	2008	52652924	19	5	1
0010A	480	32501387	19	10	4
2767A	1421	23739315	18	9	3
5029A	632	32546692	18	12	10

0044A	3296	38389673	17	11	3
0571A	2342	156601032	17	10	8
0201A	1722	13538397	17	8	3
0311A	1160	15373200	17	3	0
0015A	3243	134866203	16	7	5
0067A	1873	38501902	16	6	1
0750A	3106	80067704	15	10	7
0064A	2513	74040622	15	2	1
0309A	546	5974152	15	5	4
5043A	1333	28885460	14	8	6
0647A	334	17338756	14	3	1
0188A	8907	226565226	13	6	2
0012A	1263	72936179	13	11	8
5036A	983	35381944	13	7	6
0265A	638	128182392	12	10	6
5025A	567	25547664	12	7	5
0283A	540	7878889	12	9	7
0045A	283	18053652	12	9	6
0103A	1451	18646090	11	7	0
0018A	356	34158100	11	6	2
0164A	5128	200951562	10	2	0
0816A	264	1887027	10	6	2
0569A	1194	90129427	9	4	2
0780A	789	11890168	9	5	4
0099A	397	15492285	9	5	4
0512A	365	4515643	9	9	4
0775A	6099	34347011	8	2	1
0133A	1209	15263268	8	5	3
5011A	455	5012818	8	5	3
0126A	303	9176949	8	6	6
8072A	267	4893381	8	6	4
0180A	647	14887259	7	4	2
0574A	314	777520	7	2	1
5077A	289	15636184	7	4	2
0294A	158	2327740	7	4	2
0286A	2726	85388344	6	3	2
0650A	282	4823501	6	2	2
0727A	150	541303	6	3	2
5065A	21	453308	6	6	5
0049A	843	33981660	5	2	0
5008A	747	27399459	5	3	2
0216A	739	2062227	5	1	0
5078A	493	35406865	5	3	1
0374A	441	4468510	5	4	3
5028A	152	6311661	5	5	3
0425A	51	2757037	5	3	1
5002A	1071	51389046	4	3	1

5048A	648	53809948	4	3	3
0784A	324	584957	4	4	3
0112A	290	525329	4	3	3
5052A	264	3398720	4	2	1
0771A	182	1242608	4	3	2
0312A	141	1731185	4	0	0
0887A	60	131	4	4	3
0407A	2825	13487365	3	3	2
0438A	1938	33774641	3	1	0
3550A	1323	1119344	3	1	0
0756A	1211	32294419	3	3	2
0238A	1155	10080041	3	1	0
0646A	903	1387616	3	2	2
0364A	744	6294494	3	2	1
0688A	539	1146331	3	1	1
2424A	489	9801023	3	2	1
0793A	443	5778052	3	0	0
0338A	422	743759	3	2	1
0075A	397	8150687	3	2	1
0740A	346	2203822	3	1	1
0547A	322	5007078	3	2	0
0213A	206	4584918	3	2	2
5076A	201	2409349	3	2	1
0013A	187	7836954	3	2	0
5118A	30	954470	3	2	2
0410A	23	1723795	3	1	1
0580A	11	315600	3	2	2
0157A	12323	224076504	2	1	1
0210A	1135	7406416	2	2	1
0442A	997	2990751	2	1	1
0155A	755	17908382	2	2	1
0733A	572	4719317	2	0	0
0057A	336	702730	2	1	1
0039A	308	1008272	2	0	0
0651A	275	7293678	2	1	1
0371A	198	2685468	2	1	0
0702A	131	2660703	2	2	0
0297A	91	408367	2	1	1
0361A	78	1091475	2	2	2
2357A	51	44852	2	1	1
0148A	43	3969771	2	1	0
0284A	43	1704400	2	2	1
0306A	19	63827	2	1	1
0020A	865	2103761	1	0	0
5039A	467	6966375	1	0	0
0799A	298	1262528	1	0	0
3675A	245	127768	1	1	0

0118A	225	594535	1	1	1
0215A	195	20988431	1	1	1
0785A	131	343766	1	1	1
5075A	106	12647262	1	0	0
0017A	98	2061439	1	1	1
0308A	95	2629462	1	1	0
0116A	94	862982	1	1	0
0701A	88	64110	1	1	0
5081A	64	2919928	1	1	0
0104A	60	732870	1	0	0
0476A	45	691661	1	1	0
3653A	44	111370	1	0	0
0622A	36	52655	1	0	0
3511A	23	8396	1	0	0
0732A	20	188490	1	0	0
0041A	13	61521	1	1	0
0197A	12	170600	1	0	0
0718A	7	306200	1	0	0
0712A	3	19000	1	1	0
0749A	2068	31128092	0	0	0
5101A	626	18973441	0	0	0
0271A	471	354885	0	0	0
0055A	337	1591342	0	0	0
0250A	303	7393153	0	0	0
0608A	232	4574195	0	0	0
0274A	194	26805983	0	0	0
3720A	194	113401	0	0	0
0136A	178	2431308	0	0	0
0613A	148	30235	0	0	0
0541A	111	86334	0	0	0
0269A	104	200723	0	0	0
0768A	99	228875	0	0	0
3895A	94	246315	0	0	0
5069A	90	3475715	0	0	0
0367A	84	203668	0	0	0
0728A	83	33628	0	0	0
0568A	82	211042	0	0	0
0288A	76	51760	0	0	0
5016A	70	4830381	0	0	0
0419A	69	779027	0	0	0
3501A	69	61302	0	0	0
0436A	66	115400	0	0	0
3502A	53	33623	0	0	0
5079A	51	1223209	0	0	0
0715A	47	564921	0	0	0
0743A	47	903869	0	0	0
3593A	46	29074	0	0	0

0796A	41	23509	0	0	0
5055A	41	1833632	0	0	0
5071A	40	3395712	0	0	0
3780A	38	11024	0	0	0
0445A	37	59415	0	0	0
0370A	31	634870	0	0	0
3650A	26	3589	0	0	0
3735A	26	19152	0	0	0
0746A	25	77507	0	0	0
5017A	24	2244196	0	0	0
5177A	23	695249	0	0	0
0280A	20	64799	0	0	0
0025A	19	76303	0	0	0
0030A	19	75755	0	0	0
3851A	19	1012	0	0	0
5009A	19	162200	0	0	0
5027A	18	241775	0	0	0
0078A	17	101815	0	0	0
0627A	16	34491	0	0	0
0703A	16	9496	0	0	0
5022A	15	290419	0	0	0
8086A	14	7051	0	0	0
0124A	12	26844	0	0	0
0314A	12	23796	0	0	0
0655A	12	298198	0	0	0
2209A	12	2208439	0	0	0
7253A	12	1672168	0	0	0
0459A	11	68400	0	0	0
3750A	11	3070	0	0	0
0494A	10	10879	0	0	0
0581A	10	25073	0	0	0
2950A	10	110128	0	0	0
3626A	10	11140	0	0	0
0048A	9	70315	0	0	0
0096A	9	1346393	0	0	0
0152A	9	558308	0	0	0
5003A	9	361302	0	0	0
8006A	8	14100	0	0	0
0173A	7	33280	0	0	0
0207A	7	197	0	0	0
8144A	7	23501	0	0	0
0004A	6	133583	0	0	0
0386A	6	60065	0	0	0
0493A	6	404144	0	0	0
5014A	6	967949	0	0	0
0380A	5	15838	0	0	0
5001A	5	4136	0	0	0

5073A	5	35000	0	0	0
5074A	5	5475	0	0	0
8105A	5	11636	0	0	0
0109A	4	578	0	0	0
0287A	4	5489	0	0	0
0421A	4	7984	0	0	0
0536A	4	26175	0	0	0
7607A	4	1000	0	0	0
8082A	4	2414	0	0	0
0435A	3	2400	0	0	0
0446A	3	387114	0	0	0
0641A	3	2448	0	0	0
5144A	3	10600	0	0	0
7027A	3	474	0	0	0
7031A	3	48000	0	0	0
0537A	2	117300	0	0	0
0737A	2	12600	0	0	0
5070A	2	40000	0	0	0
5117A	2	418610	0	0	0
7014A	2	2450	0	0	0
7311A	2	12500	0	0	0
0022A	1	7300	0	0	0
0043A	1	700	0	0	0
0300A	1	100	0	0	0
0362A	1	575	0	0	0
0408A	1	4400	0	0	0
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0449A	1	1	0	0	0
0472A	1	50	0	0	0
0491A	1	37800	0	0	0
0606A	1	94	0	0	0
0624A	1	27500	0	0	0
0664A	1	100	0	0	0
0738A	1	10902	0	0	0
0783A	1	400	0	0	0
0786A	1	100	0	0	0
2756A	1	2000	0	0	0
8065A	1	2000	0	0	0
8084A	1	5000	0	0	0
8192A	1	1680	0	0	0
0015E	0	0	0	0	0
0178A	0	0	0	0	0
0341A	0	0	0	0	0
0963A	0	0	0	0	0
8052A	0	0	0	0	0
8100A	0	0	0	0	0

ClearingID	TotalSharesFailed_Mean
0501A	63839110
0161A	60707342
0158A	43329564
0226A	29530735
0234A	28226368
0385A	27834307
0443A	24658930
0642A	23233314
0418A	20023059
0019A	18232798
0052A	17003204
0141A	15898061
0671A	15208058
0157A	13521469
0352A	13514380
0005A	13382665
0355A	12329802
0050A	11222147
0551A	9437182
0632A	8734749
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0188A	8252016
0705A	8003314
0690A	6917974
5046A	6433180
0633A	6036395
0773A	5903927
0235A	5861497
0074A	4750398
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0221A	3736089
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0012A	3410567
0015A	3383619
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5058A	2666020
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0031A	2324782
0274A	2317464
0549A	2250615
0064A	2075220

0100A	1984789
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0010A	1853829
0696A	1782800
0044A	1670876
5043A	1656946
0756A	1652899
5008A	1588250
5002A	1547946
0279A	1462935
5077A	1329044
5036A	1266608
0695A	1257801
0286A	1253084
0438A	1238884
5029A	1205211
0060A	1123794
0155A	1102773
0265A	1078500
0775A	1020818
0067A	999955.4
0045A	973412.4
0650A	954611.9
5101A	895217
5025A	875305.5
0476A	827088.8
5065A	806079.2
0311A	783275.4
0201A	779087.1
0283A	737116.4
0049A	734138
0126A	696236.5
5078A	673523.2
0103A	634708.8
0309A	596896.4
5039A	539896.4
0651A	474278.7
0180A	463965.1
8072A	452929.3
0740A	442664.2
0733A	435417.2
0749A	430822.9
0534A	422546.5
0215A	397681.9
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0099A	381315.2

0018A	375996.4
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5081A	361764.1
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0039A	264858.5
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5075A	205865.9
0075A	195259.9
5028A	194930.5
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5052A	174291.7
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0796A	136873.2
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0057A	128271.2
0701A	107195.7
0238A	101883
0816A	101740.7
0361A	100682.4
0338A	100178.5
0312A	97016.1
0216A	95929.78
5079A	91534.4
0020A	86918.38

0136A	86338.05
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0613A	79883.21
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0608A	72275.19
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0055A	66468.94
0030A	63053.98
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0367A	59370.57
0284A	59034.85
0715A	58502.82
5017A	58049.37
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0785A	56248.56
0306A	53227.95
0768A	52683.75
0017A	51706.1
0297A	50412.71
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3895A	44796
3550A	44225.23
0624A	43907.24
2357A	42568.72
0118A	37297.71
0096A	36941.9
0743A	28032.17
0271A	27817.49
0688A	24105.06
0718A	23158.83
0048A	21226.84
8601A	20936.24
0655A	20438.62
0784A	17943.86
7253A	17265.16
0197A	16478.89
0494A	16084.48
5177A	14035.25
0112A	13944.12
0445A	12559.36
0712A	12431.69
0446A	12321.66
0386A	11836.38
0537A	11640.89

5014A	11123.27
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0269A	10830.91
5003A	10778.31
5027A	10625.19
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5117A	9694.242
3501A	9352.277
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0746A	5564.211
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0963A	4475.614
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3720A	3894.152
0288A	3766.395
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0178A	3391.378
5070A	3383.428
0124A	3231.575
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3653A	1381.669
8144A	1380.926
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3511A	1338.654
7311A	1236.446
0421A	1132.271
0627A	1094.577
0664A	1058.119
0690H	1050.697
8607A	1019.36
0408A	984.8133
2950A	939.8916
3626A	866.1807
3502A	760.2982
0703A	745.497
8082A	744.3434
8610A	737.9518
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0786A	683.6446
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0606A	636.5994
3593A	577.4473
0261A	545.1627
0380A	542.8946
0355H	533.7455
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3730A	479.2334
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0074E	350.1657
0551G	328.3178
7014A	296.1416
7027A	290.7816
0252A	274.9458
0612A	267.2816
9999A	251.9729
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0528A	197.75
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3780A	166.9413
0109A	156.9172
0428A	146.2545
0050G	142.9518
9124A	135.7681

0501G	134.9804
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0671G	124.5964
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0022A	79.24398
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0449A	45.83434
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8052A	35.08584
0738A	34.49398
0141H	32.59639
0376A	29.36747
8084A	25.98645
0709A	25.40361
0734A	25
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0064H	18.37349
0188H	18.03464
0049H	17.5241
8246A	15.81325
3545A	15.36145
0700A	14.15663
0052H	13.64157
5036H	13.17771
8065A	12.78614
0740H	11.13554
0467A	10.93373
0300A	9.89759

0641A	9.408133
0207A	9.10241
3514A	8.289157
0549H	8.103916
0486A	7.53012
0585A	6.777108
0783A	6.325301
0005G	6.182229
0767A	4.819277
0371H	4.778614
0075H	4.590361
5013A	4.540663
0573G	3.881024
0315A	3.76506
0341A	3.614458
2756A	3.012048
0620A	2.409639
0534H	2.105422
0472A	2.103916
0780H	2.069277
0015E	1.909639
0044H	1.525602
0364H	1.506024
0631A	1.506024
0325A	1.204819
7025A	1.150602
0766A	0.903614
0797A	0.903614
8153A	0.753012
0344A	0.451807
0685A	0.301205
5066A	0.301205
0425H	0.256024
0701H	0.221386
5043H	0.179217
0711A	0.150602
0702H	0.108434
0283H	0.078313
0074G	0.045181
8603A	0

May 13, 2008

Karen Tremba
Assistant Director
U.S. Government Accountability Office
441 G Street N.W.
Washington, D.C. 20548

Re: Request for analyses by the Commission's Office of Economic Analysis on Regulation SHO and failures to deliver

Dear Ms. Tremba,

This is in response to a request by Stephanie Jonkman for analyses conducted by the Commission's Office of Economic Analysis (OEA) that are relevant for the U.S. Government Accountability Office's (GAO) review of the implementation of the Commission's Regulation SHO. The enclosed CD contains the requested documents. Included on this CD are analyses regarding the effect of Regulation SHO on failures to deliver, various memos and analyses seeking to understand the economics of failures to deliver, and various spreadsheets and other documents prepared by OEA for the Commission's Office of Compliance Inspections and Examination and the Commission's Division of Enforcement.

The Commission's inspection report that you are provided with is nonpublic and confidential. We understand that, absent extraordinary circumstance, it is not the practice of the Government Accountability Office to make public disclosure of nonpublic information without prior consultation with the Commission. We request that you follow this practice in this instance, and appreciate your concern for the confidential nature of this information.

Should you have any questions or wish to set up a meeting, please contact me at 202-551-6663.

Sincerely,

Amy K. Edwards
Financial Economist

cc: Jim Overdahl, Chief Economist
Stewart Mayhew, Assistant Chief Economist
Tim McCormick, Financial Economist

Short Selling in Initial Public Offerings

By

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and

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Washington, DC 20549

April 2008

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Short Selling in Initial Public Offerings

Abstract

A number of academic papers have used short sale constraints in the immediate aftermarket of IPOs to explain short-term pricing anomalies that are subsequently reversed in the long-term. Using newly available data, this paper documents that short selling is prevalent early in the aftermarket trading of IPOs. Greater short selling is observed in IPOs with positive changes in offer price, high initial returns and large trading volume. Although large levels of underpricing may be indicative of overvaluation, we find that short selling does not appear to limit *observed* underpricing. This finding is inconsistent with theoretical models that predict high initial returns, in part, by assuming constraints on short sales. Using data on failures to deliver, we test whether short sellers appear to avoid the perceived restrictions of the equity lending market by "naked" short selling. The level of failures to deliver, however, are uncorrelated with the amount of short selling and are more likely to occur in IPOs that are hypothesized to be price supported. Thus, we conclude that short selling in IPOs is neither as constrained as suggested by the literature nor the result of "naked" short sales.

Short Selling in Initial Public Offerings

1. Introduction

One of the longstanding puzzles in finance has been the pricing of initial public offerings. Many papers have assumed that constraints on short selling, immediately following an IPO, contribute to pricing inefficiencies in the short-term (Hanley, Lee, and Seguin (1996), Houge et al (2001), Ofek and Richardson (2003), Derrien (2006), and Ljungqvist, et al (2006)) which are subsequently reversed in the long-term (Miller (1977) and Ritter (1991)).

The assumption that short selling is difficult immediately after an IPO is based upon the perceived high cost of borrowing shares (Ljundqvist, Nanda and Singh (2006)), limits on underwriter lending shares during the first month of trading (Houge, et al (2001)), the lock-up of insider shares which restrict supply (Ofek and Richardson (2000)), and difficulties in locating shares prior to the closing of the offer. We test whether these potential constraints restrict short selling in the immediate aftermarket of IPOs by examining newly available data on actual short selling transactions.

Contrary to popular belief, we find that short selling occurs in 99.5% of the IPOs in our sample on the offer day and the majority of first day short sales occur at the open of trading. The average level of short sales on the offer day exceeds 7% of the shares offered and subsequently declines over the first month of trading. By the fifth trading day, the ratio of short selling to volume is only slightly lower than that documented by Diether, Lee, and Werner (2007a) for a large cross-section of stocks. We interpret this finding as an indication that the level of short selling in IPOs approaches an "equilibrium" level quickly.[1]

[1] While short selling is slightly below that documented by Diether, Lee, and Werner (2007a) by the fifth trading day, the level of short selling as a percentage of volume on the first trading day is lower than that reported for a typical

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The literature provides two theories as to the expected effect of short sale constraints on the pricing of IPOs. First, Miller (1977) suggests that investor overoptimism combined with the inability to short sell the security leads to higher initial returns than would otherwise occur. More recently, the models of Derrien (2006) and Ljungqvist, Nanda and Singh (2006) predict that underwriters and issuing firms take advantage of investor sentiment or irrational exuberance by pricing issues above their intrinsic value. In this case, investor sentiment combined with short selling constraints leads to a higher change in offer price, greater underpricing and an aftermarket trading price that exceeds the "true" value of the security.

Second, underwriter price support in the aftermarket of IPOs may lead to predictable price declines after these activities cease (Aggarwal (2000) and Ellis, Michaely and O'Hara (2000)). It has been suggested that the ability of underwriters to economically sustain price stabilization in the near term and hence, higher than equilibrium prices, is partially related to constraints on short selling (Hanley, Lee and Seguin (1996)).

We test whether short sale constraints contribute to the observed pricing in both of these cases. Our results indicate that the magnitude of short selling on the first trading day is positively and significantly related to the change in offer price, the first day return from the offer price to the open and initial trading volume but unrelated to IPOs that are hypothesized to have underwriter price support.[2] These findings partially support models of investor sentiment or overoptimism in that short sellers appear to be attracted to issues in which underpricing is greatest and the potential for overvaluation is highest. However, the ability of short sellers to

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stock. The difference in short selling on the first trading day in an IPO, as compared to seasoned stocks, may be due to the fact that the volume on the first trading day is extremely large.

[2] We cannot tell whether this result is due to a lack of demand to sell short price supported IPOs or to greater short sale constraints. Geczy, Musto, and Reed (2002) document that "dog" or cold IPOs tend to have higher rebate rates which suggests that short sale constraints might be responsible for our low observed level of short selling in this subset of IPOs.

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limit *observed* underpricing is inconsistent with models of investor sentiment that predict high initial returns, in part, by constraints on short selling.[3]

We further examine whether the assumption regarding the supposed difficulties in locating or borrowing shares is valid by testing the hypothesis that short sellers are engaging in "naked" short selling activities. According to the SEC web site, "a "naked" short sale is a short sale where the seller does not borrow or arrange to borrow the securities in time to make delivery to the buyer within the standard three-day settlement period [and, as] a result, the short seller fails to deliver securities to the buyer when settlement is due (known as a "failure to deliver" or "fail to deliver")."[4] Failures to deliver, in practice, are often used as a measure for the presence "naked" short selling.[5] Using a unique database, we examine whether short sales immediately following the IPO are positively correlated with failures to deliver. To our knowledge, we are the first paper to examine the relationship between short selling and failures to deliver.

Like short selling, we find that failures to deliver are prevalent early in the aftermarket trading of IPOs. Approximately 61% of the IPOs in our sample have failures to deliver of at least 10,000 shares on *the first* standard settlement day.[6] In fact, almost 1/3 of IPOs have enough fails to deliver over the first five standard settlement days to qualify for the Regulation SHO

[3]It could obviously be the case that the level of initial return in these offers might have been higher if fewer short sales were able to be executed.
[4] http://www.sec.gov/spotlight/keyregshoissues.htm
[5] The Commission has stated that fails to deliver can be indicative of abusive or manipulative naked short selling and can deprive shareholders of the benefits of ownership, such as voting and lending, See page 8 of the release proposing to amend Regulation SHO (SEC Release No. 34-54154, July 14, 2006).
[6] The first settlement date refers to three days after the issue starts trading in the stock market. This is also the first day that a failure to deliver can occur.

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threshold list on the first possible date and almost 40% appear on the list within the first month of trading.[7]

Contrary to the hypothesis that failures to deliver in IPOs are due to "naked" short selling, we find that high levels of fails to deliver are not associated with high levels of short selling. There is no evidence that short sellers are systematically engaging in "naked" short selling in IPOs.

We do show, however, that failures to deliver are more likely to occur in IPOs that are hypothesized to be price supported. This suggests that failures to deliver in price supported IPOs may arise from the mechanics of the offering process. Underwriters generally allocate more shares in an IPO than are offered (e.g., Hanley, Lee and Seguin (1996) and Aggarwal (2000)). If the initial return is positive, the underwriter covers this overallocation by exercising the overallotment option. In the case of IPOs needing price support, the underwriter will purchase shares in the open market to cover the overallocation. Unless all overallocated shares are purchased in the market on the first trading day, these overallocated shares could result in fails to deliver if investors sell them before the underwriter can purchase the shares. Therefore, underwriter price support activities could result in failures to deliver in the short-term.[8]

We also examine the impact of borrowing costs on the level of short selling and find that loan fees on T+3 are increasing in the level of short selling on T+0. This finding calls into

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[7] When a stock has a fail to deliver level of at least 10,000 shares and 0.5% of the shares outstanding for five consecutive settlement days, the trading venue listing the stock is required to place is on a list known as the Regulation SHO threshold list.

[8] The creation of an uncovered short position by underwriters in connection with an offering is a permissible activity that facilitates an offering and is different from the delivery obligations relating to "uncovered short selling" of securities that is discussed in the Regulation SHO adopting release (SEC Release No. 34-50103, July 28, 2004 and 69 FR 48008, August 6, 2004). These are two distinctly different activities. Underwriters cover the overallocation either through the exercise of the overallotment option or through open market purchases (also known as "syndicate short covering"). Syndicate short covering, which is defined in Regulation M as "the placing of any bid or the effecting of any purchase on behalf of the sole distributor or the underwriting syndicate or group to reduce a short position created in connection with the offering," is regulated by Rule 104 of Regulation M, which governs certain aftermarket activities in connection with an offering. The Commission has proposed amendments to Rule 104 of Regulation M (see SEC Release No.33-8511, December 9, 2004).

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question the interpretation of prior studies that the higher cost of borrowing for IPOs, relative to other stocks, is an impediment to short selling.

Finally, we test whether short selling is related to subsequent returns over the first trading day and the first three months after the IPO. We find no relation in the near term but cumulative short selling over the first month shows a weak negative relation to the cumulative return over the second and third months of trading. When loan fees are taken into consideration, first day short selling is significantly related to returns over the first three months. We interpret these results as an indication that short sellers in IPOs may be informed about subsequent price movements.

Overall these findings call into question prior studies' interpretations on the role of short sale constraints in the pricing of IPOs. Recent evidence by Geczy, Musto and Reed (2002), on rebate rates, suggests that IPO shares are available for borrowing as soon as the first settlement day but that access to these shares may be limited to only some investors. Even though they find that most IPOs are on special and thus, are expensive to borrow, we find that short sellers are active in IPOs. We interpret these results as evidence that short selling is not as constrained in IPOs as the literature has suggested and implies that factors other than short sale constraints may be responsible for the observed high level of initial returns in IPOs. [9]

The paper is organized as follows: A brief literature review is presented in Section 2, section 3 describes the data and summary statistics, Section 4 examines the determinants of short selling, Section 5 investigates potential "naked" short selling, and Section 6 investigates the cost of

[9] We note that our tests are unable to determine whether all demand for short selling is fully satisfied. However, many of the papers referenced above assume that short selling is impossible during the first few trading days and our results indicate that this claim is untrue.

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borrowing shares and subsequent price movements. Section 7 provides a summary of the results and the conclusions.

2. Impact of Short Sale Constraints on IPO Pricing

Several theoretical papers have suggested that overoptimism by investors, coupled with short sale constraints, is a potential explanation of for the well-documented underpricing and subsequent overvaluation of IPOs (Miller (1977), Derrien (2005), and Ljungqvist, Nanda, and Singh (2006)).[10] Miller (1977) argues that if underwriters price issues according to their own assessments of the "true" value of the security, then the offer price "will be below the appraisals of the most optimistic investors who actually constitute the market for the security." Derrien (2005) and Ljungqvist, Nanda and Singh (2006) extend this argument to a theoretical framework and assume that IPOs cannot be sold short in the secondary market. By disallowing short sales, investor optimism drives the market price of IPOs far above the true value resulting in overvaluation in the secondary market

Several papers find evidence consistent with this argument. Houge, Loughran, Suchanek and Yan (2001) present evidence that measures of divergence of opinion have predictive power in explaining poor long-run returns. They argue that regulatory rules place constraints on short sales. When examining carve-out IPOs, Lamont and Thaler (2003) find evidence of mispricing between the value of the 3Com and Palm and they argue that "the demand for certain shares by irrational investors is too large relative to the ability of the market to supply these shares via short sales, creating a price that is too high." They argue that "the short sale market works sluggishly." However, they find there is substantial short interest in carve-outs in the first month

[10] In this paper we will assume that divergence of opinion, investor sentiment and overoptimism generally refer to the same general phenomenon.

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after the IPO. Mitchell, Pulvino, and Stafford (2002) provide additional evidence that carve-outs are overpriced due to short sale constraints, but introduce the risk of upward price movements as a significant impediment to the profitability of short sales. Finally, Ofek and Richardson (2003) contend that short sale constraints after the IPO are responsible for the Internet bubble. They argue that only upon lockup expiration did sufficient shares become available for shorting.

More recently a number of papers question the short sale constraint argument. Dorn (2007), Ausseness, Pichler, and Stomper (2003) and Cornelli, Goldreich and Ljungqvist (2006) examine pre-IPO markets that allow short selling and still find evidence of investor overoptimism in the trading of IPOs.[11]

More direct evidence on the costs of short selling is presented by D'Avolio (2002) and Geczy, Musto and Reed (2002). [12] In particular, Geczy, et. al.'s results indicate that although IPOs are initially more expensive to short in the first month of trading, the overall cost of shorting is fairly small at around 3% at issuance and this value declines to approximately 1.5% per year. They also conclude, contrary to Ofek and Richardson (2003), that the cost of short selling around lock-ups does not appear to be an impediment. Their evidence is the first to suggest that short selling may be available earlier in the IPO process than previously thought.

The literature remains inconclusive on the presence or impact of short selling on the pricing of IPOs because the measures of short selling immediately after the IPO must be inferred by other means such as proxies for divergence of opinion, price support and rebate rates. Further, data on short interest is often not available close to the IPO offer date and such data cannot shed

[11]Grey market trading involves some sort of short position (usually by an institution) that is sold to investors (usually retail). Short sales are covered by allocations in the IPO.
[12] D'Avolio defines a stock as an IPO if it went public within the last year.

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light on how quickly short sellers enter the market. Thus, it is only recently that we are able to ascertain whether theories regarding the pricing of IPOs are correct in their assumption of the lack of short selling and, by inference, whether such constraints are a plausible explanation for underpricing.

3. Data and Summary Statistics

a. *IPO Sample*

The sample of IPOs and their offering characteristics is from Securities Data Corp. (SDC) from January 1, 2005 through December 31, 2006. The sample period, beginning January 2005, is chosen because it begins after the implementation of Regulation SHO and is associated with the public release of the Regulation SHO Pilot data which contains short selling transaction information. In order for an IPO to be included in the final sample, we require that the IPO have at least 30 consecutive days of trading on CRSP, have preliminary offer prices in SDC and no prior trading history.[13] After excluding closed-end funds, the final number of IPOs in the sample is 388.[14]

Table 1, Panel A presents initial statistics on the IPO sample. On average, the mean offer amount is $188 million. The sample has a negative change in offer price of -4.18% indicating a relatively conservative IPO market. The change in offer price is defined as the percent difference between the offer price and the mid-point of the original preliminary offer price filing

[13]CRSP®, Center for Research in Security Prices. Graduate School of Business, The University of Chicago. Used with permission. All rights reserved. crsp.chicago.edu

[14] We did remove one IPO with an excessively high level of both short selling and failures to deliver, because it appears to be an outlier. This IPO had twice the level of short selling and fails to deliver as the next highest IPO. The inclusion of this one outlier affects the results.

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range noted in SDC (Hanley (1993)). Approximately 39% of IPOs have offer prices above the midpoint of the preliminary offer price range and 48% have offer prices below the midpoint.

Panel B of Table 1 presents summary statistics on the first day return and trading volume. Like Aggarwal and Conroy (2000), most of the first day return occurs at the open. The mean first day return is 9.07% and the time period covered by this study is characterized by relatively "normal" levels of average first day returns.[15] Trading volume on the offer date is over 50% of the shares offered (similar to that found in Ellis, et al (2000) and Corwin, et al (2004)) which is much greater than the average trading volume on a given day for an individual stock.

b. Short Selling

In order to examine whether short selling is present in the immediate aftermarket of trading in IPOs, we collect information on transactions involving short sales for the first month of trading from the Regulation SHO pilot data. The data is compiled from nine markets: Amex, Arca Exchange, Boston Stock Exchange, Chicago Stock Exchange, NASD, NASDAQ, National Stock Exchange, NYSE and Philadelphia Stock Exchange. Individual short sale transactions are then aggregated into daily short sales for each IPO.[16]

All but two IPOs in our sample have short sales on the offer day. As shown in Table 1, Panel C, short sales comprise 12% of the trading volume and over 7% of the shares offered.[17] This finding clearly indicates that short sales are both non-trivial and are an integral part of the IPO price process on the first trading day.

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[15] For comparison statistics, see Jay Ritter's website at http://bear.cba.ufl.edu/ritter/IPOs2005Factoids%20(2).pdf

[16] The short selling data used in this paper does not include any short selling by the underwriter (syndicate) in connection with an offering.

[17] There is no adjustment to volume between NYSE and NASDAQ IPOs.

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Figure 1 shows the time distribution of short sales on the offer day by trading market. Thirty six percent of the IPOs in the sample trade on the NYSE or Amex while 64% trade on the NASDAQ. In all markets, the largest amount of short selling occurs close to the open. On average, 30% of short sales in NYSE IPOs occur in the first half hour of trading and this percentage is the maximum for the day. Although NASDAQ IPOs have no short selling between 9:30 and 10:00, this lack of short sales is due to the fact that no IPOs in the sample open before 10:00 on the offer day. As shown in Figure 1, short selling for the full sample of NASDAQ IPOs, peaks between 11:00 to 11:30.

In order to determine if differences in the opening affect the pattern of short sales throughout the day, we further classify the sample of NASDAQ IPOs by opening time. When we partition the sample by opening time, we find a similar pattern for NASDAQ IPOs as for NYSE IPOs. The highest level of short selling in NASDAQ IPOs occurs during the first half hour of trading with between 34% and 44% of the day's short sales occurring in this half-hour window depending on the time of the open. Short selling in both NYSE/Amex and NASDAQ IPOs falls after the first half hour and levels out around noon with a slight increase at the end of the day. Overall, these results indicate that there appear to be few impediments to short selling early in the trading process.

Figure 2 presents short selling as a percent of shares offered, trading volume and daily returns over the first month of trading. As can be seen in the graph, the initial trading day has the highest proportion of return, volume, and short sales. Short selling occurs over the first month of trading although the levels are quite small in relation to the first few trading days. The volume of trading and daily returns exhibit similar time-series properties with a rapid decline after the IPO and a leveling off for the remainder of the first trading month.

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Figure 3 presents the time-series pattern of short selling as a percent of volume over the first month of trading, by exchange. Recent studies, that also use the Regulation SHO pilot data such as Diether, Lee, and Werner (2007a), find that short sales constitute approximately 24% of the daily trading volume in NYSE-listed stocks and 31% of volume in NASDAQ-listed stocks. As shown in Figure 3, the level of short selling quickly levels off by the fifth or sixth trading day.[18] Although the magnitude of short sales as a percent of volume remains lower for NYSE IPOs (15%) and NASDAQ IPOs (25%), than that documented by Diether, Lee and Werner (2007a), it appears from Figure 3 that short selling as a percent of volume begins to approach average levels very quickly.

4. Determinants of Short Selling

The findings of the previous section indicate that short selling is prevalent early in the trading process. To better understand the implications of this result for theories on IPO pricing, this section examines alternate hypotheses regarding the types of IPOs where short selling may be greatest. As stated above, overvaluation may occur in IPOs for two possible reasons. First, investor sentiment or divergence of opinion increases the value of the IPO beyond the "true" value. In this case, over-optimism leads to large initial returns because of high demand but results in overpricing. Thus, one hypothesis (*Overoptimism Hypothesis)* is that short selling will be high in offers with greater divergence of opinion, as proxied by positive revisions in the offer price from the preliminary file range and high initial returns.[19]

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[18] While Diether, et.al find a much higher level of short sales relative to volume than the average short sale on the first trading day reported in our study, the amount of trading volume on the offer day for IPOs is substantially larger than the average daily trading volume for an individual stock making an exact comparison difficult.

[19] Note that this hypothesis does not directly test these theories as the theories predict that short selling constraints themselves create the overvaluation.

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Short sellers might also be attracted to offerings that are overpriced because of underwriter price support. Numerous papers such as Aggarwal (2000), Boehmer and Fishe (2006), and Lewellen (2006) show that underwriters engage in price support activities in the aftermarket for IPOs. Although there is some debate in the literature regarding the impact of price support activities, at least some studies have found that IPOs exhibit significant price declines by the end of the first month after underwriters cease supporting the price. (See, for example, Hanley, Lee and Seguin (1996) and Hanley, Kumar and Seguin (1993)). This price decline may attract short sellers to IPOs that are more likely to be price supported. Short sellers, knowing that the underwriter stands ready to buy shares at a potentially inflated price, will attempt to take advantage of the subsequent price decline. A second hypothesis (*Price Support Hypothesis)* is that short selling will be high in offers more likely to have underwriter price support.

Table 2 presents univariate statistics on the level of short selling by classifying the sample of IPOs into quartiles based upon the first day return. IPOs in the two lowest quartiles have low first day returns. These IPOs are more likely to have underwriter price support as the percentage of IPOs that we define as price supported (see definition below) exceeds 2/3 of the IPOs in the quartile. In contrast, IPOs in the highest two quartiles have significantly positive first day returns and are more likely to be associated with offers that have a higher potential for overoptimism.

Consistent with the overoptimism hypothesis and contrary to the hypothesis that price support attracts short sellers, the greatest amount of short selling as a percent of shares offered is in IPOs in the highest two quartiles. IPOs in the highest two quartiles have significantly greater average short selling relative to shares offered both on the offer day and over the first month of trading as compared to the lowest two quartiles. (Indeed, there are no significant differences in

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the level of short selling between the two lowest quartiles.) This table indicates a dichotomy in the amount of short selling with the level of short selling increasing in positive first day returns but relatively constant in low or negative first day returns.

We further analyze the determinants of short selling using a regression analysis with short selling on the offer day as a percent of shares offered as the dependent variable Independent variables include the first day return at the open measured from the offer price to the opening price (*First Day Return from Offer Price to Open*), the change in offer price measured as the percentage difference of the offer price from the midpoint of the preliminary offer price range (*Change in Offer Price*), and first day trading volume as a percent of shares offered (*Volume $_{T+0}$/Shares Offered*). Note that both the change in offer price and the first day return at the open should be relatively unaffected by the level of short selling because they are determined before the market opens, although we concede that sell volume at the open (which may include short sales) could be informative.

Prior research in IPOs has found that trading volume and initial return are related and significantly correlated (see Aggarwal (2002) and Krigman, Shaw and Womack (1999)). Although not presented, we also find a high degree of correlation between short selling as a percent of shares offered, trading volume as a percent of shares offered and initial return. The change in offer price is not as highly correlated with the other variables but is still significantly so. Therefore, caution must be used when including all of these variables in a regression analysis as they may capture the same economic effect.

To examine whether short selling is related to price support, we include a dummy variable (*Price Supported IPO*) equal to 1 if: a) the initial return is equal to zero or b) the IPO is in the bottom quartile of the percent of the overallotment option exercised (as collected from

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Bloomberg)[20] or c) in the top quartile for the percent of trades, using TAQ, executed at the offer price on the first trading day. We use a combination of the three measures because a number of IPOs may have price support even if the initial return is not zero.[21] Aggarwal (2000), Ellis et. al. (2000), and Lewellen (2006) find that underwriters exercise less of the overallotment option when they engage in price support activities in the market. In addition, we expect that IPOs that have no change in price on the offer day or greater trades at the offer price, regardless of the initial return, are more likely to have underwriter price support.

We also include two variables that control for short sale constraints. First, the percentage float (*Float)* has been used in previous literature as a measure of borrowing constraints (Ofek and Richardson (2003) and Cook, Kieschnick, and VanNess (2006)). Thus, the smaller is the public float, as measured by the ratio of shares offered to shares outstanding from CRSP, the greater are the supposed short sale constraints.

Second, regulatory constraints such as the Uptick Rule and NASDAQ Bid Test Rule (*Ability to Execute*$_{T+0}$) could also affect the level of short selling by restricting the ability to trade on the offer day (see the Pilot Report by the Office of Economic Analysis of the U.S. Securities and Exchange Commission for more information).[22] For the NASDAQ Bid Test, we measure the percentage of the trading day when the rule allows short sales to execute against the bid price. For the Uptick Rule, we add the percentage of trades on upticks during periods when the rule does not allow short sales to execute against the bid

[20] Underwriters typically have an option to purchase additional shares from the issuer following the IPO. This option is called the overallotment option or the "green shoe" option.
[21] While each of these measures are correlated, they are not perfect substitutes.
[22] "Economic analysis of the short sale price restrictions under the Regulation SHO Pilot," by the Office of Economic Analysis is available at http://www.sec.gov/news/studies/2007/regshopilot020607.pdf.

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price, then it can be executed without delay and this occurs much more often for the Bid Test than for the Uptick Rule. Note, however, that a short sale can still execute even if it cannot execute against the bid. Instead, the short sale must wait for a buy order willing to pay a price at which the short sale can execute. For the Uptick Rule, this is any price greater than the previous one. Therefore, the adjustment in the calculation for the Uptick Rule helps capture the ease of short selling.

Finally, we include a dummy variable equal to one for IPOs that trade on the NASDAQ (*NASDAQ*) to control for differences in market structure. Indeed, several recent studies note a difference between the level of short selling on the NYSE or Amex and on NASDAQ (Alexander and Peterson (2006), Diether, Lee, and Werner (2007a), Diether, Lee, and Werner (2007b), and the Pilot Report by the Office of Economic Analysis of the U.S. Securities and Exchange Commission) that may be due to market structure, regulation, or selection bias.

The results of the various regression models in Table 3 support the overoptimism hypothesis but not the price support hypothesis. Both the first day return at the open and the change in offer price are positively and significantly related to short sales indicating that short selling is more prevalent in IPOs that are expected to experience significant price increases rather than price declines.[23]

Trading volume as a percent of shares offered is also positively and significantly related to the short sales as a percent of shares offered. If volume is measuring the degree of overoptimism, this result provides additional support for that hypothesis. However, greater trading volume could also signal that it is easier for short sellers to locate shares for lending. In addition, the greater the amount of short selling, the higher may be the trading volume.

[23] In order to control for skewness in the data, we conducted a number of robustness tests including winsorizing the data to the 99th and 95th percentile as well as taking logs of (1+variable). The results remain qualitatively similar.

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However, adjusting volume for the level of short selling or using raw volume and raw short sales has no effect on the regression results.

Consistent with the univariate results, we find that short sales are either unrelated to or significantly lower in price supported IPOs. This provides further evidence that short sellers are either unable or unwilling to short price supported IPOs.

The coefficients on the variables that capture potential constraints on short selling, i.e. the percentage float and the ability to execute short sales, are also generally insignificant. The negative and occasionally significant coefficient on percentage float is counter to the use of this variable as a measure of short sale constraints. The result on the ability to execute short sales suggests that price test restrictions are not a significant deterrent to short selling.

Consistent with recent literature (Alexander and Peterson (2006), Diether, Lee, and Werner (2007a), and Diether, Lee, and Werner (2007b)), the coefficient on the NASDAQ dummy is highly significant and positive. This finding indicates that IPOs on non-specialist markets have higher short selling than IPOs on specialist markets. It is not clear, however, whether this is related to the structure and regulation of the market or the types of companies that choose to go public on the NYSE/Amex or NASDAQ.[24]

Collectively, our findings suggest that IPOs that are more underpriced and more likely to have overoptimism have greater short selling than other IPOs. Although Miller (1977), Derrien (2006), and Ljungqvist, Nanda and Singh (2006) argue that informed investors are precluded from taking advantage of overoptimism because of short sale constraints, our results indicate that at least some investors are able to engage in short selling. We find no evidence in support of the hypothesis that short selling occurs in IPOs that are likely price supported.

[24] Corwin and Harris (2001) examine the listing decision of IPOs.

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5. Are Short Sellers in IPOs Engaged In Naked Short Selling?

The observed high level of short selling, coupled with the presumed difficulty in borrowing shares and the potentially high cost of lending (Geczy, Musto and Reed (2002)), begs the question of whether short sellers are able to avoid those constraints by engaging in naked short selling. According to the SEC web site, "a "naked" short sale is a short sale where the seller does not borrow or arrange to borrow the securities in time to make delivery to the buyer within the standard three-day settlement period [and, as] a result, the short seller fails to deliver securities to the buyer when settlement is due (known as a "failure to deliver" or "fail to deliver")."[25] Thus, failures to deliver are often used as a measure for "naked" short selling.[26]

In this section, we analyze whether IPOs with large short selling have subsequent failures to deliver. We examine failures to deliver both on the daily aggregate level and by whether the IPO has persistent delivery failures. We use data on failures to deliver sent to the SEC from the National Securities Clearing Corporation's (NSCC) Continuous Net Settlement (CNS). The NSCC reports the level of failures to deliver to the SEC and several SROs daily for stocks that

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[25] Regulation SHO or Regulation SHO, for short, was adopted in 2004 and provides regulations, among others, that govern locating shares prior to a short sale as well as the delivery of shares. Under Rule 203 of Regulation SHO, the broker facilitating a short sale must "locate" the stock prior to the trade.[25] "Locate" refers to the requirement under Regulation SHO that a broker-dealer have reasonable grounds to believe that the security can be borrowed for delivery on the T+3 settlement date. Note that the locate requirement is not the same as actually borrowing the security. The broker may locate these shares in its own inventory, from a prime broker, or large institutional investors through a custodial bank. The broker-dealer can rely on "easy to borrow" lists for a locate if they satisfy the "reasonable grounds" standards of Regulation SHO Rule 203. Brokers may satisfy the reasonable grounds requirement if they rely on easy to borrow lists so long as those lists are less than 24 hours old, and the securities on the list are readily available such that it would be unlikely that a failure to deliver would occur. These standards are described in Section V.A. of release number 34-50103. See http://www.sec.gov/spotlight/keyregshoissues.htm for more information.

[26] See, for example, Angel (2006) and plus press articles such as "Games Short Sellers Play," by Bob Drummond, Bloomberg Markets, September 2006, and "Failed Trades" by Liz Moyer, Forbes, August 18, 2006. The media has referred to the Regulation SHO threshold list as the "naked short selling" list. Evans, Geczy, Musto, and Reed (2006) discuss some of the economics of failures to deliver.

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have aggregate failures of at least 10,000 shares. The data contains the balance of fails to deliver as of a given day.[27]

a. *Level of Failures to Deliver*

Figure 4 presents daily fails to deliver as a percent of the shares offered in addition to daily short selling. Fails to deliver are shown on the graph three days earlier (N-3) than short sales to account for the standard settlement process. Note that fails to deliver, unlike short sales, represent a balance outstanding rather than new transactions. Consistent with the pattern of short sales, the initial settlement day has the highest proportion of fails to deliver with a decline over time. While some fails to deliver are resolved after the first settlement date, many appear to persist beyond the first few days.[28]

Table 4 presents statistics on aggregate fails to deliver in excess of 10,000 shares on the first settlement day (T+3). If an IPO is not in the data on the first settlement day, the number of fails to deliver is set to zero although technically the IPO may not be in the data because the level of fails is less than 10,000 shares. The average fails to deliver, relative to shares offered, is 4.23% which is lower than the average level of short sales documented in Table 1. As a percentage of short sales, fails to deliver, on average, are over 10 times greater. This average, however, may be misleading because of skewness in the ratio due to some IPOs with small short sales but large fails. However, it is interesting to note that some IPOs have fails on T+3 that far exceed their

[27] Note that the CNS data is a net failure to deliver. Therefore, the balance is not related to any individual transaction but to the net position of the clearing member. Our data is not as comprehensive as the data studied by Boni (2006) as it does not also include failures to receive, but our data does contain a much longer time series. Some data on aggregated failures to deliver are available at http://www.sec.gov/foia/docs/failsdata.htm.

[28] The average IPO takes four days for its fails to deliver to fall below 0.5% of shares outstanding (not shown), which is the cutoff for the Regulation SHO threshold list.

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short selling. (The two IPOs without short sales are not included.) We find that the median fails to deliver to short sales on the first trading day is approximately 30%.

In Table 4, we further split the sample of IPOs with failures to deliver between those that have fails on the first settlement day (Panel B) and those that have fails anytime between T+4 and T+24 (Panel C). The vast majority of IPOs in our sample have fails to deliver sometime during the first 21 trading days. Two hundred and thirty-seven IPOs (61% of the sample) have fails to deliver on T+3, 134 IPOs have fails to deliver between T+4 and T+24, and 17 IPOs have no fails to deliver at any time during the first month of trading. [29]

There is a difference between the two samples with IPOs with fails to deliver on the first settlement day having a slightly lower mean initial return and a higher average fails to deliver as a percent of either the shares offered or short sales. When fails to deliver do not occur on T+3, most IPOs have fails not long after T+3 as the sample has a median fail date of T+5.

b. *Determinants of Failures to Deliver*

In this section, we further examine the relation between short selling and both transitory and persistent fails to deliver. We define an IPO as having persistent fails to deliver if the IPO is on the Regulation SHO threshold list on the first possible date (T+7).

When a stock has a fail to deliver level of at least 10,000 shares and 0.5% of the shares outstanding for five consecutive settlement days, the trading venue listing the stock is required to place it on a list known as the Regulation SHO threshold list.[30] The earliest an IPO can be on the

[29] These 17 IPOs may not show up either because they had no fails to deliver or any fails to deliver were below 10,000 shares.

[30] Once a stock is placed on the threshold list, Regulation SHO includes additional delivery requirements. For more information on Regulation SHO and the requirements described in this section, see the rules (17 CFR 242.203) and adopting release for Regulation SHO (SEC Release No. 34-50103, July 28, 2004).

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list is eight days after the issue date (T+7) in order to allow three days for the first settlement and five days of high fails to deliver. Threshold list information is collected from daily Regulation SHO lists on the NYSE, Amex, and NASDAQ.

There are 113 IPOs (almost 30% of the sample) on the threshold list on the first possible date (T+7) which indicates that many IPOs have persistent fails to deliver. This seems particularly high when considering that only about 2% of NYSE, Amex, and NASDAQ stocks qualified for the threshold list per day in May 2006.[31] An additional 42 IPOs are on the threshold list sometime during the first 30 trading days. Although not shown, when an IPO is on the threshold list on day T+7, it remains on the threshold list for a median of 12 settlement days.

In Panel A, of Table 5, we regress the level of fails to deliver on T+3 on short sales using a Tobit specification to accommodate the large number of IPOs with zero fails to deliver. We include the same independent variables as in the previous short selling regressions. We hypothesize that if short selling, at the time of the IPO, is due to the failure to locate the shares or naked short selling, regressing failures to deliver on the same variables as in the short selling regressions in Table 3 should result in similar relationships.

Our results indicate that the factors that influence short selling are *not* related to fails to deliver and the coefficient on the level of shorts sales is insignificant in each regression. Contrary to popular believe, this finding suggests that fails to deliver on the first settlement date (T+3) are not related to short sales on the offer date (T+0). Further, the coefficients on initial return, change in offer price, and volume are also insignificant. [32]

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[31] See "Fails to Deliver Pre- and Post-Regulation SHO,": http://www.sec.gov/spotlight/failstodeliver082106.pdf.

[32] An alternative explanation for fails to deliver in IPOs is the possibility that some investors, for whom brokers are unable to locate shares or who would otherwise be unable to short sell because of regulatory restrictions, cause their brokers to mark the short trades as long. There is evidence that such marking of long sales as short have occurred in follow-on equity offers. (See "SEC and NYSE settle enforcement actions against Goldman Sachs unit for its role in

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In Panel B of Table 5, we test whether persistent or long-lived fails to deliver are related to the level of short selling by conducting a probit analysis using a dummy variable for whether the IPO is on the threshold list on T+7. In general, the results in Panel B are consistent with the results in Panel A. We find no evidence that the first trading day level of short sales is related to persistent failures to deliver.[33]

The most striking result of Panels A and B is that price supported IPOs are significantly more likely to have high levels of fails to deliver and to be on the threshold list. We explore how this may occur in the next section. Overall, these findings suggest that fails to deliver in IPOs are not due to short selling, in general, or naked short selling, in particular.

c. *Could Failures to Deliver Be Due to Underwriter Price Support?*

The results in Table 5 indicate that the coefficient on Price Supported IPO is significantly positive indicating that IPOs that may have underwriter price support are more likely to have failures to deliver. In this section, we give a possible explanation of how the mechanics of underwriter price support may result in failures to deliver.

Underwriters typically oversell the number of shares in the IPO (Aggarwal (2000) and Jenkinson and Jones (2007)) and must cover this overallocation either with the exercise of the overallotment option or by purchases in the open market. Generally, the underwriter will cover its shares in the open market when the market trading price is near or less than the offer price in

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customers' illegal trading scheme" Release 2007-41). However, absent actual evidence of such conduct, our data cannot confirm this explanation. Indirectly, our evidence suggests that mismarking could potentially be related to failures to deliver in IPOs because failures to deliver are greater when short sales are more constrained by the Uptick Rule or Bid Test. It is a violation of Regulation SHO Rules 200 and 203 (17 CFR 242.200 and 242.203) for a broker to mark a short sale as a long sale, or to lend securities for delivery on a long sale or fail to deliver on a long sale unless the broker had been reasonably informed by the seller that it owns the securities and could deliver them in time for settlement.

[33] Using cumulative short sales over the first 5 days of trading does not alter the results.

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order to provide price support. Aggarwal (2000) finds that underwriter purchases in the open market, in order to cover its overallocation, occur for 10 to 15 days after the IPO. Therefore, any shares that are overallocated in the offer but not covered either through the immediate exercise of the overallotment option or underwriter market purchases on T+0 cannot settle on T+3.[34] (For the purposes of this discussion, we will term the shares oversold and allocated by the underwriter but not yet delivered as "uncovered" until the underwriter transfers shares to the investor either through the exercise of the overallotment option or by buying in the open market.)

There may be investors, however, who are unaware that they were allocated uncovered shares and who may wish to sell. The sale of these uncovered shares will then result in a fail to deliver until such time that the underwriter either purchases the shares in the open market or exercises the overallotment option and subsequently transfers the shares to the investor (technically, the broker's clearing member).

Table 5 also documents that an IPO has higher fails to deliver on day T+3 if it is traded on the NYSE or Amex. This finding may also be related to price support in that underwriters on a specialist market may find it more difficult to provide price support through open market purchases. Ellis, et al (2000) documents that the lead underwriter is always a market maker for NASDAQ listed IPOs. In contrast, for NYSE/Amex IPOs, it is unlikely that the specialist and the underwriter will be affiliated (Corwin, Harris and Lipson (2004)). The underwriters' ability to act as market makers improves their ability to directly cover their overallocated position. In the case of a specialist market, frictions may exist which preclude underwriters directly

[34] T+3 is almost always the closing day for the IPO and we find that if the overallotment option is to be exercised, it is often exercised upon closing of the IPO. Our data does not directly measure the number of allocation shares that do not settle.

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purchasing shares in the open market to cover the overallocation which may result in more fails to deliver in specialist markets.

6. Borrowing Costs and Return Predictability

In this section, we further analyze the nature of short selling constraints by examining whether borrowing costs are a detriment to short selling. In addition, we test whether short selling is related to subsequent price movements over the first three months of trading.

We obtain information on borrowing costs, over the first month of trading, from a dataset of rebate rates provided by an anonymous data source. A total of 260 out of 388 IPOs (67%) have rebate rate data and we cannot determine whether a missing value in the data may be due to the absence of rebate rates for all security lenders or only for our source, in particular.

A probit analysis is conducted to determine whether bias may exist in the type of stocks covered by our data. As shown in Panel A of Table 6, the differences between the IPOs that are covered by our data source and those that are not appear to be related to the level of short selling and the trading market. We are ,more likely to observe rebate rates for IPOs that have high short selling and are traded on the NYSE or Amex.

Panel B of Table 6 presents the determinants of the cost of borrowing. For the IPOs for which data is available, the daily loan rate is calculated as the annualized federal funds rate minus the rebate rate. We then calculate the weighted average daily loan rate using the number of shares lent by the data vendor.

If the expected cost of borrowing deters short sellers from entering the market on T+0, then the relationship between the level of short selling on the offer day and loan fees on T+3 should be negative. Prior studies have used the finding of Geczy, Musto and Reed (2002), that IPOs

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have higher loan fees, on average, than seasoned stocks, as evidence of constraints on short selling. On the contrary, we find that higher loan fees are related to higher, not lower, levels of short selling and our results provides additional insight into the Geczy, Musto, and Reed (2002) finding that loan fees are greatest for IPOs with high initial returns. We show that the high level of short selling on the first trading day is a good predictor of the level of loan fees on T+3 and interpret these results as an indication that borrowing costs appear not to be an impediment to short selling in IPOs.

Like Geczy, Musto and Reed (2002), we do find some evidence that potential price support is related to the loan fee. Interestingly, we find a marginally significant relation between failures to deliver and loan fees even though the level of failures to deliver and short selling are unrelated.

To further examine the cost of borrowing and subsequent returns, Table 7 presents univariate statistics for IPOs without rebate rates in our data and by quartiles of the level of loan fees for all other IPOs. Although IPOs have higher loan fees than other stocks, on average, we show that the average monthly loan fee appears to be economically small at least for the three lowest quartiles.

Initial returns are increasing in the level of loan fees for all but the highest quartile. Short sales, whether on the offer day or over the first month of trading, confirm the findings of the previous table and are increasing in the level of loan fees. Cumulative short sales are almost 38% of shares offered for the highest quartile of loan fees compared to only 13% for the lowest level. Failures to deliver are also increasing in the level of the loan fee but the magnitude of the difference between the highest and lowest quartiles is small. Failures to deliver are 4.92% of shares offered in the highest quartile and 3.31% of shares offered in the lowest quartile.

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A comparison of monthly loan fees and subsequent price movements over the first and third months indicates that loan fees are relatively small in comparison to returns.[35] We calculate buy-and-hold returns adjusted for the Nasdaq Composite Index over the first month and first three months of trading. All but one of the returns, even after adjusting for loan fees, is not significantly different from zero.

Finally, Table 8 provides evidence on the return predictability of short selling over the first month and the first three months of trading. Prior studies on short selling, for example, Diether, Lee and Werner (2007a), find that the level of short sales is negatively related to subsequent returns. As our dependent variable, we calculate buy-and-hold returns adjusted for the Nasdaq Composite Index over three different time periods: Panel A) the offer day intraday return from the open to the close, Panel B) the one month return from the close of the offer day to the end of the first month and Panel C) the return over the second and third months of trading. We adjust standard errors for clustering by month of the IPO.

In Panel A, we find no evidence that the level of short selling affects the intraday return on the offer day. Although short sellers are attracted to IPOs that open at a high return, the level of short selling is not related to changes in the price after trading begins. The only independent variable that is related to intraday returns is the Price Support dummy variable, which is negative as expected.

Panels B and C examine the effect of the level of short sales over a longer time horizon. The level of short selling, whether on the offer day or cumulatively over the first month of

[35] The average level of the loan fee documented here is slightly lower than Geczy, Musto and Reed (2002) but this is to be expected as our measure of loan fees is a weighted average of the loan fees over the first trading month.

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trading, has no relation to returns over a one month horizon.[36] If we extend the time period to the second and third months after the IPO, we find that only cumulative short selling over the first month of trading has a weakly, significant negative relation to subsequent price changes.

Finally, in Panel D, we examine whether the level of short selling is related to three month returns after incorporating loan fees. We measure the three month return with loan fees as the buy-and-hold NASDAQ Composite index adjusted return over the first three months of trading excluding the initial return plus the loan fee (measured over the first month of trading and multiplied by three).[37] Even after the cost of borrowing is taken into account, we find that the level of short selling, on the first trading day, is negatively related to subsequent returns. Cumulative short selling has no effect. Our findings on returns in Table 6, however, cast doubt on whether the marginal short sale is highly profitable. Thus, we conclude that short sellers are unlikely candidates to substantially mitigate any overvaluation even if they are able to predict subsequent returns.

7. Summary and Conclusions

Using short sale transactions data recently made publicly available in conjunction with the Regulation SHO Pilot, we explore the nature of short selling in initial public offerings. Many academic papers have assumed that short selling is constrained early in the IPO process and that such constraints contribute to the high level of underpricing of some IPOs. In contrast, we find

[36] The one month returns is significantly and negatively related to both the level of short selling on the first trading day and cumulative short sales over the first month if clustering is not used.

[37] We are currently in the process of collecting rebates rates over the entire three month period but for the current tests we have the weighted average loan fee only over the first month of trading. We multiply the monthly loan rate by 3 as an estimate of the three month loan rate. Since the cost of borrowing is likely to be highest in the first month of trading, we believe this is a conservative estimate of the cost of borrowing.

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that short selling is prevalent on the initial trading day and many short sales occur close to the open.

Tests of whether short selling is related to price support (Hanley, Kumar, Seguin (1993), Aggarwal (2002), Lewellen (2006) or to overoptimism (Miller (1977), Derrien (2006), Cornelli, Goldreich and Ljungqvist (2006) and Ljungqvist, Nanda and Singh (2006)) indicate that short selling is clustered in IPOs that have positive initial returns. This result is consistent with models of overoptimism that suggest that short sellers should attempt to take advantage of sentiment investors in overpriced IPOs but inconsistent with the assumption that they cannot do so because of binding short sale constraints.

The perceived inability of short sellers to borrow securities for settlement is one of the primary reasons cited by others for constraints on short selling in IPOs. We test whether short sellers are avoiding regulatory constraints on locating and borrowing shares for shorting (i.e. engaging in "naked" short selling) by examining whether IPOs with greater short selling are also more likely to have failures to deliver. While we document that most IPOs have failures to deliver on the first settlement date and approximately 30% of IPOs in the sample qualify for the Regulation SHO threshold list on the first possible date, our findings do not indicate that the level of short selling on the offer date is related to fails to deliver or to the qualification for the threshold list. In fact, the factors that are correlated with increased short selling are uncorrelated with fails to deliver. We argue that fails to deliver are potentially related to underwriter price support activities and present evidence that the level of failures to deliver are related to a variable indicating a high probability of underwriter price support. Thus, we conclude that the observed short selling is not due to "naked" short sales.

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Finally, we present evidence that short sellers may be informed as to subsequent price declines. The greater is the short selling on the first trading day, the lower is the three month adjusted return. However, we find evidence that the short selling does not appear to be highly profitable. Therefore, short sellers are unlikely to significantly mitigate the magnitude of the underpricing.

Collectively, these results allow us to conclude that short selling constraints are not as onerous in the IPO aftermarket as assumed in the IPO literature. This leaves open the interpretation of theories of underpricing and overvaluation that suggests that overoptimism results in greater underpricing because of short sale constraints.

Our results also complement Schultz (2008), who finds no evidence that the loosening of short sale constraints around lock-ups lead to an increase in the supply of shares causing the collapse of internet stocks. Although our sample period is after the tech bubble, our results may have implications for the argument that an increase in the supply of shares from lock-up expirations lead to the collapse of the internet stock bubble (e.g., Ofek and Richardson (2003)). Our results suggest that such expirations may not affect short sale constraints as much as previously thought, because short selling is prevalent in early IPO aftermarkets long before such lock-ups expire.

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Table 1
Summary Statistics on IPOs

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, Arcaex, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx. Offer amounts, offer prices and shares offered are from SDC and exclude the exercise of the overallotment option. Percent float is the ratio of shares offered to shares outstanding from CRSP. Change in offer price is the percent difference between the final offer price and the midpoint of the preliminary offer price range in the prospectus. The percent positive (negative) change in offer price is the percent of IPOs whose final offer price exceeds (is less than) the midpoint of the offer price in the preliminary price range. The percent positive (negative) change in offer price is the percent of IPOs whose final offer price exceeds the midpoint of the offer price in the preliminary price range. The first day return is from the offer price from SDC to the first trading day closing price on CRSP Volume is the daily number of shares traded from CRSP.

Panel A: Offering Statistics		
Variable	Mean	Median
Offer Price	$14.82	$14.50
Offer Amount (in mils)	$188.53	$114.23
Percent Float	46.88%	33.52%
Change in Offer Price	-4.18%	0.00%
Percent Positive Change in Offer Price	39.43%	-
Percent Negative Change in Offer Price	47.68%	-
Panel B: Offer Day Trading Statistics		
Variable	Mean	Median
First Day Return from Offer Price to Open	9.07%	2.84%
First Day Return from Open to Close	0.62%	0.00%
First Day Return	9.58%	4.17%
Trading Volume/Shares Offered	58.94%	53.80%
Panel C: Offer Day Short Selling		
Variable	Mean	Median
Short Sales$_{T+0}$/Shares Offered	7.26%	5.56%
Short Sales$_{T+0}$/Trading Volume$_{T+0}$	12.02%	10.36%
Short Sales$_{T+0}$/Shares Outstanding	3.02%	1.94%

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Table 2
Comparison of First Day Trading and Short Selling by Quartiles of First Day Returns

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, Arcaex, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx and are scaled by shares offered, trading volume on the offer day and shares outstanding after the offer. Offer amount and shares offered are from SDC and excludes the exercise of the overallotment option. Percent float is the ratio of shares offered to shares outstanding from CRSP. An IPO is considered Price Supported if the first day return is equal to zero or the IPO is in the bottom quartile of the percent of the overallotment option exercised collected from Bloomberg or top quartile for the percent of trades, using TAQ, executed at the offer price on the first trading day. The first day return is from the offer price from SDC to the first trading day closing price on CRSP. Change in offer price is the percent difference of the final offer price from the midpoint of the preliminary offer price range in the prospectus. The percent positive (negative) change in offer price is the percent of IPOs whose final offer price exceeds the midpoint of the offer price in the preliminary price range. Volume is the daily number of shares traded from CRSP. Medians are in parentheses.

	First Day Return			
	Lowest	Quartile 2	Quartile 3	Highest
Number of IPOs	85	109	97	97
Offer Amount (in mils)	$181.24	$173.53	$200.07	$200.25
Percent Float	48.89%	44.38%	42.17%	57.00%
Percent of Price Supported IPOs	71.76%	67.89%	12.37%	1.03%
First Day Return from Offer Price to Open	0.04% (0.00%)	1.56% (0.29%)	9.41% (7.14%)	25.11% (21.58%)
First Day Return from Open to Close	-4.70% (-3.57%)	-0.31% (0.00%)	0.72% (1.43%)	6.20% (5.60%)
First Day Return	-4.78% (-3.53%)	1.11% (0.48%)	9.72% (9.70%)	31.54% (26.20%)
Change in Offer Price	-12.55%	-13.51%	0.08%	9.38%
Percent with Positive Change in Offer Price	9.41%	12.84%	58.76%	76.29%
Percent with Negative Change in Offer Price	76.47%	66.97%	30.93%	17.53%
Volume $_{T+0}$/Shares Offered	48.49% (46.39%)	46.56% (37.88%)	60.41% (59.57%)	80.53% (74.63)
Short Sales$_{T+0}$ /Shares Offered	5.48% (4.07%)	5.20% (3.44%)	7.37% (5.67%)	11.00% (7.80%)
Short Sales$_{T+0}$ /Trading Volume$_{T+0}$	11.47% (8.77%)	10.17% (9.91%)	13.50% (10.61%)	13.12% (10.69%)
Short Sales$_{T+0}$/ Shares Outstanding	2.39% (1.35%)	2.07% (1.21%)	3.15% (2.26%)	4.49% (2.93%)
Cumulative Short Sales$_{T+0 \text{ to } T+21}$/Shares Offered	12.83% (10.57%)	13.27% (9.97%)	18.94% (14.13%)	33.38% (20.55%)

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Table 3
Regression Analysis on Offer Day Short Sales

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. The dependent variable is the offer day short sales as a percent of the offer amount. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, ArcaEx, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx, aggregated and then scaled by offer amount. Shares offered are from SDC and exclude the exercise of the overallotment option. The first day return is from the offer price from SDC to the first trading day closing price on CRSP. Change in offer price is the percent difference of the final offer price from the midpoint of the preliminary offer price range in the prospectus. Volume is the daily number of shares traded from CRSP. Price Supported IPO is a dummy variable equal to 1 if the first day return is equal to zero or the IPO is in the bottom quartile of the percent of the overallotment option exercised collected from Bloomberg or top quartile for the percent of trades, using TAQ, executed at the offer price on the first trading day. Percent float is the ratio of shares offered from SDC to shares outstanding from CRSP. The ability to execute is estimated using TAQ and measures the extent to which the Uptick Rule or NASDAQ Bid Test allows short sales to execute. NASDAQ is a dummy variable equal to 1 if the IPO trades on either the NASDAQ, 0 if it trades on the NYSE or the Amex. t-values are in parentheses. ***, **, * indicates significance at the 1%, 5% or 10% levels.

Variable	Model 1	Model 2	Model 3	Model 4
Intercept	0.052	0.071	-0.017	0.074
	(4.42)***	(6.23)***	(1.72)*	(5.78)***
First Day Return from Offer Price to Open	0.193			
	(9.51)***			
Change in Offer Price		0.174		
		(9.98)***		
Volume $_{T+0}$/Shares Offered			0.002	
			(21.39)***	
Price Supported IPO	0.001	0.005	-0.002	-0.022
	(0.22)	(0.71)	(-0.47)	(-3.31)***
Float	-0.006	-0.008	0.0004	-0.006
	(-1.80)*	(-2.32)**	(0.15)	(-1.42)
Ability to Execute $_{T+0}$	-0.019	-0.020	-0.024	-0. 015
	(-1.22)	(-1.25)	(-2.01)**	(-0.84)
NASDAQ	0.025	0.034	0.023	0.028
	(4.10)***	(5.47)***	(5.01)***	(4.06)***
Adjusted R^2	0.24	0.26	0.57	0.06

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Table 4
Summary Statistics on Fails to Deliver

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. Daily fails to deliver for IPOs is from NSCC's Continuous Net Settlement which includes stocks with aggregate fails to deliver of at least 10,000 shares. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, ArcaEx, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx, aggregated. Shares offered are from SDC and exclude the exercise of the overallotment option. The first day return is from the offer price from SDC to the first trading day closing price on CRSP.

Panel A: All IPOs First Settlement Day (T+3)		
Variable	Mean	Median
Fails to Deliver/Shares Offered	4.23%	2.29%
Fails to Deliver/Short Sales$_{T+0}$	1,083.37%	30.32%
Panel B: 237 IPOs with First Fail on First Settlement Day (T+3)		
Variable	Mean	Median
First Day Return	9.14%	3.67%
Fails to Deliver/Shares Offered	6.92%	5.73%
Fails to Deliver/Short Sales$_{T+0}$	1,779.50%	99.70%
Panel C: 134 IPOs with First Fail Later Than First Settlement Day (T+4 to T+24)		
Variable	Mean	Median
First Day Return	10.88%	5.44%
First Fails to Deliver/Shares Offered	0.86%	0.46%
First Fails to Deliver/Short Sales$_{T+0}$	31.47%	7.99%
Day of First Fails to Deliver	6.14	5.00

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Table 5
Analysis on Fails To Deliver and Probability of Being on Threshold List on T+7

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. Dependent variables are first settlement day fails as a percent of shares offered and a dummy variable if the IPO is on the threshold list on day T+7. Daily fails to deliver for IPOs is from NSCC's Continuous Net Settlement which includes stocks with aggregate fails to deliver of at least 10,000 shares. Information is collected from daily threshold lists on the NYSE, Amex, and NASDAQ. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, ArcaEx, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx, aggregated and then scaled by offer amount (excluding the exercise of the overallotment option). The first day return is from the offer price from SDC to the first trading day closing price on CRSP. Change in offer price is the percent difference of the final offer price from the midpoint of the preliminary offer price range in the prospectus. Volume is the daily number of shares traded from CRSP. Price Supported IPO is a dummy variable equal to 1 if the first day return is equal to zero or the IPO is in the bottom quartile of the percent of the overallotment option exercised collected from Bloomberg or top quartile for the percent of trades, using TAQ, executed at the offer price on the first trading day. Percent float is the ratio of shares offered from SDC to shares outstanding from CRSP. The ability to execute is estimated using TAQ and measures the extent to which the Uptick Rule or NASDAQ Bid Test allows short sales to execute. NASDAQ is a dummy variable equal to 1 if the IPO trades on either the NASDAQ, 0 if it trades on the NYSE or the Amex. t-values are in parentheses for Tobit regressions and z scores for Probit analysis. ***, **, * indicates significance at the 1%, 5% or 10% levels.

	Panel A Tobit Regression Dependent Variable: Level of Fails				*Panel B* Probit Analysis Class Variable: On Threshold List at T+7			
Variable	Model 1	Model 2	Model 3	Model 4	Model 1	Model 2	Model 3	Model 4
Intercept	0.058	0.059	0.061	0.055	-0.331	-0.242	-0.290	-0.249
	(3.49)***	(3.63)***	(3.80)***	(3.12)***	(-1.20)	(-0.89)*	(-1.09)	(-0.84)
Short Sales$_{T+0}$/Shares Offered	0.40				0.524			
	(0.64)				(0.47)			
First Day Return		0.016				-0.485		
		(0.57)				(-0.94)		
Change in Offer Price			0.0038				-0.428	
			(0.14)				(-1.01)	
Volume $_{T+0}$/Shares Offered				0.100				-0.076
				(0.76)				(-0.34)
Price Supported IPO	0.037	0.039	0.037	0.038	0.552	0.464	0.475	0.531
	(4.48)***	(4.12)***	(4.09)***	(4.50)**	(3.79)***	(2.81)***	(3.02)***	(3.62)***
Float	-0.008	-0.008	-0.008	-0.008	0.040	0.036	0.044	0.034
	(-0.81)	(-0.83)	(-0.83)	(-0.79)	(0.48)	(0.43)	(0.52)	(0.41)
Ability to Execute $_{T+0}$	-0.046	-0.048	-0.047	-0.047	-0.631	-0.3375	-0.352	-0.360
	(-2.17)**	(-2.23)**	(-2.19)**	(-2.22)**	(-0.98)	(-0.91)	(-0.96)	(-0.98)
NASDAQ	-0.038	-0.038	-0.0374	-0.037	-0.509	-0.483	-0.509	-0.492
	(-4.45)***	(-3.63)***	(-3.80)***	(-4.44)***	(-3.39)***	(-3.30)***	(-3.46)***	(-3.36)*
χ^2	42.43	42.35	42.05	42.60	26.16	26.83	26.95	26.05

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Table 6
Determinants of the Cost of Borrowing

The dependent variables are for 1) the probit model the probability the IPO will have a rebate rate from the anonymous data source during the first 26 days of trading and 2) for the regression model the weighted average loan fee (the daily rebate rate minus the daily fed funds rate) over the first 24 days of trading from an anonymous data source. The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, ArcaEx, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx, aggregated and then scaled by offer amount (excluding the exercise of the overallotment option). Daily fails to deliver for IPOs is from NSCC's Continuous Net Settlement which includes stocks with aggregate fails to deliver of at least 10,000 shares. Price Supported IPO is a dummy variable equal to 1 if the first day return is equal to zero or the IPO is in the bottom quartile of the percent of the overallotment option exercised collected from Bloomberg or top quartile for the percent of trades, using TAQ, executed at the offer price on the first trading day. Percent float is the ratio of shares offered from SDC to shares outstanding from CRSP. The ability to execute is estimated using TAQ and measures the extent to which the Uptick Rule or NASDAQ Bid Test allows short sales to execute. NASDAQ is a dummy variable equal to 1 if the IPO trades on either the NASDAQ, 0 if it trades on the NYSE or the Amex. z-scores are in parentheses for the Probit analysis and t-values for the OLS regressions. ***, **, * indicates significance at the 1%, 5% or 10% levels.

Variable	*Panel A* Probit Analysis Dependent Variable: Probability of Observing IPO in Rebate Rate Data		*Panel B* Regression Analysis Dependent Variable: Average Weighted Loan Fee From T+3 to T+21			
	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6
Intercept	0.493 (1.73)*	0.510 (1.80)*	1.514 (2.67)***	1.422 (2.92)***	1.975 (3.25)***	2.338 (4.08)***
Short Sales$_{T+0}$/Shares Offered	3.683 (3.12)***		0.122 (5.66)***			
Cumulative Short Sales$_{T+0 \text{ to } T+21}$/ Shares Offered		1.447 (3.18)***		0.491 (10.69)***		
Fails to Deliver $_{T+3}$/Shares Offered					0.067 (2.12)**	
Price Supported IPO	-0.168 (-1.17)	-0.146 (-1.02)	0.309 (1.01)	0.517 (1.92)*	-0.093 (-0.28)	0.091 (0.29)
Float	0.085 (0.73)	0.084 (0.73)	0.032 (0.24)	0.062 (0.50)	-0.039 (-0.26)	-0.041 (-0.28)
Ability to Execute $_{T+0}$	0.067 (0.18)	0.033 (0.09)	-1.011 (-1.33)	-1.127 (-1.69)*	-0.873 (-1.09)	-0.978 (-1.22)
NASDAQ	-0.498 (-3.26)***	-0.508 (-3.32)***	-0.267 (-0.89)	-0.355 (-1.36)	0.266 (0.83)	0.101 (0.33)
χ^2/Adj. R^2	22.43	25.13	0.12	0.32	0.03	0.00
N	388	388	259	259	259	260

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Table 7
Univariate Statistics on the Cost of Borrowing

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. The weighted average loan fee (by loan amount) is equal to the rebate rate minus the fed funds rate over the first 26 days of trading and is collected from an anonymous data source. The first day return is from the offer price from SDC to the first trading day closing price on CRSP. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, ArcaEx, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx, aggregated and then scaled by offer amount (excluding the exercise of the overallotment option). Daily fails to deliver for IPOs is from NSCC's Continuous Net Settlement which includes stocks with aggregate fails to deliver of at least 10,000 shares. First month and three month returns are the buy-and-hold return minus the return on the NASDAQ Composite Index. Three Month Return With Loan Fees is the NASDAQ Composite index adjusted return over the first three months of trading excluding the first day return plus the loan fee (measured over the first month of trading and multiplied by three). Price Supported IPO is a dummy variable equal to 1 if the first day return is equal to zero or the IPO is in the bottom quartile of the percent of the overallotment option exercised collected from Bloomberg or top quartile for the percent of trades, using TAQ, executed at the offer price on the first trading day. NASDAQ is a dummy variable equal to 1 if the IPO trades on the NASDAQ, 0 if it trades on the NYSE or the Amex. Information is collected from daily threshold lists on the NYSE, Amex, and NASDAQ. Medians are in parentheses. ***, **, * indicates returns/profits are significantly different from zero at the 1%, 5% or 10% levels.

	First month weighted average loan fees				
Variable	No rebate rate	Quartile 1	Quartile 2	Quartile 3	Quartile 4
Number of IPOs	129	65	64	65	65
Month Weighted Loan Fee From T+3 to T+24	NA	0.01% (0.01%)	0.05% (0.05%)	0.15% (0.14%)	0.39% (0.33%)
First Day Return	5.14%*** (1.00%)	8.39%*** (5.85%)	11.47%*** (7.53%)	15.50%*** (6.87%)	11.87%*** (4.76%)
Short Sales$_{T+0}$/Shares Offered	6.07% (4.32%)	5.58% (4.35%)	7.05% (5.40%)	8.49% (6.59%)	10.26% (6.89%)
Cumulative Short Sales$_{T+0 \text{ to } T+21}$/Shares Offered	14.83% (11.72%)	13.40% (9.80%)	16.31% (14.64%)	20.57% (16.36%)	37.64% (20.41%)
Fails to Deliver $_{T+3}$/Shares Offered	4.37% (1.40%)	3.31% (1.10%)	3.88% (2.74%)	4.52% (2.99%)	4.92% (3.50%)
One Month NASDAQ Adjusted Return	-0.34% (-0.59%)	2.47%* (0.52%)	2.42% (1.03%)	-1.26% (-0.90%)	2.76% (0.19%)
Three Month NASDAQ Adjusted Return	1.69% (-0.17%)	4.41% (-0.33%)	3.07% (2.01%)	0.55% (-4.88%)	4.60% (2.08%)
Three Month NASDAQ Adjusted Return With Loan Fees	NA	4.45% (-0.29%)	3.22% (2.22%)	1.02% (-4.51%)	5.78% (3.10%)
Percent Price Supported IPOs	45%	35%	30%	35%	38%
Percent NASDAQ IPOs	74%	57%	50%	60%	69%
Percent on Threshold List T+7	34%	18%	23%	28%	37%

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Table 8
Short Term Price Effects

The dependent variables are the first day return from the open to the close (Panel A), the NASDAQ Composite index adjusted return over the first month of trading (Panel B), the second and third months of trading (Panel C) and the three month profit (Panel D). Three Month Return With Loan Fees is the NASDAQ Composite index adjusted return over the first three months of trading excluding the first day return plus the loan fee (measured over the first month of trading and multiplied by three). The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, ArcaEx, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx, aggregated and then scaled by offer amount (excluding the exercise of the overallotment option). Price Supported IPO is a dummy variable equal to 1 if the first day return is equal to zero or the IPO is in the bottom quartile of the percent of the overallotment option exercised collected from Bloomberg or top quartile for the percent of trades, using TAQ, executed at the offer price on the first trading day. Percent float is the ratio of shares offered from SDC to shares outstanding from CRSP. The ability to execute is estimated using TAQ and measures the extent to which the Uptick Rule or NASDAQ Bid Test allows short sales to execute. NASDAQ is a dummy variable equal to 1 if the IPO trades on either the NASDAQ, 0 if it trades on the NYSE or the Amex. t-values are in parentheses for OLS regressions and adjusted for monthly clustering. ***, **, * indicates significance at the 1%, 5% or 10% levels.

Variable	*Panel A* First Day Return from Open to Close	*Panel B* One Month Return From First Day Close		*Panel C* Return From End of Month One through Month Three		*Panel D* Three Month Return With Loan Fees (N=259)	
	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7
Intercept	-0.004 (-0.23)	0.078 (3.03)***	0.052 (2.46)	0.267 (0.65)	0.021 (0.54)	0.093 (1.96)*	0.062 (1.44)
Short Sales$_{T+0}$/Shares Offered	-0.046 (-0.76)	-0.218 (-1.37)		-0. 291 (-1.48)		-0.510 -(1.74)*	
Cumulative Short Sales$_{T+0 \text{ to } T+21}$/ Shares Offered			0.049 (1.33)		-0.081 (-1.89)*		-0.028 (-0.71)
Price Supported IPO	-0.043 (-5.33)***	-0.078 (-5.58)***	-0.067 (-4.77)***	-0.018 (-0.77)	-0.019 (-0.81)	-0.102 (-2.87)***	-0.094 (-2.67)***
Float	-0.006 (-1.41)	0.006 (1.36)	0.008 (1.93)*	0.0003 (0.07)	0.0003 (0.09)	0.007 (0.88)	0.009 (1.31)
Ability to Execute $_{T+0}$	0.039 (1.90)*	-0.063 (-2.05)*	(-0.059) (-2.01)*	0.019 (0.48)	0.023 (0.57)	-0.004 (-0.07)	-0.002 (-0.03)
NASDAQ	0.017 (2.07)**	0.009 (0.74)	-0.00071 (-0.06)	0.018 (0.60)	0.017 (0.58)	0.031 (0.88)	0.018 (0.60)
Adj. R^2	0.08	0.09	0.08	0.01	0.01	0.05	0.03

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Figure 1
Intraday Short Selling

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. Short selling is a percent of total shares shorted on the offer day. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, Arcaex, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx. Exchange listing information is from CRSP. The NASDAQ sample is partitioned into subsamples based on opening time. The 10:00 opening time refers to IPOs that opened between 10:00 and 10:29:59. The 10:30 opening time refers to IPOs that opened between 10:30 and 10:59:59.

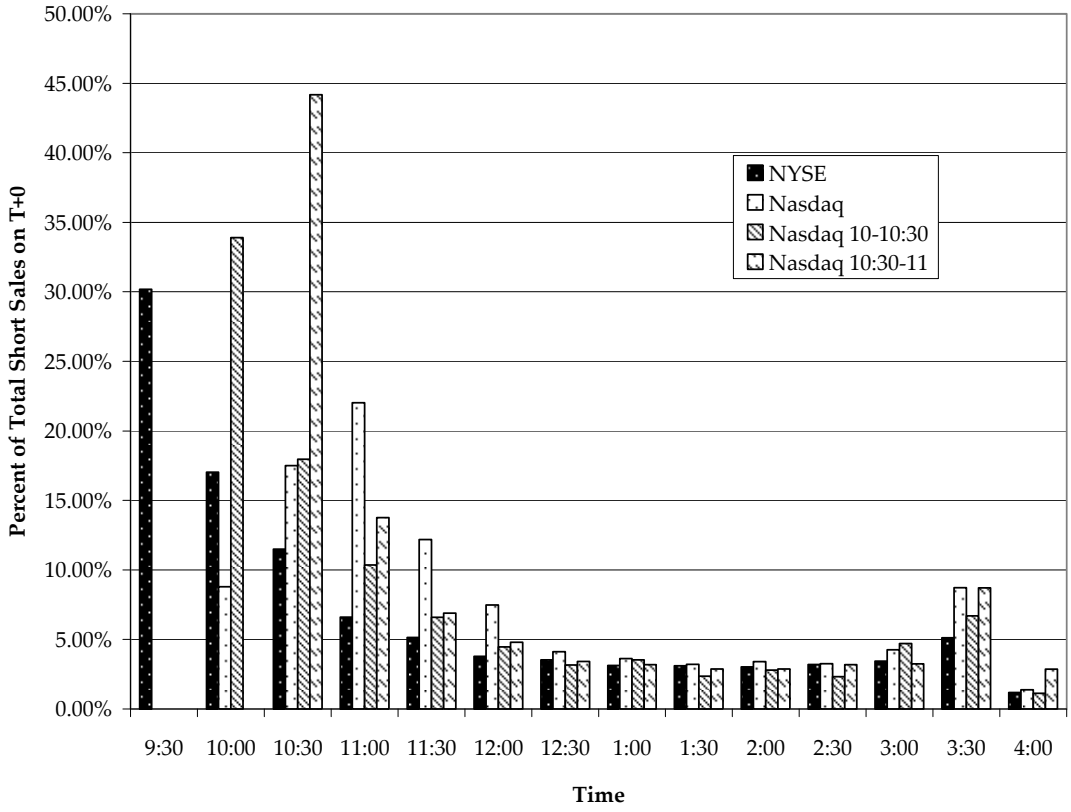

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Figure 2
Short Selling, Returns and Trading Volume

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. Short selling is a percent of shares offered. Shares offered are from SDC and excludes the exercise of the overallotment option. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, Arcaex, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx. The first day return is from the offer price from SDC to the first trading day closing price on CRSP. Daily returns after the offer date are from CRSP. Volume is the daily number of shares traded from CRSP scaled by the number of shares offered.

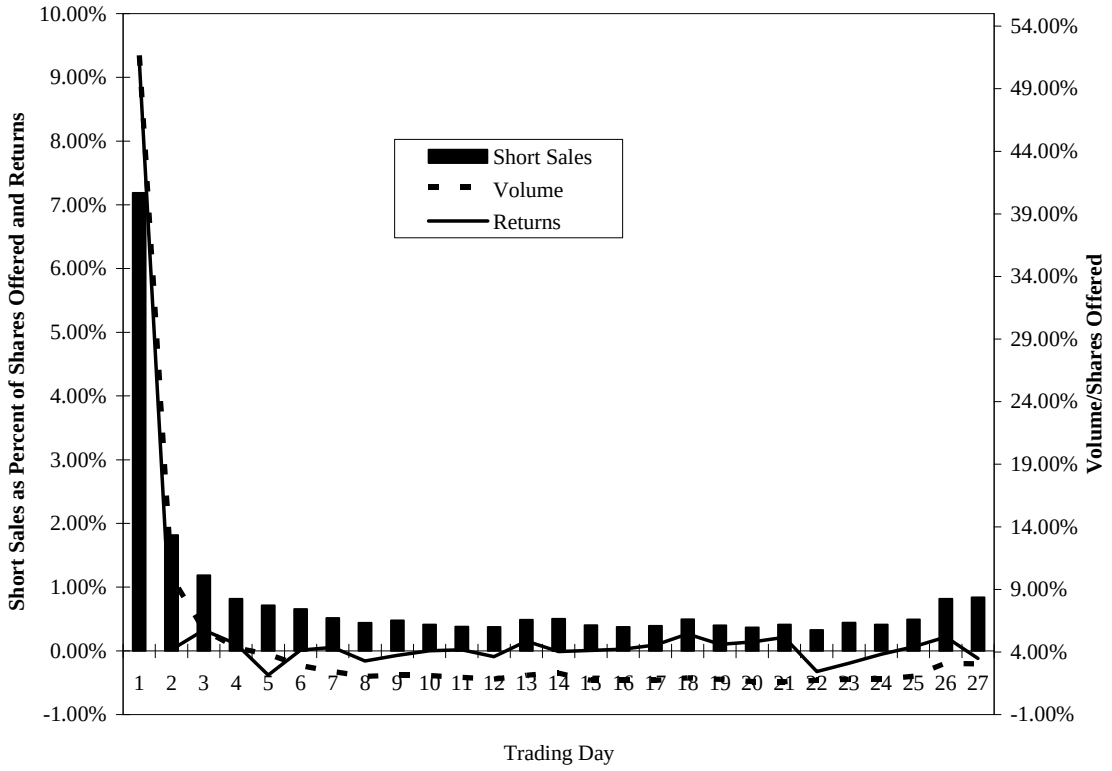

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Figure 3
Short Selling as a Percent of Volume

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, Arcaex, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx. Exchange listing and daily volume (in shares) are from CRSP. Volume is the daily number of shares traded from CRSP scaled by the number of shares offered.

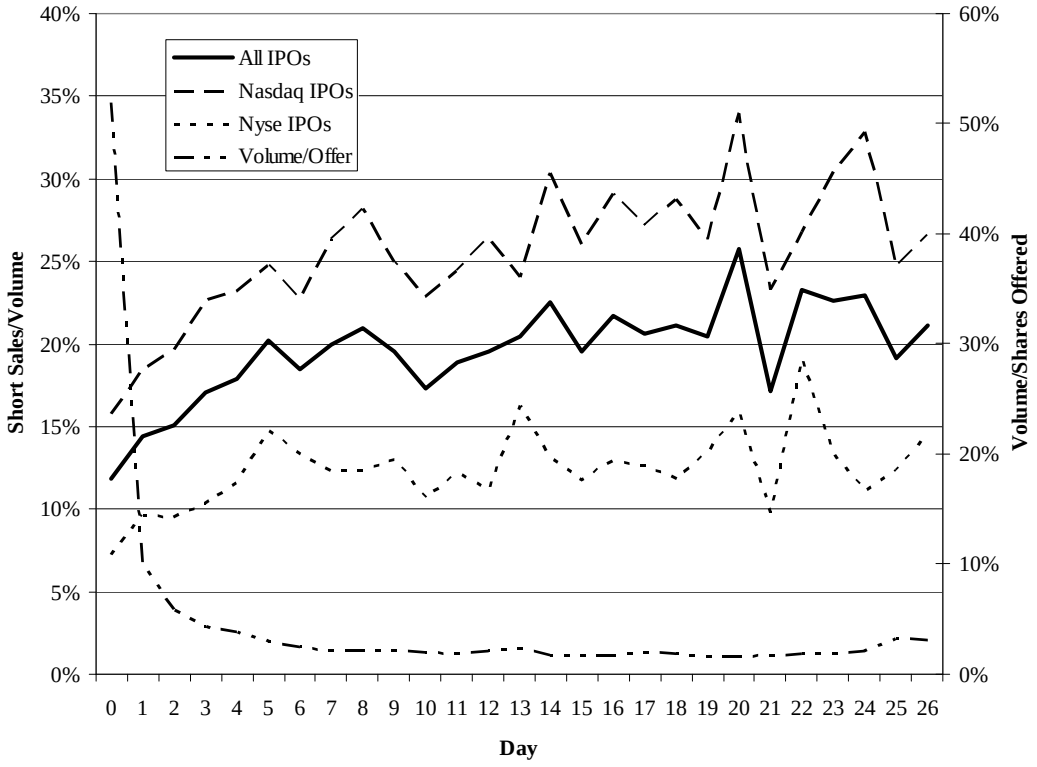

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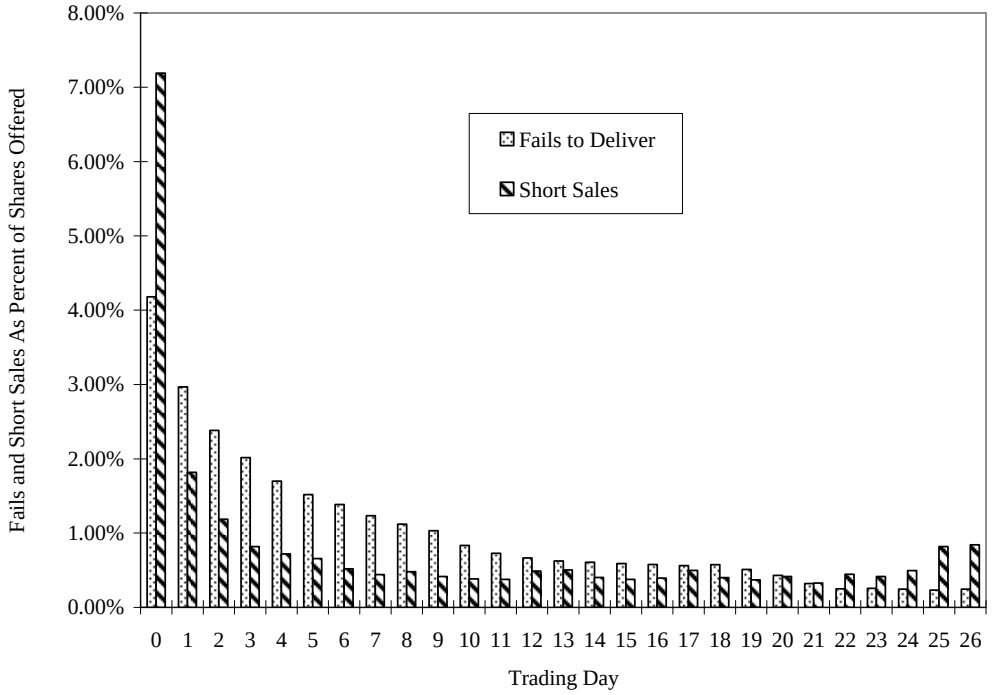
Figure 4
Short Selling and Failures to Deliver

The sample includes 388 IPOs issued between January 1, 2005 and December 31, 2006 excluding closed-end funds.. Short sales and fails to deliver are a percent of shares offered. Shares offered are from SDC and excludes the exercise of the overallotment option. Short sales are from Regulation SHO Pilot data downloaded from nine markets: Amex, Arcaex, Boston, Chicago, NASD, NASDAQ, National, NYSE and Phlx. Daily fails to deliver for IPOs are from NSCC's Continuous Net Settlement which includes stocks with aggregate fails to deliver of at least 10,000 shares. Fails to deliver on T+N are shown three trading days prior (N-3).



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M E M O R A N D U M

TO: Victoria Crane
Josephine Tao

FROM: Tim McCormick

DATE: October 5, 2005

SUBJECT: Additional Fails Analysis

There have been substantial decreases in a number of fails to deliver measures from the first month of Regulation SHO to the most current month of data. Table 1 examines the change in fails to deliver from January 2005[1] to September 2005. The primary results are as follows:

- The average daily aggregate fails to deliver declined by 35.2%.
- The average daily number of securities with aggregate fails of at least 10,000 shares declined by 7.7%.
- The average daily number of fails to deliver positions declined by 14.7%.
- The average age of a fail position increased by 2.7%.
- The average daily aggregate new fails to deliver declined by 18.5%.[2]
- The average daily number of new fails to deliver positions declined by 6.4%.
- The average daily number of threshold securities declined by 32.1%.[3]
- The average daily fails of threshold securities declined by 22.7%.

[1] The first threshold list became effective on January 7th. Therefore, the January 7, 2005 to January 31, 2005 period is used in this analysis.
[2] New fails are defined as fail positions with age equal to 1 day. The NSCC data only shows the oldest age position for each clearing identifier. Thus, these numbers potentially undercount new fails. However, if anything, there is less undercounting after the Rule since the number of clearing positions declined by 15% after the Rule. Thus, the bias works against finding a decline in new fails after the Rule.
[3] To be included on the threshold security list a security need to have aggregate fails to deliver of 10,000 shares or more and at least 0.5% of total shares outstanding for five consecutive settlement days. A security remains on the list until it has five consecutive settlement days with fails below this criteria.

Table 1
Summary Statistics on Fails to Deliver

Measure	January 2005[4]	September 2005	Change	Percent Change
Number of Days	16	21		
Average Daily Aggregate Fails (millions)	683.7	443.1	-240.6	-35.2%
Average Daily Number of Securities	2,627.9	2,425.0	-202.9	-7.7%
Average Daily Number of Fail Positions	9,794.4	8,356.1	-1,438.3	-14.7%
Average Age per Position (days)	33.0	33.9	+0.9	+2.7%
Average Daily New Fail Shares (millions)	96.3	78.5	-17.8	-18.5%
Average Daily New Fail Positions	2,832.1	2,650.0	-182.1	-6.4%
Average Daily Number of Securities on Threshold List	424.3	288.1	-136.2	-32.1%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	219.4	169.7	-49.7	-22.7%

Source: DTCC.

[4] The first threshold list was published on January 7th. Therefore, the January 7, 2005 to January 31, 2005 period is used in this analysis.

INTEROFFICE MEMORANDUM

TO: MICHAEL POST

ERIK SIRRI, BOB COLBY, MARLON PAZ, JAMIE BRIGAGLIANO, JOSEPHINE TAO, AND TORY CRANE

FROM: AMY K EDWARDS

SUBJECT: ANALYSIS OF THE EFFECT OF FAILING TO DELIVER ON RETURNS

DATE: 9/21/2007

CC: JIM OVERDAHL, STEWART MAYHEW, AND TIM MCCORMICK

This memo summarizes findings from a preliminary study of the effect of failing to deliver on returns. The objective of the study is to examine whether the trades that result in an increase in fails appear to drive prices downward. The idea is that a result that fails tend to be associated with a drop in price suggests that regulations that penalize participants for fails might make manipulations more difficult and could potentially improve market efficiency. Overall, we do not find evidence that increases in fails or persistent fails are systematically associated with trades that drive prices downward.[1] Therefore, this analysis is unable to provide empirical support for arguments that failures to deliver harm pricing efficiency.

Summary of the Results:

- Trades resulting in increases in *aggregate* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.
- Trades resulting in *persistent* increases in *aggregate* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.
- Trades resulting in *transitory* increases in *aggregate* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.
- Trades resulting in *persistent* increases in *clearing member* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.

[1] A systematic negative association would imply that fails are regularly associated with trades that drive prices downward. The absence of a systematic association does not rule out isolated instances, but it does mean that these isolated instances are not significant enough to influence the overall averages.

- Trades resulting in *transitory* increases in *clearing member* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.

Sample

We started with a sample of securities for which we had return or failure to deliver information for 2006. We delete securities if we do not have price or return data for that security and we delete securities if we do not have fail to deliver data for that security.[2] This yields a sample of 7,945 securities.

Studies commonly screen out securities that are delisted before the end of the sample period or that were listed after the start of the sample period. We do not screen these observations out. Instead, we require only that the security have at least 60 days (one quarter) of trading information. Therefore, our results may be affected by IPOs, firms that did not survive the year, and/or firms that are delisted from a market such that their prices are no longer included in our data. We believe that this sample represents the universe of non-OTC stocks well.

Analysis

We examine failures to deliver and returns on each *trading day* in 2006. For a given trading day, we compare the return to the change in failures to deliver from two to three *settlement days* after the trading day. Our concern is on whether there is evidence that trading that results in an increase in fails causes downward price pressure. In this situation, an increase in fails should be preceded by negative returns three settlement days earlier. Statistically, this means that we expect fails to be negatively correlated with preceding returns. Therefore, our null and alternative hypotheses are as follows:

Null Hypothesis (H_0): trading that results in an increase in failures to deliver has no effect on prices. Statistically, this means fails are not correlated with returns three days earlier.

Alternative Hypothesis (H_{A1}): trading that results in an increase in failures to deliver depresses security prices. Statistically, this means fails are negatively correlated with returns three days earlier.

We add a second alternative hypothesis because fails could also be due to liquidity suppliers such as market makers selling during price increases.

Second Alternative Hypothesis (H_{A2}): trading that results in an increase in failures to deliver comes from liquidity provision. Statistically, this means increases in aggregate fails are positively correlated with returns three days earlier.

[2] We receive failure to deliver data from the NSCC for equity securities with failures to deliver of at least 10,000 shares on a particular date. Therefore, we cannot differentiate no fails from fails of less than 10,000 shares.

We care about whether the correlation between an increase in fails and returns is stronger for securities that are on the Regulation SHO threshold list (i.e., already have significant fails) or when the increase in fails contributes to a security qualifying for the threshold list. Therefore, we designed our tests not only to measure the correlation between an increase in fails and returns, but to also measure any differential effect on this correlation of a security's threshold status. This helps us understand whether the economic effect of failures to deliver on stock prices is any different when a security is a threshold security. We consider whether the security is on the threshold list on the same day as an increase in fails and also whether the increase in fails might contribute to the security being added to the threshold list.

With these objectives in mind, we designed the following regression equation to estimate our tests:

$$R_{it} = \alpha + \beta_1 \Delta F^{+}_{it} + \beta_2 th^{3}_{it} \Delta F^{+}_{it} + \beta_3 th^{4,8}_{it} \Delta F^{+}_{it} + \varepsilon_{it} \qquad (1)$$

where R_{it} is the return for security i from t-1 to t, ΔF^{+}_{it} is the change in failures to deliver for security i from t+2 to t+3, if the change is positive, th^{3}_{it} is a dummy variable indicating that the stock is on the threshold list on day t+3, and $th^{4,8}_{it}$ is a dummy indicating that the stock is not on the threshold list on day t+3 but is added to the list by day t+8. In this model, β_1 is negative under the hypothesis that failures to deliver depress prices. A negative β_2 would indicate that failures to deliver depress prices in threshold securities more than they do in other securities. Adding β_1 to β_2 tells us the total effect of an increase in fails on returns in a threshold security. A negative β_3 would indicate that failures to deliver depress stock prices more when they occur just prior to a security qualifying for the threshold list than at other times. Adding β_1 to β_3 tells us the total effect on returns of an increase in fails that contributes to a security qualifying for the threshold list.

There are two serious considerations when interpreting the results of this regression. The regression is designed to examine associations and not causations. Therefore, while this memo mentions "effects", these tests really only measure associations. In addition, these regression coefficients will not allow us to distinguish a negative correlation associated with systematic manipulation, which reduces pricing efficiency, from a negative correlation associated with price discovery, which is important for pricing efficiency. Therefore, if we find that increases in fails are associated with negative returns, we will need to run additional tests to examine causation and whether increases in failures to deliver improve or reduce pricing efficiency.

Results for Aggregate Fails

We first estimate the regression in equation (1) for failures to deliver aggregated by security on each date on a data set containing each security that is in our sample for at least one quarter in 2006. Table 1 shows the coefficients that result from estimating equation (1).[3] The equation is

[3] We estimate this in a pooled regression that adjusts the variance-covariance matrix for cross-sectional heteroskadasticity. This heteroskadasticity exists because of the large cross-sectional variation in fails across stocks.

estimated for failures to deliver measured in units of 10,000 shares and also for failures to deliver measured as a percentage of shares outstanding. The table also shows whether the coefficient is statistically different from zero based on a t-test.

Table 1: Results of a Pooled Regression of Returns on Aggregate Fails

$$R_{it} = \alpha + \beta_1 \Delta F_{it}^{+} + \beta_2 th_{it}^{3} \Delta F_{it}^{+} + \beta_3 th_{it}^{4,8} \Delta F_{it}^{+} + \varepsilon_{it}$$

β_1 measures the effect on returns of trading that resulted in an increase in fails. β_2 measures the difference in effect on returns when the security is on the threshold list. β_3 measures the difference in effect on returns when the increase in fails contributed to threshold qualification. The effect on returns is given in basis points. Statistical significance at the 10, 5 and 1% level is indicated by *, **, or ***.

Measurement of Fails:	In units of 10,000 shares	In units of 1% of shares outstanding
α	61.48***	61.41***
β_1	-0.09	>-0.01
β_2	-0.07	-0.01
β_3	-0.09	-0.01
$\beta_1 + \beta_2$	-0.17	-0.01
$\beta_1 + \beta_3$	-0.18	-0.01

The results for β_1 show that during 2006, each 10,000 increase in failures to deliver is associated with a 0.09 basis point decline in stock value, or each increase in failures to deliver of 1% of the shares outstanding is associated with a price decline of less than 0.01 basis points. In addition to being very small economically, neither of these results is statistically different than zero. This means that the effect on returns is unlikely to be meaningfully negative. Likewise, the results for β_2 and β_3 are also small and insignificant. Even when β_2 and β_3 are added to β_1, the effect on returns is small. Therefore, the results from Table 1 indicate that an increase in failures to deliver has no economic effect on stock prices.

Decomposing Fails

We next attempt to capture the effect of longer lived fails by separating the part of the increase in fails that is due to long-lived, or persistent, fails and short-lived, or transitory, fails. We do this by measuring how much of the increase in fails persists for five days. To see how we measured this, consider Figure 1. The increase from t-1 to t can be divided into a transitory portion (T) and a persistent portion (P) as defined by the level of fails in the five days following an increase so that the change on day t, ΔF, will be equal to T + P. The permanent portion is the part of the change in fails that appears to last at least 5 days. By contrast, the transitory portion is the portion that appears to last less than 5 days.

Note that we cannot exactly tell if any of the fails on t+1 are associated with same fails on t. Further, we assume that any decrease in fails offsets the most recent fail. Alternatively, we could have assumed that a decrease in fails offset the oldest fail. Therefore, this analysis is an approximation.

Some stocks rarely have fails and never have large fails, while others have fail levels that vary widely from day to day.

Figure 1

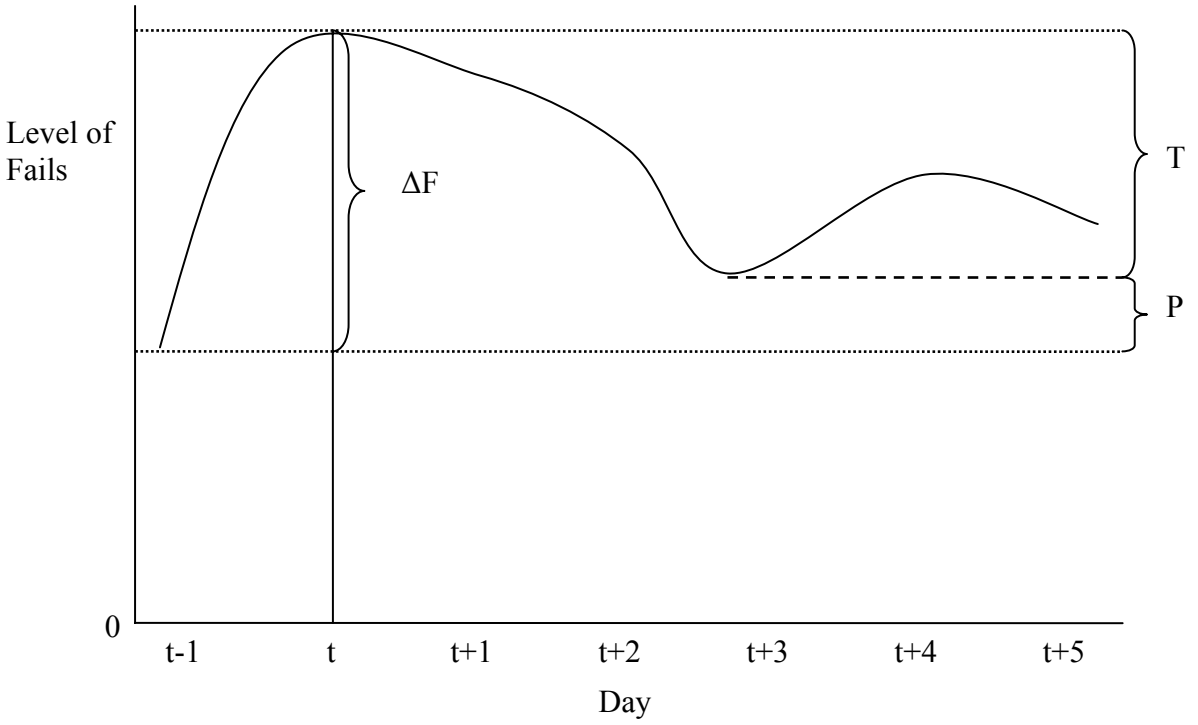


Figure 1 represents a simple case when fails decline following t but do not fall below the t-1 level. Figure 2 shows how we measure transitory and permanent fails for several other scenarios. Note that transitory fails, T, can never be less than 0 and can never be greater than the change in fails on day t, ΔF. Likewise, permanent fails, P also range only from 0 to ΔF. In figure 2a, fails increase after day t and remain above the level on day t for the next five days. In this case, all of the change from t-1 to t is considered permanent and none of the fails can be called transitory. So, P = ΔF and T = 0. By contrast, Figure 2b shows a situation in which the fails increase after day t but fall back below the day t level. As in Figure 1, we can use the lowest fail level to estimate how much of ΔF appears to be cleared within five days. The remaining portion of ΔF is called permanent. In Figures 2c and 2d, the fails level falls below the level on t-1 so none of ΔF can be called permanent. This is true whether the level stays below the level on t-1 (2c) or rises back above that level within five days (2d).

Figure 2a

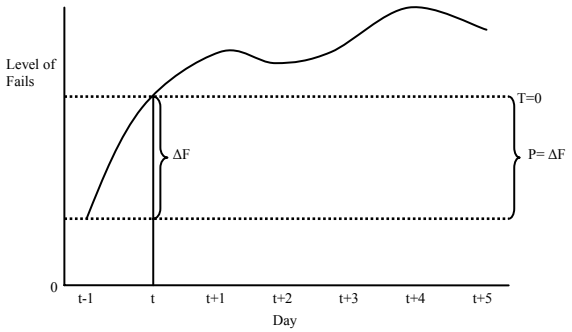


Figure 2b

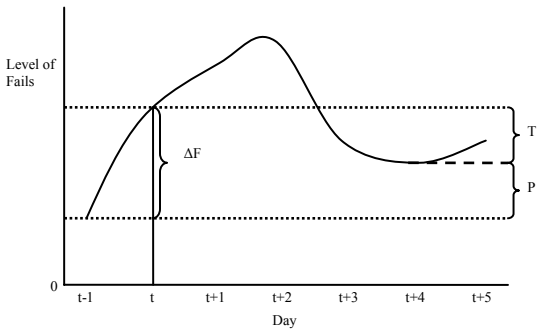


Figure 2c

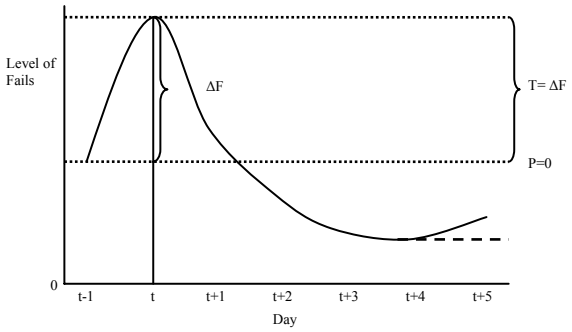
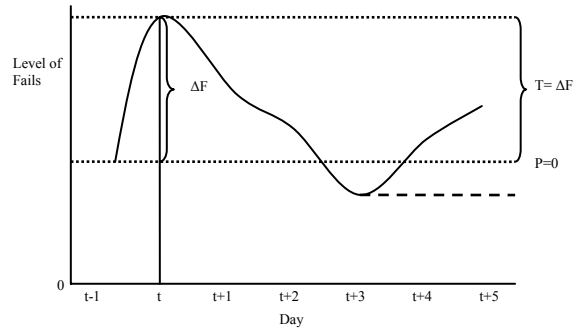


Figure 2d



Results for Decomposed Aggregate Fails

To examine the effect of persistent and transitory fails on prices, we adjust equation (1) as follows:

$$R_{it} = \alpha + \beta_{1p}\Delta F_{it}^{p} + \beta_{2p} th_{it}^{3}\Delta F_{it}^{p} + \beta_{3p} th_{it}^{4,8}\Delta F_{it}^{p} + \beta_{1t}\Delta F_{it}^{t} + \beta_{2t} th_{it}^{3}\Delta F_{it}^{t} + \beta_{3t} th_{it}^{4,8}\Delta F_{it}^{t} + \varepsilon_{it} \qquad (2)$$

$\Delta F^{p}{}_{it}$ is the portion of the change in failures to deliver for security i from t+2 to t+3 that persists for five more days, if the change from t+2 to t+3 is positive. Likewise, $\Delta F^{t}{}_{it}$ is the portion of the change in failures to deliver for security i from t+2 to t+3 that does not persist for five more days, if the change from t+2 to t+3 is positive. In this model, β_{1p} is negative under the hypothesis that persistent failures to deliver depress prices. A negative β_{2p} would indicate that persistent failures to deliver depress prices in threshold securities more than they do in other securities. Adding β_{1p} to β_{2p} tells us the total effect on returns of a persistent fail in a threshold security. A negative β_{3p} would indicate that persistent failures to deliver depress stock prices more when they occur just prior to a security qualifying for the threshold list than at other times. Adding β_{1p} to β_{3p} tells us the total effect on returns of a persistent fail that contributes to a security qualifying for the threshold list.

Table 2 gives the estimated coefficients of the equation (2) regression estimated for failures to deliver aggregated by security on each date in a data set containing each security that is in our sample for at least one quarter in 2006.

Table 2: Results of a Pooled Regression of Returns on Decomposed Aggregate Fails

$$R_{it} = \alpha + \beta_{1p}\Delta F_{it}^{p} + \beta_{2p} th_{it}^{3}\Delta F_{it}^{p} + \beta_{3p} th_{it}^{4,8}\Delta F_{it}^{p} + \beta_{1t}\Delta F_{it}^{t} + \beta_{2t} th_{it}^{3}\Delta F_{it}^{t} + \beta_{3t} th_{it}^{4,8}\Delta F_{it}^{t} + \varepsilon_{it}$$

β_1 measures the effect on returns of trading that resulted in an increase in fails. β_2 measures the difference in effect on returns when the security is on the threshold list. β_3 measures the difference in effect on returns when the increase in fails contributed to threshold qualification. The effect on returns is given in basis points. Statistical significance at the 10, 5 and 1% level is indicated by *, **, or ***.

Measurement of Fails:	In units of 10,000 shares	In units of 1% of shares outstanding
α	61.42***	61.42***
Persistent fails		
β_{1p}	-7.67	-0.06
β_{2p}	7.44	0.05
β_{3p}	7.01	0.04
$\beta_{1p} + \beta_{2p}$	-0.23	-0.01
$\beta_{1p} + \beta_{3p}$	-0.66	-0.03
Transitory fails		
β_{1t}	-0.08	>-0.01
β_{2t}	0.27	0.01
β_{3t}	-0.01	<0.01
$\beta_{1t} + \beta_{2t}$	0.19	0.01
$\beta_{1t} + \beta_{3t}$	-0.08	<0.01

The results for persistent fails show that a prices decline of more than 7 basis points is associated with each 10,000 share increase in fails. While this result is economically larger than the result in Table 1, it is still not statistically significant. This means that there is too much statistical uncertainty to conclude that persistent fails have a negative impact on prices.

The marginal effect when a stock is on the threshold list is positive and nearly offsets the average negative effect on returns. This means that when a stock is on the threshold list, the effect on returns of a persistent fail appears less negative than when it is not on the threshold list. However, neither this marginal impact nor the total effect on returns of a persistent 10,000 share fail in a security on the threshold list is significantly different than zero. Therefore, we cannot conclude that a persistent 10,000 share fail in a stock on the threshold list has any association with returns. Likewise, the results do not allow us to say that a persistent 10,000 share fail is associated with an increase in fails that contributes to the security qualifying for the threshold list.

The persistent fail results are similar when fails are scaled by shares outstanding. A persistent fail of 1% of the shares outstanding does not have a statistically significant effect on returns, regardless of the threshold list status of the security.

The magnitude of the effect on returns of transitory fails appears much smaller than the effect on returns of persistent fails. However, because neither is statistically different from zero, it is

unlikely that they are statistically different from each other. Therefore, we can't conclude that one is larger than the other. In fact, the conclusions on transitory fails are the same as the conclusions on persistent fails. The effect on returns is insignificant, regardless of threshold status.

Results for Clearing Member Fails

One potential explanation for the lack of results on persistent and transitory fails is that the aggregate fails might not capture the persistent fails well if there fails come from multiple clearing members. Instead, a more accurate measure of persistent fails can be obtained by considering unaggregated fails, or fails at the clearing member level. We next repeat our analysis of persistent and transitory failures to deliver using persistent fails as estimated at the clearing member level. Specifically, for every clearing member in every stock, we decompose each increase in fails into persistent and transitory components. We then aggregate across clearing members to get new estimates of persistent and transitory fails for each stock on each day. This new estimate is different from the aggregate estimates above because a clearing member might have an increase in fails on a day when aggregate fails decrease for a security.

We re-estimate equation (2) using our new measures of persistent and transitory fails. The results are given in Table 3. As in Table 2, some of the effect on returnss appear positive and some appear negative, but none are statistically different than zero. Therefore, even when considering fails at the clearing member level, we have no evidence that trades resulting in failures to deliver push price down.

Table 3: Results of a Pooled Regression of Returns on Decomposed Clearing Member Fails

$$R_{it} = \alpha + \beta_{1p}\Delta F_{it}^{p} + \beta_{2p} th_{it}^{3}\Delta F_{it}^{p} + \beta_{3p} th_{it}^{4,8}\Delta F_{it}^{p} + \beta_{1t}\Delta F_{it}^{t} + \beta_{2t} th_{it}^{3}\Delta F_{it}^{t} + \beta_{3t} th_{it}^{4,8}\Delta F_{it}^{t} + \varepsilon_{it}$$

β_1 measures the effect on returns of trading that resulted in an increase in fails. β_2 measures the difference in effect on returns when the security is on the threshold list. β_3 measures the difference in effect on returns when the increase in fails contributed to threshold qualification. The effect on returns is given in basis points. Statistical significance at the 10, 5 and 1% level is indicated by *, **, or ***.

Measurement of Fails:	In units of 10,000 shares	In units of 1% of shares outstanding
α	200.27***	195.44***
Persistent fails		
β_{1p}	-1.31	-0.25
β_{2p}	0.90	0.01
β_{3p}	7.23	0.32
$\beta_{1p} + \beta_{2p}$	-0.41	-0.23
$\beta_{1p} + \beta_{3p}$	5.92	0.07
Transitory fails		
β_{1t}	-3.96	-0.02
β_{2t}	3.78	>0.01
β_{3t}	1.39	-3.32
$\beta_{1t} + \beta_{2t}$	-0.18	-0.02
$\beta_{1t} + \beta_{3t}$	-2.57	-3.34

Discussion of the results

In the tables above, we can find no evidence that trades resulting in failures to deliver are associated with either positive or negative price returns. This result holds whether a security is on the threshold list or whether the failures contribute to the security's threshold status. This result also holds whether we examine aggregate fails or clearing member fails. Because we are unable to find an association between fails and returns, there is no need to examine causation. Therefore, this analysis provides evidence that failures to deliver have no effect on prices and therefore, this analysis suggests that policies seeking to reduce failures to deliver are unlikely to significantly effect pricing efficiency or price discovery.

M E M O R A N D U M

TO: James Brigagliano

FROM: Tim McCormick
Office of Economic Analysis

DATE: October 26, 2006

SUBJECT: Aggregate Daily Fails to Deliver Graphs

We have received comments that OEA fails statistics memorandum (see Fails to Deliver Pre- and Post-Regulation SHO, http://www.sec.gov/spotlight/failstodeliver082106.pdf) is inaccurate and misleading, and that Rule 203 of Regulation SHO has had no impact on fails to deliver. In the interest of providing more disclosure on the level of fails to deliver before and after Regulation SHO, we have included a set of graphs that shows the aggregate daily fails to deliver across all securities and by market.

The first set of graphs show the aggregate daily fails to deliver across all securities and by market. There is quite a bit of volatility in the aggregate daily fails to deliver over time. However, across all securities, there is a noticeable decline after Rule 203 of Regulation SHO becomes effective. The aggregate daily fails to deliver never drops below 500 million shares per day before Regulation SHO but after Regulation SHO the aggregate daily fails to deliver is regularly at or below 500 million shares per day. In addition, the spikes are also larger before Regulation SHO than after Regulation SHO. A similar pattern emerges for the graphs of NYSE, Amex, and Nasdaq/OTCBB/Pink Sheet securities. Archipelago securities show a substantial increase in fails to deliver after Regulation SHO. However, the sample is quite small and influenced by Archipelago's build-up of exclusive new listings after Regulation SHO.

The second set of graphs includes a trend line of the data. By fitting a trend line to the data, it is much easier to see the trend in fails to deliver over this time period. A downward sloping trend line suggests a decrease in fails to deliver over time. An upward sloping trend line suggests an increase in fails to deliver over time. For all but Archipelago, the graphs exhibit a downward sloping trend line.

We use all of the data we have available to us before and after the implementation of Rule 203 of Regulation SHO on January 1, 2005. The data, as reported by NSCC, covers all stocks with aggregate fails to deliver of 10,000 shares or more. The period from April

1, 2004 to December 31, 2004 is defined as the pre-SHO period.[1] The period from January 1, 2005 to August 31, 2006 is defined as the post-SHO period.

Appendix A provides some additional explanation of noticeable spikes in the graphs. Many of the large spikes in aggregate fails to deliver are due to very large fails in low-priced securities. We believe that the dollar value of fails may be a better measure of the magnitude of fails to deliver than the number of shares but are unable to provide that measure due to constraints in obtaining price data on all OTCBB and Pink Sheet securities. If we felt that measuring the dollar value of fails was worth pursuing, we may want to ask the NSCC if they can provide either the closing price or the dollar value of the fail in the fails data feed.[2]

We note that the graphs presented are intended to provide the reader with more information about fails to deliver over time. The graphs are not intended to replace the more rigorous analysis contained in the OEA fails statistics memorandum. We also note that Rule 203 targets fails in threshold securities, not fails across all securities. So, although we can learn something about the performance of the Rule from the aggregate fails across all securities, the OEA fails statistics memorandum also provides a number of other measures of performance, such as the number of threshold list securities and the aggregate fails to deliver of threshold list securities. In that memorandum, the OEA finds that the average daily number of threshold list securities declined by 38.2% and the average daily aggregate fails for threshold list securities declined by 52.4%.[3] Thus, a number of other important measures, in addition to aggregate daily fails to deliver, show declines after Regulation SHO. In the interest of brevity, we do not provide graphs of those statistics.

[1] August 9, November 3 and November 4, 2004 were missing from the dataset. The previous day's fails data was used to fill-in the missing data for these dates.

[2] It is worth noting that NASD Rule 3210 is based on the dollar value of fails. Thus, there is a regulatory need to calculate the dollar value of fails for some securities.

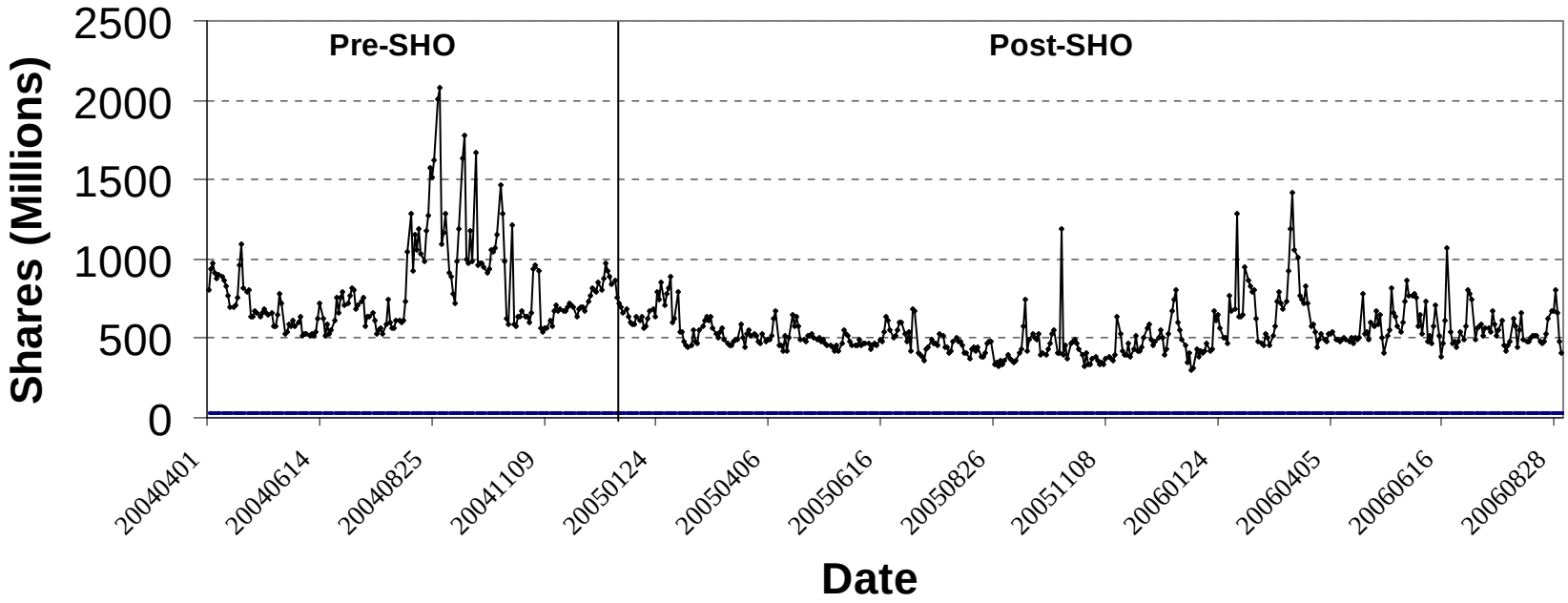
[3] Threshold list figures include only NYSE, Amex and NASDAQ securities that meet the threshold list requirements. Since no threshold lists were published prior to January 10, 2005, the threshold list securities must be determined by applying the Rule to historical data. We apply the same procedure for determining the threshold list during the post-Rule period. Thus, we independently determine the threshold list and do not rely on the threshold lists determined by the exchanges during the post-Rule period. There is little difference in results if the published threshold lists are used.

Appendix A
Spikes in the Graphs

Date(s)	Explanation
4/23/04	Large one-day fail (105 million) in United States Crude Intl. (USCI)
8/11/04-9/2/04	Large 17-day fail (1,347 to 299 million) in Prime Rate Investors. (PRRM)
9/13/04-9/15/04	Large three-day fail (927 to 449 million) in Prime Rate Investors.
9/20/04	Large one-day fail (258 million) in Prime Rate Investors.
9/22/04	Large one-day fail (699 million) in Prime Rate Investors.
10/6/04-10/12/04	Large three-day fail in Quantech Electronics Corp. (QANT) Large three-day fail in Integrated Software Development. (ITDJ)
10/15/04	Large one-day fail (625 million) in Nexia Holdings. (NXIA)
10/11/05	Large one-day fail (785 million) in Raven Moon Entertainment warrants. Raven Moon trades for less than a penny per share.
2/3/06	Large one-day fail (779 million) in Raven Moon Entertainment (RVMN) common stock. RVMN trades less than a penny per share.
3/13/06	Large one-day fail (371 million) in Gateway Distributors. (GWDB) GWDB trades for less than a penny a share.
6/20/06	Large one-day fail (305 million) in Blackout Media Corp. (BKMP) Blackout Media Corp. trades for less than a penny a share.

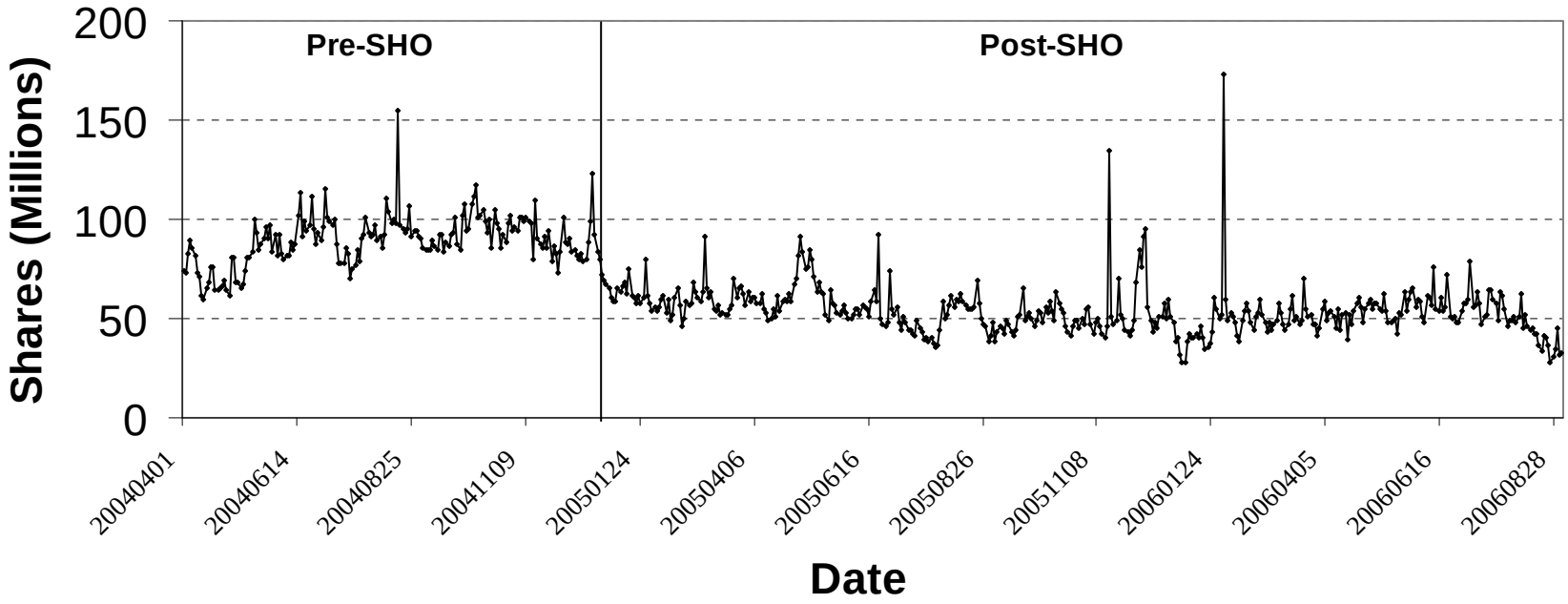
SEC_OEA_FCIC_001010

Aggregate Daily Fails to Deliver
4/1/04 to 8/31/06



Note: Includes securities with fails to deliver of at least 10,000 shares.
Source: NSCC

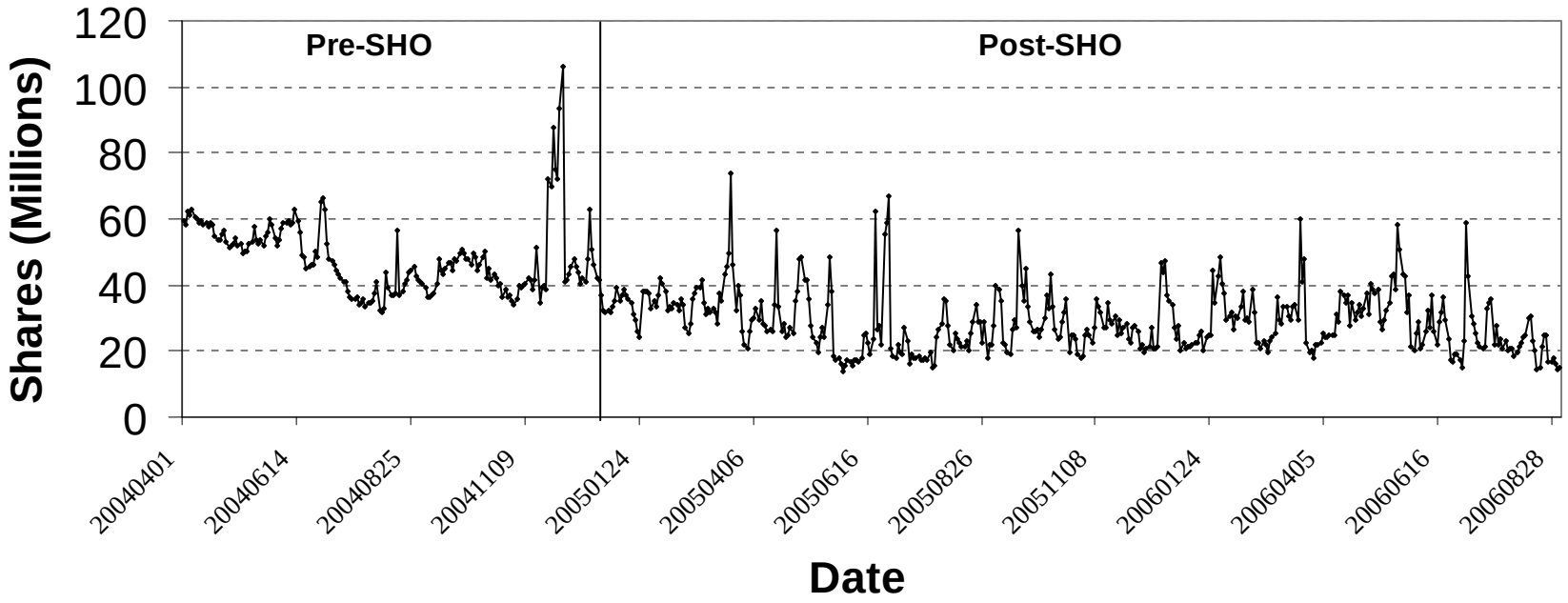
Aggregate Daily Fails to Deliver, NYSE Securities
4/1/04 to 8/31/06



Note: Includes securities with fails to deliver of at least 10,000 shares.
Source: NSCC

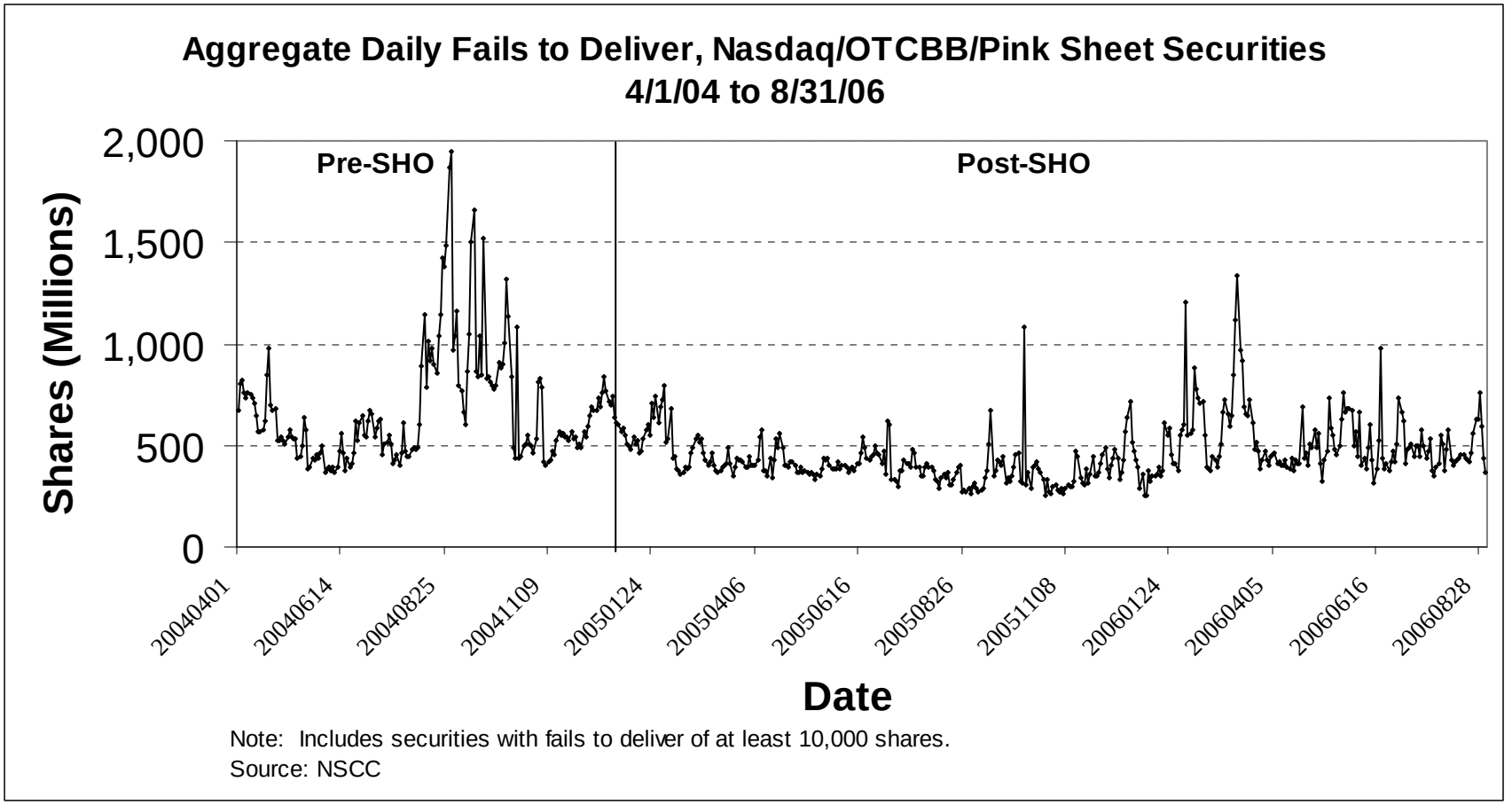
SEC_OEA_FCIC_001012

Aggregate Daily Fails to Deliver, Amex Securities
4/1/04 to 8/31/06

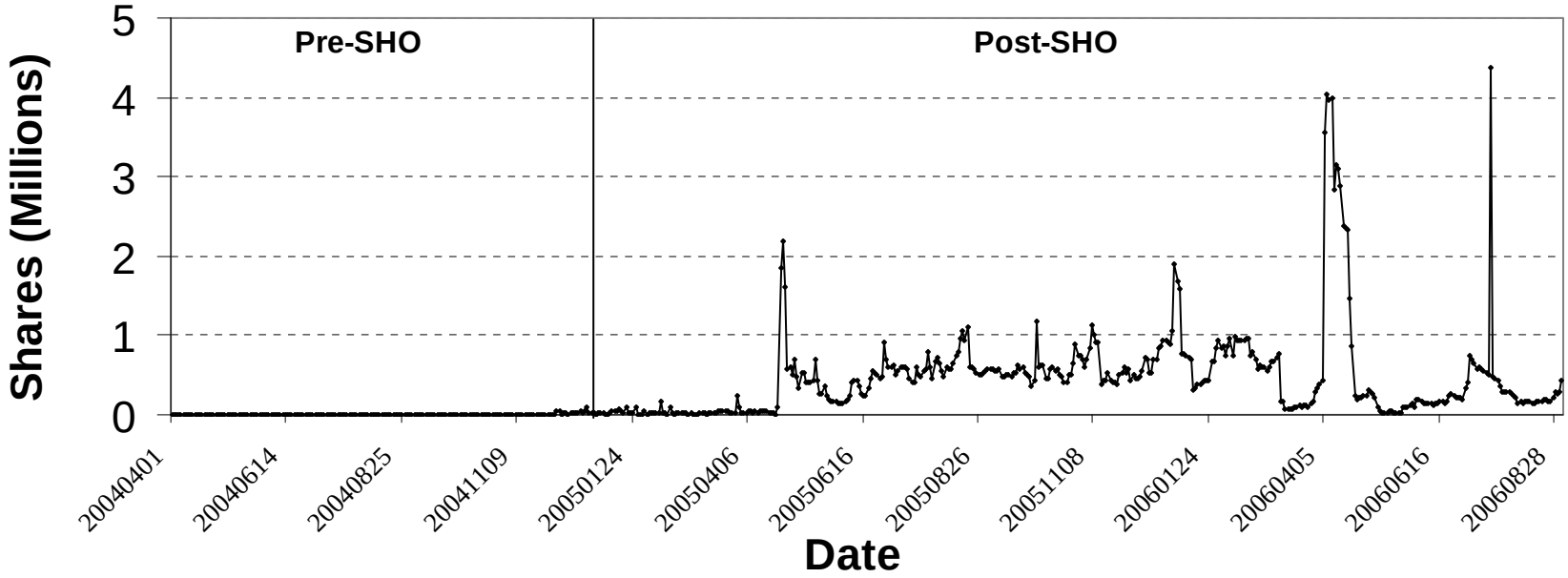


Note: Includes securities with fails to deliver of at least 10,000 shares.
Source: NSCC

SEC_OEA_FCIC_001013


Aggregate Daily Fails to Deliver, Nasdaq/OTCBB/Pink Sheet Securities
4/1/04 to 8/31/06
Shares (Millions)
2,000
1,500
1,000
500
0
Pre-SHO
Post-SHO
20040401
20040614
20040825
20041109
20050124
20050406
20050616
20050826
20051108
20060124
20060405
20060616
20060828
Date
Note: Includes securities with fails to deliver of at least 10,000 shares.
Source: NSCC

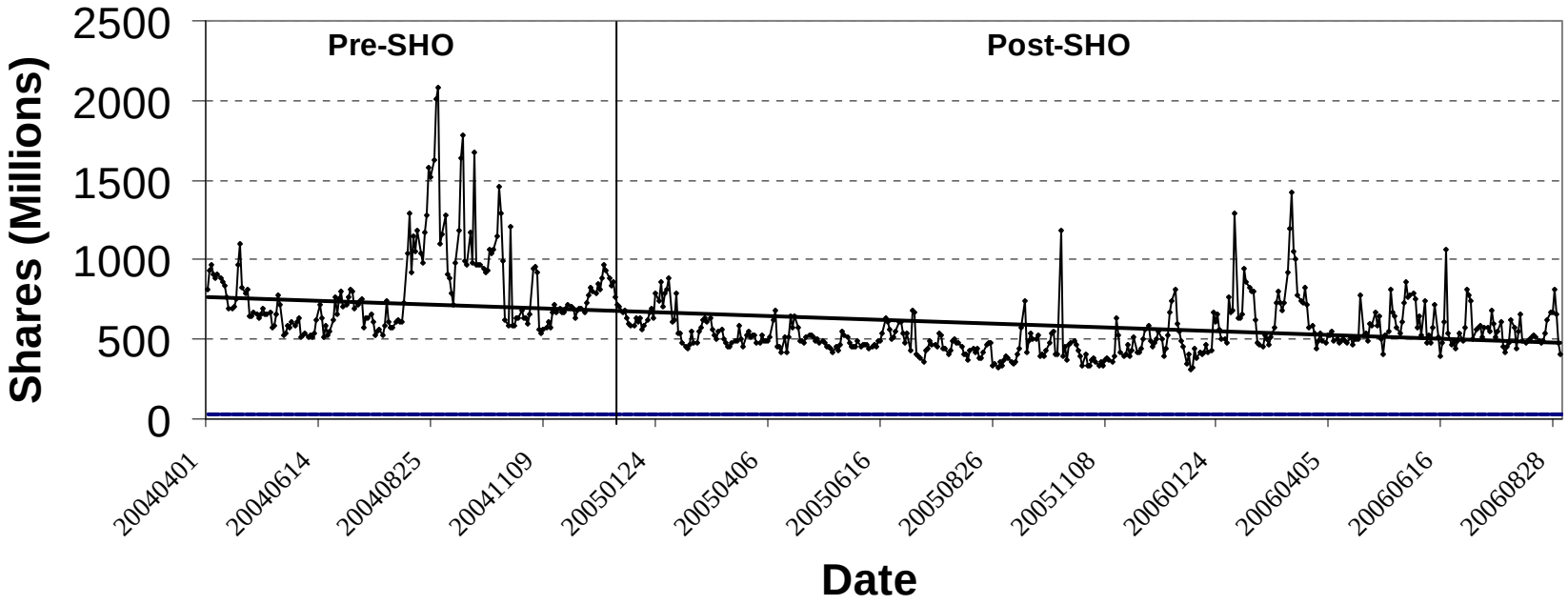
Aggregate Daily Fails to Deliver, Archipelago Securities
4/1/04 to 8/31/06



Notes: Includes securities with fails to deliver of at least 10,000 shares. The number of securities per day is small (less than 8 per day) which makes it difficult to draw any conclusions.
Source: NSCC

SEC_OEA_FCIC_001015

Aggregate Daily Fails to Deliver
4/1/04 to 8/31/06



Note: Includes securities with fails to deliver of at least 10,000 shares.
Source: NSCC

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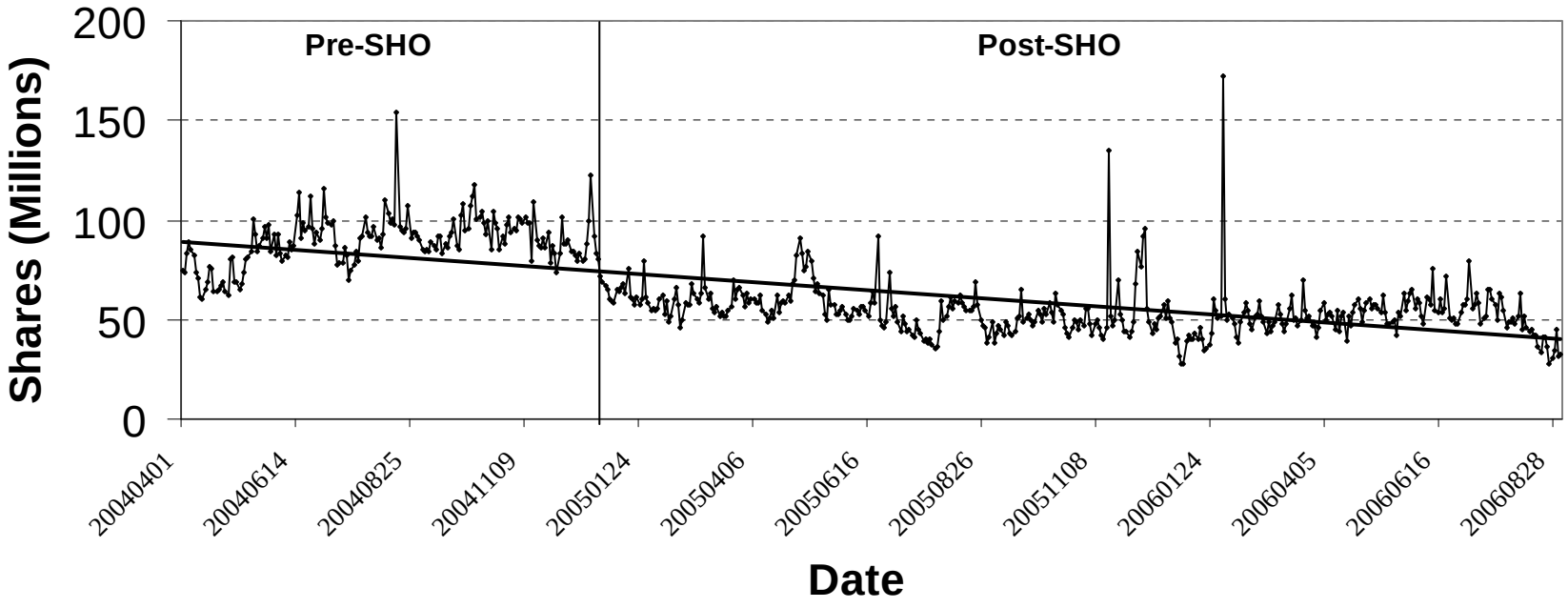
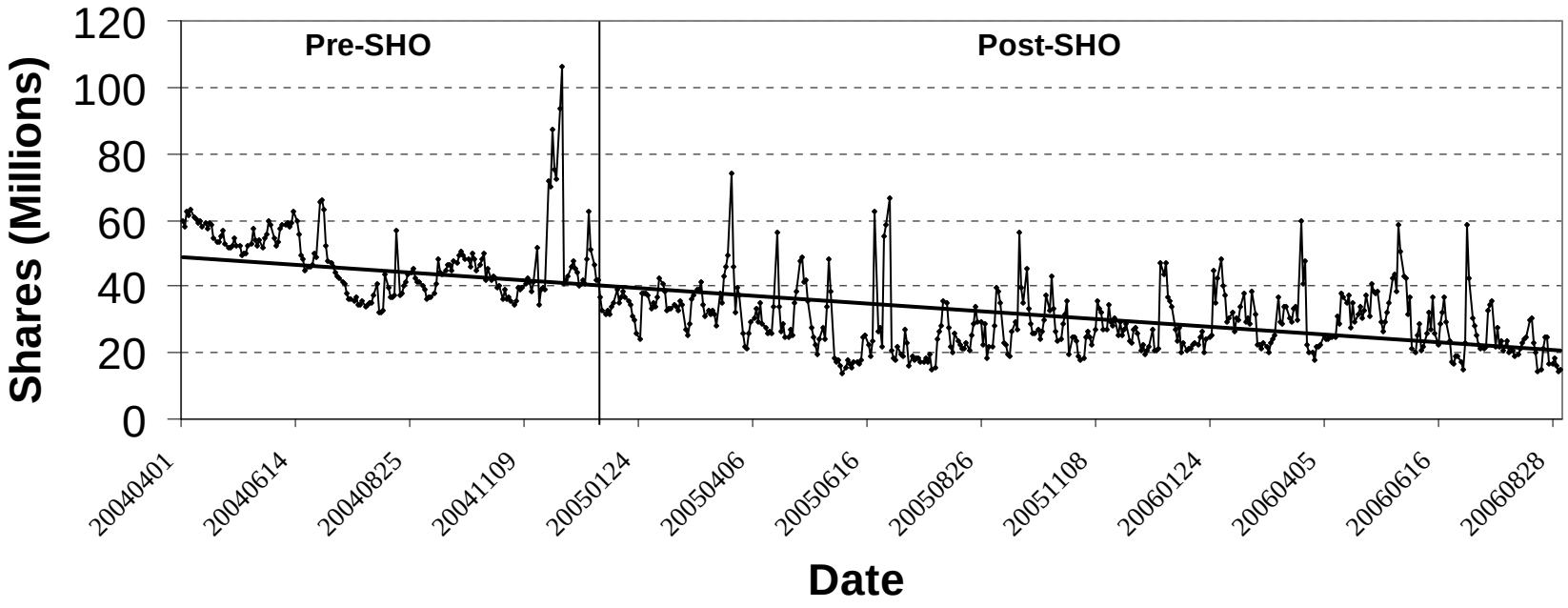
Aggregate Daily Fails to Deliver, NYSE Securities
4/1/04 to 8/31/06

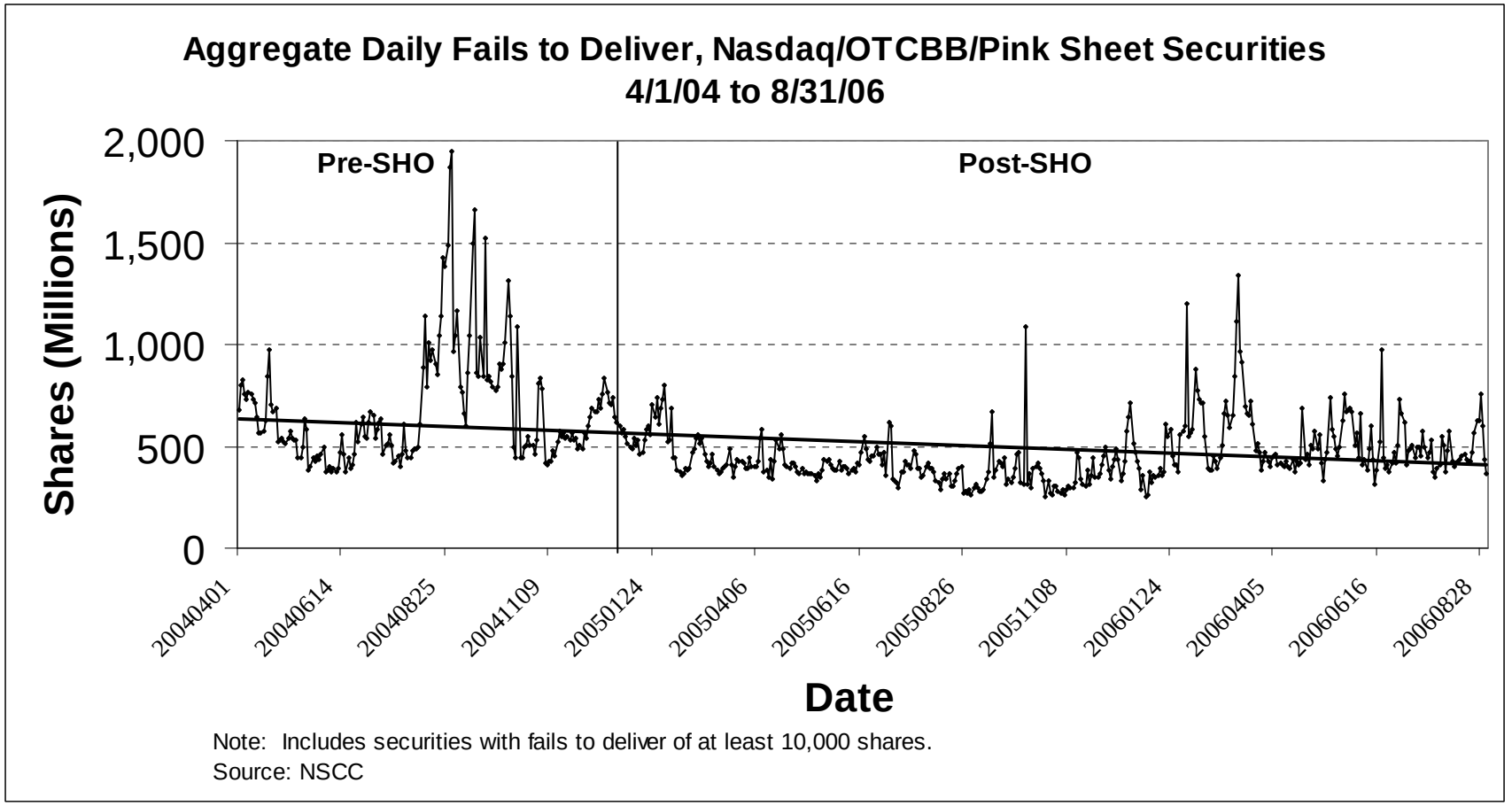


Note: Includes securities with fails to deliver of at least 10,000 shares.
Source: NSCC

Aggregate Daily Fails to Deliver, Amex Securities
4/1/04 to 8/31/06

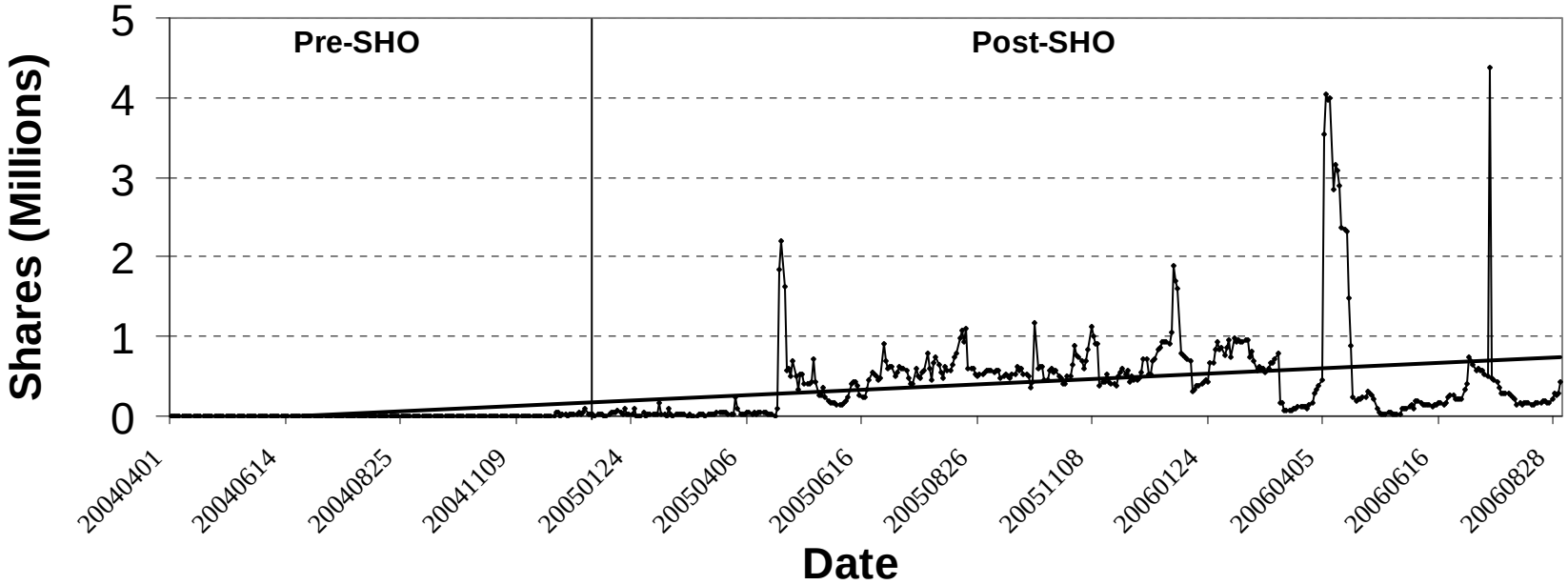


Note: Includes securities with fails to deliver of at least 10,000 shares.
Source: NSCC



SEC_OEA_FCIC_001019

Aggregate Daily Fails to Deliver, Archipelago Securities
4/1/04 to 8/31/06



Notes: Includes securities with fails to deliver of at least 10,000 shares. The number of securities per day is small (less than 8 per day) which makes it difficult to draw any conclusions.
Source: NSCC

M E M O R A N D U M

TO: John Nestor

FROM: Tim McCormick
Office of Economic Analysis

DATE: October 3, 2006

SUBJECT: Fails to Deliver Pre- and Post-Regulation SHO

We have seen some comments that the OEA analysis is inaccurate and misleading. However, we feel that the opposite is true. We have carefully applied a sound method of analysis to the fails data while the commenters that criticize our analysis have generally applied much less rigorous methods to their analysis.

Unlike the numbers generated by some of the commenters that criticize our analysis, the OEA numbers do not cherry pick any particular months to come up with a number. Instead, we use an event study methodology. Event study methodology is frequently used by academic scholars to measure the effects of Rule changes on the market. In a standard event study, data before and after the implementation of a rule are compared to each other.

We use all of the data we have available to us before and after the implementation of Rule 203 of Regulation SHO on January 1, 2005 and calculate average daily aggregate fails to deliver before and after the Rule. Effectively, this gives us a measure of the effect of the Rule on an average day. This limits any potential selection bias that could result for taking a shorter period before and after the Rule. This calculation method also limits the potential for selecting a time period that is biased by seasonality, short-term macroeconomic events, and noise in our measure.

Using this methodology, the OEA finds that average daily aggregate fails for all securities decline by 34%. The data, as reported by NSCC, covers all stocks with aggregate fails to deliver of 10,000 shares or more. The period from April 1, 2004 to December 31, 2004 is defined as the pre-Rule period.[1] The period from January 1, 2005 to May 31, 2006 is defined as the post-Rule period.

We should note that Rule 203 targets fails in threshold securities, not fails across all securities. So, although we can learn something about the performance of the Rule from the aggregate fails across all securities, the OEA analysis also provides a number of other measures of performance, such as the number and aggregate fails of threshold

[1] August 9, November 3 and November 4, 2004 were missing from the dataset. The previous day's fails data was used to fill-in the missing data for these dates.

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SEC_OEA_FCIC_001021

securities. The OEA analysis finds that the average daily number of threshold securities declined by 38.2% and the average daily aggregate fails for threshold securities declined by 52.4%.[2] These statistics make a much stronger case for the success of the Rule, but are largely missing from the analysis done by commenters critical of our analysis.

[2] Threshold list figures include only NYSE, Amex and NASDAQ securities that meet the threshold list requirements. Since no threshold lists were published prior to January 10, 2005, the threshold list securities must be determined by applying the Rule to historical data. We apply the same procedure for determining the threshold list during the post-Rule period. Thus, we independently determine the threshold list and do not rely on the threshold lists determined by the exchanges during the post-Rule period. There is little difference in results if the published threshold lists are used.

M E M O R A N D U M

TO: File

FROM: Office of Economic Analysis

DATE: June 14, 2007

SUBJECT: Fails to Deliver Pre- and Post-Regulation SHO

This memorandum provides summary data on fails to deliver through March 2007. It examines fails to deliver before and after the implementation of the Rule 203 of Regulation SHO. The data, as reported by NSCC, cover all stocks with aggregate fails to deliver of 10,000 shares or more.

Table 1 shows the average daily fails to deliver statistics pre- and post-Rule for all stocks with aggregate fails to deliver of 10,000 shares or more. All six measures show declines after Rule 203 was implemented. The period from April 1, 2004 to December 31, 2004 is defined as the pre-rule period.[1] The period from January 1, 2005 to March 31, 2007 is defined as the post-rule period.

- The average daily aggregate fails to deliver declined by 29.5% after the effective date of Regulation SHO.
- The average daily number of securities with aggregate fails of at least 10,000 shares declined by 5.8% after the effective date of Regulation SHO.
- The average daily number of fails to deliver positions declined by 15.1%.
- The average age of a fail position declined by 25.5% after the effective date of Regulation SHO.
- The average daily number of threshold securities declined by 39.0% from the pre- to post-Rule periods.
- The average daily fails of threshold securities declined by 52.9 %.

Table 2 shows the summary statistics for the securities that were on the published threshold lists from January 10, 2005 to March 31, 2007.

- The average daily number of threshold securities during March 2007 was 311.
- The average daily number of threshold securities declined by 26.7% from January 2005 to March 31, 2007.

[1] August 9, November 3 and November 4, 2004 were missing from the dataset. The previous day's fails data was used to fill-in the missing data for these dates.

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SEC_OEA_FCIC_001023

Table 3 displays average daily threshold securities by market.

- For exchange-listed issues, the average daily number of threshold securities during March 2007 was about 2.45% of all issues.
- For all issues traded in the U.S. (including OTCBB and Pink Sheets), the average daily number of threshold securities during May 2007 was about 0.39% of all issues.

SEC_OEA_FCIC_001024

Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule

Measure	Pre-Rule	Post-Rule	Change	Percent Change
Number of Days	189	561		
Average Daily Aggregate Fails (millions)	810.7	571.6	-239.1	-29.5%
Average Daily Number of Securities	2735.5	2577.7	-157.8	-5.8%
Average Daily Number of Fail Positions	10747.1	9129.1	-1618.0	-15.1%
Average Age per Position (days)	35.7	26.6	-9.1	-25.5%
Average Daily Number of Securities on Threshold List	298.2	181.9	-116.3	-39.0%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	131.6	62.0	-69.6	-52.9%

Notes:
1) Statistics are estimated using raw Continuous Net Settlement fails data from the NSCC that include securities with aggregate daily fails to deliver of 10,000 shares or more.
2) Threshold list figures include only NYSE, Amex and NASDAQ securities that meet the threshold list requirements. Since no threshold lists were published prior to January 10, 2005, the threshold list securities must be determined by applying the Rule to historical data. We apply the same procedure for determining the threshold list during the post-Rule period. Thus, we independently determine the threshold list and do not rely on the threshold lists determined by the exchanges during the post-Rule period. There is little difference in results if the published threshold lists are used.
4) The pre-Rule period is from April 1, 2004 to December 31, 2004. The post-Rule period is from January 1, 2005 to March 31, 2007.

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SEC_OEA_FCIC_001025

Table 2

Average Daily Number of Securities on the Published Threshold Lists
January 2005 to March 2007

Year	Month	Number of Days	Number of Securities	Percent Change from January 2005
2005	1	16	424.31	
2005	2	19	385.26	-9.2
2005	3	22	359.36	-15.31
2005	4	21	317.57	-25.16
2005	5	21	296	-30.24
2005	6	22	287.68	-32.2
2005	7	20	298.8	-29.58
2005	8	23	307.48	-27.53
2005	9	21	289.95	-31.67
2005	10	20	275.05	-35.18
2005	11	20	270.7	-36.2
2005	12	21	281.67	-33.62
2006	1	20	274.35	-35.34
2006	2	19	324.2	-23.6
2006	3	23	324.61	-23.5
2006	4	19	308.8	-27.22
2006	5	22	297.7	-29.84
2006	6	22	252.00	-40.61
2006	7	20	254.75	-40.00
2006	8	23	230.90	-45.60
2006	9	20	238.90	-43.70
2006	10	21	264.80	-37.60
2006	11	21	277.05	-34.71
2006	12	20	294.75	-30.53
2007	1	20	256.45	-39.56
2007	2	19	270.89	-36.15
2007	3	22	311.04	-26.70

Notes:
1) The first threshold lists were calculated for the January 7, 2005 settlement date. This threshold list became effective on January 10, 2005.
2) Statistics are calculated using data from the threshold lists published by NYSE, Amex, NASDAQ, and Archipelago.

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SEC_OEA_FCIC_001026

Table 3
Average Daily Threshold Securities by Market
March 2007

Market Class	Number of Threshold Issues	Total Number of Issues	% of Total Issues
NYSE	52	3,570	1.46%
Amex	71	1,526	4.65%
Archipelago	4	32	12.50%
Nasdaq NM	65	2,786	2.33%
Nasdaq SC	15	540	2.78%
All Exchanges	207	8,454	2.45%
OTCBB	71	3,492	2.03%
Exchanges + OTCBB	278	11,946	2.33%
Other OTC	34	67,879	0.05%
Total	312	79,825	0.39%
OTCBB + Other OTC	105	71,371	0.15%

Notes:
1) Statistics are calculated using data from the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.
2) Dually listed securities are counted twice in the total number of issues for all exchanges (8,454). However, the number of dually listed securities is small. For example, there are approximately 11 securities dually listed on NASDAQ and the NYSE.
3) The total number of issues for Other OTC (67,879) includes securities not covered by the Rule. Regulation SHO's close-out requirement applies to any equity security of an issuer that is registered under Section 12 of the Exchange Act, or that is required to file reports pursuant to Section 15(d) of the Exchange Act. NASD Rule 3210, which became effective July 3, 2006, applies the Regulation SHO close-out requirements to these non-reporting OTC equity securities.

Produced by OEA

SEC_OEA_FCIC_001027

M E M O R A N D U M

TO: File

FROM: Office of Economic Analysis

DATE: August 21, 2006

SUBJECT: Fails to Deliver Pre- and Post-Regulation SHO

This memorandum provides summary data on fails to deliver through May 2006. It examines fails to deliver before and after the implementation of the Rule 203 of Regulation SHO. The data, as reported by NSCC, cover all stocks with aggregate fails to deliver of 10,000 shares or more.

Table 1 shows the average daily fails to deliver statistics pre- and post-Rule for all stocks with aggregate fails to deliver of 10,000 shares or more. All six measures show declines after Rule 203 was implemented. The period from April 1, 2004 to December 31, 2004 is defined as the pre-rule period.[1] The period from January 1, 2005 to May 31, 2006 is defined as the post-rule period.

- The average daily aggregate fails to deliver declined by 34.0% after the effective date of Regulation SHO.
- The average daily number of securities with aggregate fails of at least 10,000 shares declined by 6.5% after the effective date of Regulation SHO.
- The average daily number of fails to deliver positions declined by 15.3%.
- The average age of a fail position declined by 13.4% after the effective date of Regulation SHO.
- The average daily number of threshold securities declined by 38.2% from the pre- to post-rule periods.
- The average daily fails of threshold securities declined by 52.4 %.

Table 2 shows the summary statistics for the securities that were on the published threshold lists from January 10, 2005 to May 31, 2006. On an average day, there were about 312 securities on the threshold list. These threshold lists securities had an average of 1,346 fails positions representing 189 million shares.

- The average daily number of threshold securities declined by 29.8% from January 2005 to May 2006.

Table 3 displays average daily threshold securities by market.

[1] August 9, November 3 and November 4, 2004 were missing from the dataset. The previous day's fails data was used to fill-in the missing data for these dates.

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- For exchange-listed issues, the average daily number of threshold securities during May 2006 was about 2.18% of all issues.
- For all issues traded in the U.S. (including OTCBB and Pink Sheets), the average daily number of threshold securities during May 2006 was about 0.38% of all issues.

Table 4 shows additional summary statistics for securities on the published threshold lists from January 10, 2005 to May 31, 2006.

- Over this period, the average daily number of threshold list securities was about 312, representing about 189 million shares in fails in 1,347 fail positions.
- A total of 6,223 securities "graduated" from the threshold list since January 10, 2005, representing 4.5 billion shares in initial fails.[2]
- The 6 securities that have "persisted" on the threshold list since January 10, 2005 have seen their fails drop by 68.6%.

We also estimate the amount of grandfathered fails relative to total fails for threshold list securities for the period from January 7, 2005 to December 31, 2005. Since the NSCC fails data do not allow us to definitively identify new fails or grandfathered fails and when they are closed out, we need to make a number of assumptions to estimate this number. We assume any increase in fails for a particular clearing firm on a given day represents a new fail created on that day. We estimate the percentage of grandfathered fails relative to total fails for each day during our period and then average those percentages.

- The average daily percentage of grandfathered fails to total fails for stocks on the threshold list is estimated to be about 48%.

We also estimate how many fails that existed prior to the implementation of the Regulation SHO continue to persist. We compare the fails on January 3, 2005 to fails on March 31, 2006 for all stocks with aggregate fails to deliver of 10,000 shares or more.

- 99.2% of the fails that existed on January 3, 2005 are no longer outstanding as of March 31, 2006.

[2] Initial fails are the number of fails on the first day a security is included on the threshold list.

Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule

Measure	Pre-Rule	Post-Rule	Change	Percent Change
Number of Days	189	353		
Average Daily Aggregate Fails (millions)	810.7	534.7	-276.0	-34.0%
Average Daily Number of Securities	2,735.5	2,557.3	-178.2	-6.5%
Average Daily Number of Fail Positions	10,747.1	9,106.5	-1,640.6	-15.3%
Average Age per Position (days)	35.7	30.9	-4.8	-13.4%
Average Daily Number of Securities on Threshold List	298.2	184.4	-113.8	-38.2%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	131.6	62.7	-68.9	-52.4%

Notes:
1) Statistics are estimated using raw Continuous Net Settlement fails data from the NSCC that include securities with aggregate daily fails to deliver of 10,000 shares or more.
2) Threshold list figures include only NYSE, Amex and NASDAQ securities that meet the threshold list requirements. Since no threshold lists were published prior to January 10, 2005, the threshold list securities must be determined by applying the Rule to historical data. We apply the same procedure for determining the threshold list during the post-Rule period. Thus, we independently determine the threshold list and do not rely on the threshold lists determined by the exchanges during the post-Rule period. There is little difference in results if the published threshold lists are used.
4) The pre-Rule period is from April 1, 2004 to December 31, 2004. The post-Rule period is from January 1, 2005 to May 31, 2006.

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Table 2

Average Daily Number of Securities on the Published Threshold Lists
January 2005 to May 2006

Year	Month	Number of Days	Number of Securities	Percent Change from January 2005
2005	1	16	424.31	
2005	2	19	385.26	-9.2
2005	3	22	359.36	-15.31
2005	4	21	317.57	-25.16
2005	5	21	296	-30.24
2005	6	22	287.68	-32.2
2005	7	20	298.8	-29.58
2005	8	23	307.48	-27.53
2005	9	21	289.95	-31.67
2005	10	20	275.05	-35.18
2005	11	20	270.7	-36.2
2005	12	21	281.67	-33.62
2006	1	20	274.35	-35.34
2006	2	19	324.2	-23.6
2006	3	23	324.61	-23.5
2006	4	19	308.8	-27.22
2006	5	22	297.7	-29.84

Notes:
1) The first threshold lists were calculated for the January 7, 2005 settlement date. This threshold list became effective on January 10, 2005.
2) Statistics are calculated using data from the threshold lists published by NYSE, Amex, NASDAQ, and Archipelago.

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Table 3
Average Daily Threshold Securities by Market
May 2006

Market Class	Number of Threshold Issues	Total Number of Issues	% of Total Issues
NYSE	51	3,598	1.42%
Amex	52	1,376	3.78%
Archipelago	1	194	0.52%
Nasdaq NM	55	2,766	1.99%
Nasdaq SC	27	585	4.62%
All Exchanges	186	8,519	2.18%
OTCBB	74.6	3,287	2.27%
Exchanges + OTCBB	260.6	11,806	2.21%
Other OTC	37.4	66,681	0.06%
Total	298	78,487	0.38%
OTCBB + Other OTC	112	69,968	0.16%

Notes:
1) Statistics are calculated using data from the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.
2) Dually listed securities are counted twice in the total number of issues for all exchanges (8,519). However, the number of dually listed securities is small. For example, there are approximately 11 securities dually listed on NASDAQ and the NYSE.
3) The total number of issues for Other OTC (66,681) includes securities not covered by the Rule. Regulation SHO's close-out requirement applies to any equity security of an issuer that is registered under Section 12 of the Exchange Act, or that is required to file reports pursuant to Section 15(d) of the Exchange Act. NASD Rule 3210, which became effective July 3, 2006, applies the Regulation SHO close-out requirements to these non-reporting OTC equity securities.

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SEC_OEA_FCIC_001032

Table 4
Summary Statistics for Securities on the Published Threshold List
January 10, 2005 to May 31, 2006

Measure	Value
Average Daily Number of Stocks	311.6
Average Daily Aggregate Fails (millions)	188.6
Average Daily Number of Positions	1,346.6
Number of Graduates from Threshold List	6,223
Total Initial Fails of Graduates from Threshold List (millions)	4,454.4
Number of Persistent Threshold List Securities	6
Total Initial Fails of Persistent Threshold List Securities (millions)	15.3
Total Current Fails of Persistent Threshold List Securities (millions)	4.8
Change in Fails for Persistent Threshold List Securities	-68.6%

Notes:
1) Statistics are estimated using two data sources: (1) raw CNS fails data from the NSCC that include securities with aggregate daily fails to deliver of 10,000 shares or more; and (2) the threshold lists published by NYSE, Amex, NASDAQ, and Archipelago.
2) A "graduate" is a security that dropped from the threshold list during this period.
3) A "persistent" threshold list security is any security symbol that was continuously on the list during the entire period.

SEC_OEA_FCIC_001033

M E M O R A N D U M

TO: File

FROM: Office of Economic Analysis

DATE: March 3, 2008

SUBJECT: Fails to Deliver Statistics in Threshold Securities

This memorandum provides summary data on fails to deliver from May 1, 2007 to January 31, 2008 (nine months).[1] In particular, we estimate the magnitude of trades that fail to deliver in threshold securities relative to the entire market. We also estimate how many securities persist on the threshold list for more than 17 days. The data, as reported by NSCC, cover all stocks with aggregate fails to deliver of 10,000 shares or more.

Trades can either settle on time or fail to deliver. One important way to measure the magnitude of fails to deliver in the market is to calculate the dollar value of trades that result in fails to deliver as a percentage of the dollar value of all trades. In particular, we estimate the dollar value of trades that fail to deliver by estimating the dollar value of newly created fails to deliver.[2] Since the close-out requirement of Regulation SHO Rule 203 pertains to threshold securities, we estimate the dollar value of newly created fails to deliver in threshold securities for each day and sum each settlement day over the nine months from May 1, 2007 to January 31, 2008 (189 settlement days). We calculate the dollar value of trading volume reported by NYSE Group, NASDAQ, Amex, and OTCBB over the nine months from May 1, 2007 to January 31, 2008 (191 trading days).[3] The dollar values below represent the nine month sums in billions of dollars:

Sum of dollar value of new fails to deliver in threshold securities (A)	$ 174
Sum of dollar value of trading (B)	$ 30,873
Percentage of trades that fail to settle within T+3 (100 × A/B)	0.56%[4]

We estimate that on an average day trades in threshold securities that fail to settle within T+3 account for approximately 0.6% of the dollar value of trading in all securities.

We estimate that on an average day over a nine month period from May 1, 2007 to January 31, 2008, there are approximately 50 persistent threshold securities. We define a

[1] The period includes both before and after the elimination of the grandfather exception of Rule 203 of Regulation SHO.

[2] New fails are estimated each day by summing any positive change in the fails to deliver from the previous day for each security-clearing firm combination. If a fail to deliver position for a security-clearing firm combination did not exist in our data for the previous day, we assume a zero position on the previous day.

[3] Dollar value of trading is obtained from each of the market's web sites.

[4] While we believe that the percentage calculated from the two sums is appropriate, we also calculate the percentage as a ratio of the averages. This alternative calculation yields 0.57%.

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persistent threshold security as a security that has remained on the Regulation SHO threshold list for more than 17 consecutive settlement days and continues to have fails to deliver of 10,000 shares or more. We use the threshold lists published by NYSE, NYSE Arca, Amex, and NASDAQ to measure the number of consecutive days a security was on the threshold list. We merge that data with the NSCC fails to deliver data and drop any date where a security may remain on the threshold list but has no fails to deliver.[5]

We estimate that the majority of these persistent threshold securities are exchange traded funds and similar products.[6] We calculate that 350 unique securities were persistent threshold securities during this nine month time period. Of those securities, approximately 219 or 62.6% where identified as exchange traded funds or similar products.

[5] We note that it takes 5 consecutive days of fails to deliver below the threshold amount for a security to exit the threshold list. Therefore, securities that are in the process of exiting the threshold list may have little or no fails to deliver but will continue to show up on the threshold list after fails to deliver have been reduced below the threshold amount.

[6] We manually identify exchange traded funds, exchange traded notes, and closed-end funds using ETFguide.com and YAHOO! Finance web resources.

In comparing a period prior to the effectiveness of the current rule (April 1, 2004 to December 31, 2004) to a period following the effective date of the current rule (January 1, 2005 to February 29,2008) for all stocks with aggregate fails to deliver of 10,000 shares or more as reported by NSCC:

- The average daily aggregate fails to deliver declined by 13.3% after the effective date of Regulation SHO.
- The average daily number of fail to deliver positions declined by 8.9%.
- The average daily number of threshold securities declined by 41.0%.
- The average daily fails of threshold securities declined by 41.7%.

We should keep in mind that at this point (adding months that are 3 years away from the effective date of the original close-out provisions), we are likely measuring fluctuations in fails caused by macro-economic events or changes in trading volume.

- The average daily number of securities on the threshold list in February 2008 was approximately 404 securities which comprised 0.5% of all equity securities, including those that are not covered by Regulation SHO.

The preliminary evidence regarding the Grandfather exception elimination from our Office of Economic Analysis (through February 2008) indicates that average daily fail to deliver shares increased 17.1% in threshold stocks WITH listed options but declined 12.4% in threshold stocks WITHOUT listed options. While economic factors may partially explain this result, it provides us with more evidence to take action on the option market maker exception.

Response to accusations that the SEC is misleading the public about the impact of Regulation SHO on fails to deliver.
By Tim McCormick, OEA
June 25, 2007

We have been very clear in our testimony, our fails statistics in the public file (August 2006), and in our rule releases on how we measure the impact of the Rule. So, first of all, to accuse us of lying is just nonsense. To measure the effect of the Rule, we use PRE-SHO data (2004) as the benchmark because we want to know what fails were like before the implementation of Rule. We compare PRE-SHO data to POST-SHO data. It's the type of event study methodology used by many academics so we are not developing any new methodology to study fails to deliver. The methodology is easy to understand and proven. David Patch compares POST-SHO data (2005) to POST-SHO data (2006/2007) in his analysis. So, his analysis ignores all the improvements in fails that were achieved in 2005 during the first year of the Rule. So, while it may be useful in some contexts to look at the trend in fails to deliver from 2005 to 2007, David Patch's analysis is not a good method for measuring the effect of the Regulation SHO close-out rule.

As we get farther and farther away from Regulation SHO's original implementation date of January 1, 2005, it is less and less likely that any changes to aggregate fails have to do with Regulation SHO. Rather, any changes in aggregate fails are likely to be driven by other factors such as increases in trading volume. In fact, we note that trading share volume was 33% higher in the NYSE-listed stocks from January to May 2007 than during January to May 2005. Since increases in trading volume tend to result in increases in fails to deliver, the dramatic increase in trading volume confounds the comparison between 2005 and 2007 making it difficult to get an accurate representation of the effect of the Rule.

We should also note that David Patch looks at total fails for all securities but that the close-out rule applies to threshold list securities only. The SEC analysis examines a number of measures, including measures solely related to threshold securities, so our analysis is much better than his at measuring the impact of the Rule.

We will continue to monitor fails to deliver and plan on measuring the impact of the forthcoming elimination of grandfather exception.

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From: McCormick, Tim
Sent: Thursday, March 27, 2008 1:02 PM
To: Tao, Josephine J.
Cc: Crane, Victoria L.; Adams, Christina M.; Mayhew, Stewart; Edwards, Amy K.
Subject: RE: dec 07 fails data oea.doc

Attachments: feb 08 fails data oea.doc; Fails to Deliver Analysis - February 2008.doc

feb 08 fails data oea.doc (34 …

Fails to Deliver Analysis - Fe…

Attached is the updated write-up. Feel free to edit as you see fit. I also attached some the updated tables where the numbers come from. I want anyone who uses these numbers to realize that we are 3 years past the original effectiveness of Reg SHO so the fluctuations in fails we are seeing now (and forward) cannot really be attributed to the impact of the Rule. Fails continue to go up. During the past four months, fails in exchange listed threshold stocks have risen to levels above the 2004 average. Unlike past increases in monthly fails that reverted to more normal levels in a month or two, these high levels continue to persist. Of course, if we didn't have Reg. SHO at all, fails may be 50-100% higher than they are now but that may not be something we want to emphasize.

Tim

From: Tao, Josephine J.
Sent: Wednesday, March 26, 2008 2:55 PM
To: McCormick, Tim
Cc: Crane, Victoria L.; Adams, Christina M.
Subject: RE: dec 07 fails data oea.doc

Thanks much!

Josephine J. Tao | **Assistant Director**
Office of Trading Practices
Division of Trading and Markets
U.S. Securities and Exchange Commission
100 F Street N.E. | Washington, D.C. 20549
202.551.5799 | 202.772.9355 Fax | TaoJ@sec.gov

From: McCormick, Tim
Sent: Wednesday, March 26, 2008 2:44 PM
To: Tao, Josephine J.
Cc: Crane, Victoria L.
Subject: RE: dec 07 fails data oea.doc

Sure, I will try to squeeze in running the numbers. We just talked to the OIEA & Chairman's Office about responding to all the complaints about the elimination of the tick test. Lots of fun!

From: Tao, Josephine J.
Sent: Wednesday, March 26, 2008 1:27 PM
To: McCormick, Tim
Cc: Crane, Victoria L.
Subject: dec 07 fails data oea.doc

Hi Tim,

The Chairman has a short sale speech and we'd like to give him some data with his short sale talking points. The latest I have is December (see attached) -- could you send us updates for this data? Thanks.

<< File: dec 07 fails data oea.doc >>

In comparing a period prior to the effectiveness of the current rule (April 1, 2004 to December 31, 2004) to a period following the effective date of the current rule (January 1, 2005 to February 29,2008) for all stocks with aggregate fails to deliver of 10,000 shares or more as reported by NSCC:

- The average daily aggregate fails to deliver declined by 13.3% after the effective date of Regulation SHO.
- The average daily number of fail to deliver positions declined by 8.9%.
- The average daily number of threshold securities declined by 41.0%.
- The average daily fails of threshold securities declined by 41.7%.

We should keep in mind that at this point (adding months that are 3 years away from the effective date of the original close-out provisions), we are likely measuring fluctuations in fails caused by macro-economic events or changes in trading volume.

- The average daily number of securities on the threshold list in February 2008 was approximately 404 securities which comprised 0.5% of all equity securities, including those that are not covered by Regulation SHO.

The preliminary evidence regarding the Grandfather exception elimination from our Office of Economic Analysis (through February 2008) indicates that average daily fail to deliver shares increased 17.1% in threshold stocks WITH listed options but declined 12.4% in threshold stocks WITHOUT listed options. While economic factors may partially explain this result, it provides us with more evidence to take action on the option market maker exception.

Table 1
Summary Statistics on Fails to Deliver
Pre- and Post-Rule[1]

Measure	Pre-Rule 4/04 to 12/04	Post-Rule 1/05 to 2/08	Change	Percent Change
Number of Days	189	790		
Average Daily Aggregate Fails (millions)	810.7	702.8	-107.9	-13.3%
Average Daily Number of Securities	2,735.5	2,709.9	-25.6	-0.9%
Average Daily Number of Fail Positions	10,747.1	9,788.5	-958.6	-8.9%
Average Age per Position (days)	35.7	23.9	-11.8	-33.1%
Average Daily New Fail Shares (millions)	98.9	123.8	24.9	25.2%
Average Daily New Fail Positions	3,011.8	3,196.3	184.5	6.1%
Average Daily Number of Threshold Securities[2]	298.2	175.8	-122.4	-41.0%
Average Daily Aggregate Fails for Threshold Securities (millions)[3]	131.6	76.7	-54.9	-41.7%

Table 2
Summary Statistics on Fails to Deliver in Threshold Securities
February 2008

Measure	With Listed Options	No Listed Options	Total
Average Daily Number of Securities	183.9	220.1	404.0
Average Daily Fails (millions)	124.5	358.7	483.3
Average Daily Dollar Value of Fails ($millions)	3,483.9	312.0	3,795.9

[1] The data is provided by NSCC and includes securities with aggregate daily fails to deliver of 10,000 shares.
[2] Includes only securities on Nasdaq, Amex, and NYSE Group.
[3] Includes only securities on Nasdaq, Amex, and NYSE Group.

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Table 4
Average Daily Number of Securities on the Published Threshold Lists
January 2005 to February 2008

Year	Month	Number of Days	Number of Securities	Percent Change from January
05	01	16	423.13	
05	02	19	385.26	-8.95
05	03	22	359.23	-15.10
05	04	21	317.57	-24.95
05	05	21	297.00	-29.81
05	06	22	288.36	-31.85
05	07	20	298.80	-29.38
05	08	23	307.43	-27.34
05	09	21	289.90	-31.48
05	10	20	275.05	-35.00
05	11	20	270.70	-36.02
05	12	21	281.67	-33.43
06	01	20	274.35	-35.16
06	02	19	324.16	-23.39
06	03	23	324.61	-23.28
06	04	19	308.68	-27.05
06	05	22	297.68	-29.65
06	06	22	252.00	-40.44
06	07	20	254.75	-39.79
06	08	23	230.87	-45.44
06	09	20	238.95	-43.53
06	10	21	264.62	-37.46
06	11	21	277.05	-34.52
06	12	20	294.75	-30.34
07	01	20	256.45	-39.39
07	02	19	270.89	-35.98
07	03	22	311.05	-26.49
07	04	20	317.60	-24.94
07	05	22	361.18	-14.64
07	06	21	373.05	-11.84
07	07	21	415.95	-1.70
07	08	23	459.52	8.60
07	09	19	337.89	-20.14
07	10	22	367.00	-13.26
07	11	21	380.81	-10.00
07	12	20	395.30	-6.58
08	01	21	406.62	-3.90
08	02	20	404.00	-4.52

Notes:
1) The first threshold lists were calculated on January 7, 2005.
2) The data includes the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.
3) Excludes NASD Rule 3210 threshold securities.

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Table 5
Average Daily Threshold Securities by Market
February 2008

Market Class	Number of Threshold Issues	Total Number of Issues	% of Total Issues
NYSE	74.7	3,338	2.24%
Amex	95.7	1,723	5.55%
Archipelago	42.2	300	14.07%
Nasdaq Global	89.6	2,726	3.29%
Nasdaq CM	14	539	2.60%
All Exchanges	316.2	8,626	3.67%
OTCBB	50.8	3,661	1.39%
Exchanges + OTCBB	367	12,287	2.99%
Other OTC	37.2	68,452	0.05%
Total	404	80,739	0.50%
OTCBB + Other OTC	88	72,113	0.12%

Notes:
1) Statistics are calculated using data from the threshold lists published by NYSE, Amex, Nasdaq, and Archipelago.
2) Dually listed securities are counted twice in the total number of issues for all exchanges (8,454). However, the number of dually listed securities is small. For example, there are approximately 11 securities dually listed on NASDAQ and the NYSE.
3) The total number of issues for Other OTC (67,879) includes securities not covered by the Rule. Regulation SHO's close-out requirement applies to any equity security of an issuer that is registered under Section 12 of the Exchange Act, or that is required to file reports pursuant to Section 15(d) of the Exchange Act. NASD Rule 3210, which became effective July 3, 2006, applies the Regulation SHO close-out requirements to these non-reporting OTC equity securities.
Amex and Archipelago numbers are preliminary.

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SEC_OEA_FCIC_001043

Table 1
Summary Statistics on Fails to Deliver
January 2005 versus December 2005

Measure	January 2005[1]	December 2005	Change	Percent Change
Number of Days	16	21		
Average Daily Aggregate Fails (millions)	683.7	533.7	-150.0	-21.9%
Average Daily Number of Securities on Threshold List	424.3	281.7	-143.6	-33.6%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	219.4	190.9	-28.5	-13.0%

Source: DTCC, NYSE, Nasdaq, Amex and Archipelago.

Table 2
Summary Statistics on Fails to Deliver
January 2005 versus July to December 2005

Measure	January 2005[2]	July to December 2005	Change	Percent Change
Number of Days	16	125		
Average Daily Aggregate Fails (millions)	683.7	457.9	-225.8	-33.0%
Average Daily Number of Securities on Threshold List	424.3	287.7	-136.6	-32.2%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	219.4	159.2	-60.2	-27.5%

Source: DTCC, NYSE, Nasdaq, Amex and Archipelago.

[1] The first threshold list was produced on January 7th. Therefore, the January 7, 2005 to January 31, 2005 period is used in this analysis.
[2] The first threshold list was produced on January 7th. Therefore, the January 7, 2005 to January 31, 2005 period is used in this analysis.

Table 3
Summary Statistics on Fails to Deliver
January 2005 versus October to December 2005

Measure	January 2005[3]	October to December 2005	Change	Percent Change
Number of Days	16	61		
Average Daily Aggregate Fails (millions)	683.7	471.3	-212.4	-31.1%
Average Daily Number of Securities on Threshold List	424.3	275.9	-148.4	-35.0%
Average Daily Aggregate Fails for Securities on Threshold List (millions)	219.4	152.1	-67.3	-30.7%

Source: DTCC, NYSE, Nasdaq, Amex and Archipelago.

[3] The first threshold list was produced on January 7th. Therefore, the January 7, 2005 to January 31, 2005 period is used in this analysis.

Fails to Deliver in Threshold List Securities Compared to Other Securities
Around the February 27, 2007 Price Decline

Category	Number	Aggregate Fails (Shares), 2/26/07	Aggregate Fails (Shares), 3/2/07	Percent Change
Threshold List Securities*	341	242,142,071	171,435,547	-29.20
Other Securities**	2,557	585,681,143	511,276,902	-12.70
Total fails on 2/26/07 and 3/2/07 Subtotal		827,823,214	682,712,449	
Securities with new fails***	1,102		283,797,301	
Total fails on 3/2/07			966,509,750	
Percent Change in Aggregate Fails from 2/26/07 to 3/2/07				16.75

*Securities that were on the threshold list as of 2/26/07. This list applied to trading on 2/27/07. Standard settlement of trades on 2/27/07 would occur on 3/2/07.

**Securities not on the threshold list with a fail position of 10,000 shares or more on 2/26/07.

***Securities with a fail position of less than 10,000 shares on 2/26/07 but with a fail position of 10,000 shares or more on 3/2/07, and not on the 2/26/07 threshold list.

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cusip	CNS_Name	Ticker	Date	fails	positions	avgage	maxage	tso (000s)	% of TSO
690370101	OVERSTOCK COM INC DEL	OSTK	20040401	138441	13	7.076923	36	16382	0.84508
690370101	OVERSTOCK COM INC DEL	OSTK	20040402	141657	12	7.5	37	16382	0.864711
690370101	OVERSTOCK COM INC DEL	OSTK	20040405	156377	16	6.1875	38	16382	0.954566
690370101	OVERSTOCK COM INC DEL	OSTK	20040406	145834	15	7.4	39	16382	0.890209
690370101	OVERSTOCK COM INC DEL	OSTK	20040407	155729	14	8.285714	40	16382	0.95061
690370101	OVERSTOCK COM INC DEL	OSTK	20040408	168551	13	9.461538	41	16382	1.028879
690370101	OVERSTOCK COM INC DEL	OSTK	20040412	174880	13	9.846154	42	16382	1.067513
690370101	OVERSTOCK COM INC DEL	OSTK	20040413	199766	14	9.5	43	16382	1.219424
690370101	OVERSTOCK COM INC DEL	OSTK	20040414	213455	12	8.75	44	16382	1.302985
690370101	OVERSTOCK COM INC DEL	OSTK	20040415	294248	12	9.083333	45	16382	1.796167
690370101	OVERSTOCK COM INC DEL	OSTK	20040416	250478	12	9.5	46	16382	1.528983
690370101	OVERSTOCK COM INC DEL	OSTK	20040419	234272	10	12.1	47	16382	1.430057
690370101	OVERSTOCK COM INC DEL	OSTK	20040420	229384	11	11.90909	48	16872	1.359554
690370101	OVERSTOCK COM INC DEL	OSTK	20040421	185119	10	10	49	16872	1.097197
690370101	OVERSTOCK COM INC DEL	OSTK	20040422	192681	12	9	50	16872	1.142016
690370101	OVERSTOCK COM INC DEL	OSTK	20040423	181508	8	13.375	51	16872	1.075794
690370101	OVERSTOCK COM INC DEL	OSTK	20040426	179042	8	14.125	52	16872	1.061178
690370101	OVERSTOCK COM INC DEL	OSTK	20040427	146086	7	15.28571	53	16872	0.865849
690370101	OVERSTOCK COM INC DEL	OSTK	20040428	202988	15	8	54	16872	1.203106
690370101	OVERSTOCK COM INC DEL	OSTK	20040429	243856	17	7.823529	55	16872	1.44533
690370101	OVERSTOCK COM INC DEL	OSTK	20040430	238183	18	7.944444	56	16872	1.411706
690370101	OVERSTOCK COM INC DEL	OSTK	20040503	256254	17	8.823529	57	16872	1.518812
690370101	OVERSTOCK COM INC DEL	OSTK	20040504	210126	12	12	58	16872	1.245413
690370101	OVERSTOCK COM INC DEL	OSTK	20040505	204491	11	13.45455	59	16872	1.212014
690370101	OVERSTOCK COM INC DEL	OSTK	20040506	199443	10	15.3	60	16872	1.182095
690370101	OVERSTOCK COM INC DEL	OSTK	20040507	168068	9	17.22222	61	16872	0.996136
690370101	OVERSTOCK COM INC DEL	OSTK	20040510	181783	11	14.18182	62	16872	1.077424
690370101	OVERSTOCK COM INC DEL	OSTK	20040511	160228	13	12.92308	63	16872	0.949668
690370101	OVERSTOCK COM INC DEL	OSTK	20040512	117758	10	12.9	64	16872	0.697949
690370101	OVERSTOCK COM INC DEL	OSTK	20040513	145494	10	13.6	65	16872	0.86234
690370101	OVERSTOCK COM INC DEL	OSTK	20040514	156447	8	17.625	66	16872	0.927258
690370101	OVERSTOCK COM INC DEL	OSTK	20040517	115206	6	22.5	67	16872	0.682824
690370101	OVERSTOCK COM INC DEL	OSTK	20040518	488602	6	22.66667	68	18124	2.695884
690370101	OVERSTOCK COM INC DEL	OSTK	20040519	115349	4	29	69	18124	0.636443
690370101	OVERSTOCK COM INC DEL	OSTK	20040520	135431	4	29.75	70	18124	0.747247
690370101	OVERSTOCK COM INC DEL	OSTK	20040521	159046	8	15.875	71	18124	0.877544
690370101	OVERSTOCK COM INC DEL	OSTK	20040524	147056	6	21.33333	72	18124	0.811388
690370101	OVERSTOCK COM INC DEL	OSTK	20040525	154558	6	22.33333	73	18124	0.852781
690370101	OVERSTOCK COM INC DEL	OSTK	20040526	147986	7	19.85714	74	18124	0.81652
690370101	OVERSTOCK COM INC DEL	OSTK	20040527	113088	5	26.6	75	18124	0.623968
690370101	OVERSTOCK COM INC DEL	OSTK	20040528	124903	9	15.77778	76	18124	0.689158
690370101	OVERSTOCK COM INC DEL	OSTK	20040601	96538	7	20.85714	77	18124	0.532653
690370101	OVERSTOCK COM INC DEL	OSTK	20040602	115183	6	23.83333	78	18124	0.635527
690370101	OVERSTOCK COM INC DEL	OSTK	20040603	139854	7	20.71429	79	18124	0.771651
690370101	OVERSTOCK COM INC DEL	OSTK	20040604	87993	5	18.6	80	18124	0.485505
690370101	OVERSTOCK COM INC DEL	OSTK	20040607	109444	6	16.33333	81	18124	0.603862
690370101	OVERSTOCK COM INC DEL	OSTK	20040608	81225	6	16.5	82	18124	0.448163
690370101	OVERSTOCK COM INC DEL	OSTK	20040609	90675	8	13.125	83	18124	0.500303
690370101	OVERSTOCK COM INC DEL	OSTK	20040610	91599	5	21.2	84	18124	0.505402
690370101	OVERSTOCK COM INC DEL	OSTK	20040611	102705	7	16	85	18124	0.56668
690370101	OVERSTOCK COM INC DEL	OSTK	20040614	86112	5	21.4	86	18124	0.475127
690370101	OVERSTOCK COM INC DEL	OSTK	20040615	82173	8	14.25	87	18124	0.453393
690370101	OVERSTOCK COM INC DEL	OSTK	20040616	56853	7	17.14286	88	18124	0.313689
690370101	OVERSTOCK COM INC DEL	OSTK	20040617	54433	10	12.4	89	18124	0.300337
690370101	OVERSTOCK COM INC DEL	OSTK	20040618	52844	5	24.4	90	18124	0.291569
690370101	OVERSTOCK COM INC DEL	OSTK	20040621	52391	7	18.42857	91	18124	0.28907
690370101	OVERSTOCK COM INC DEL	OSTK	20040622	45011	4	29.5	92	18124	0.24835
690370101	OVERSTOCK COM INC DEL	OSTK	20040623	25013	6	2.166667	7	18124	0.13801
690370101	OVERSTOCK COM INC DEL	OSTK	20040624	12687	5	2.4	8	18124	0.070001
690370101	OVERSTOCK COM INC DEL	OSTK	20040625	11616	5	2.6	9	18124	0.064092
690370101	OVERSTOCK COM INC DEL	OSTK	20040628	35272	11	2.090909	10	18124	0.194615
690370101	OVERSTOCK COM INC DEL	OSTK	20040629	37276	9	3.111111	11	18124	0.205672
690370101	OVERSTOCK COM INC DEL	OSTK	20040630	87966	11	2.909091	12	17791	0.494441
690370101	OVERSTOCK COM INC DEL	OSTK	20040701	61911	10	3.4	13	17791	0.347991
690370101	OVERSTOCK COM INC DEL	OSTK	20040702	94392	10	3.5	14	17791	0.53056

690370101	OVERSTOCK COM INC DEL	OSTK	20040706	57245	7	5.285714	15	17791	0.321764
690370101	OVERSTOCK COM INC DEL	OSTK	20040708	22837	9	4	17	17791	0.128363
690370101	OVERSTOCK COM INC DEL	OSTK	20040709	26568	8	4.125	18	17791	0.149334
690370101	OVERSTOCK COM INC DEL	OSTK	20040712	20352	9	4.111111	19	17791	0.114395
690370101	OVERSTOCK COM INC DEL	OSTK	20040713	28295	9	3.777778	20	17791	0.159041
690370101	OVERSTOCK COM INC DEL	OSTK	20040714	49295	10	4.1	21	17791	0.277078
690370101	OVERSTOCK COM INC DEL	OSTK	20040715	29634	7	5.857143	22	17791	0.166567
690370101	OVERSTOCK COM INC DEL	OSTK	20040716	39592	13	3.615385	23	17791	0.222539
690370101	OVERSTOCK COM INC DEL	OSTK	20040719	62022	12	4.333333	24	17791	0.348614
690370101	OVERSTOCK COM INC DEL	OSTK	20040720	112863	17	4.058824	25	17791	0.634383
690370101	OVERSTOCK COM INC DEL	OSTK	20040721	185428	20	3.8	26	17791	1.042257
690370101	OVERSTOCK COM INC DEL	OSTK	20040722	315524	16	4.3125	27	17791	1.773503
690370101	OVERSTOCK COM INC DEL	OSTK	20040723	196614	16	2.6875	6	17791	1.105132
690370101	OVERSTOCK COM INC DEL	OSTK	20040726	231426	16	3	7	17791	1.300804
690370101	OVERSTOCK COM INC DEL	OSTK	20040727	296355	17	2.764706	8	17791	1.665758
690370101	OVERSTOCK COM INC DEL	OSTK	20040728	119101	19	3.052632	9	17791	0.669445
690370101	OVERSTOCK COM INC DEL	OSTK	20040729	115414	18	3.277778	10	17791	0.648721
690370101	OVERSTOCK COM INC DEL	OSTK	20040730	115011	16	3.8125	11	17791	0.646456
690370101	OVERSTOCK COM INC DEL	OSTK	20040802	74066	11	4.636364	12	17791	0.416312
690370101	OVERSTOCK COM INC DEL	OSTK	20040803	46694	12	4.75	13	17791	0.262459
690370101	OVERSTOCK COM INC DEL	OSTK	20040804	36822	11	5.363636	14	17791	0.20697
690370101	OVERSTOCK COM INC DEL	OSTK	20040806	27111	16	2.375	12	18269	0.148399
690370101	OVERSTOCK COM INC DEL	OSTK	20040809	27111	16	2.375	12	18269	0.148399
690370101	OVERSTOCK COM INC DEL	OSTK	20040810	52857	7	4.428571	14	18269	0.289326
690370101	OVERSTOCK COM INC DEL	OSTK	20040811	32623	7	4.142857	15	18269	0.17857
690370101	OVERSTOCK COM INC DEL	OSTK	20040812	52722	9	2.333333	6	18269	0.288587
690370101	OVERSTOCK COM INC DEL	OSTK	20040813	72240	10	2.2	7	18269	0.395424
690370101	OVERSTOCK COM INC DEL	OSTK	20040816	77248	9	2.888889	8	18269	0.422836
690370101	OVERSTOCK COM INC DEL	OSTK	20040817	97661	8	3.5	9	18269	0.534572
690370101	OVERSTOCK COM INC DEL	OSTK	20040818	72896	6	4.166667	10	18269	0.399015
690370101	OVERSTOCK COM INC DEL	OSTK	20040819	115968	9	3	11	18269	0.63478
690370101	OVERSTOCK COM INC DEL	OSTK	20040820	98932	7	2.857143	6	18269	0.541529
690370101	OVERSTOCK COM INC DEL	OSTK	20040823	343442	9	3.777778	7	18269	1.879917
690370101	OVERSTOCK COM INC DEL	OSTK	20040824	342925	11	3.181818	8	18269	1.877087
690370101	OVERSTOCK COM INC DEL	OSTK	20040825	115063	11	3.363636	9	18269	0.629826
690370101	OVERSTOCK COM INC DEL	OSTK	20040826	217500	13	3	10	18269	1.190541
690370101	OVERSTOCK COM INC DEL	OSTK	20040827	246243	11	3.727273	11	18269	1.347873
690370101	OVERSTOCK COM INC DEL	OSTK	20040830	172393	13	4.076923	12	18269	0.943637
690370101	OVERSTOCK COM INC DEL	OSTK	20040831	152349	13	4.538462	13	18269	0.833921
690370101	OVERSTOCK COM INC DEL	OSTK	20040901	139681	13	5.461538	14	18269	0.764579
690370101	OVERSTOCK COM INC DEL	OSTK	20040902	115715	10	7.2	15	18269	0.633395
690370101	OVERSTOCK COM INC DEL	OSTK	20040903	108338	13	5.384615	16	18269	0.593015
690370101	OVERSTOCK COM INC DEL	OSTK	20040907	87093	13	5.153846	9	18269	0.476726
690370101	OVERSTOCK COM INC DEL	OSTK	20040908	90887	14	5.357143	10	18269	0.497493
690370101	OVERSTOCK COM INC DEL	OSTK	20040909	96942	10	5.9	11	18269	0.530637
690370101	OVERSTOCK COM INC DEL	OSTK	20040910	64511	11	5.727273	12	18269	0.353117
690370101	OVERSTOCK COM INC DEL	OSTK	20040913	38558	9	7.111111	13	18269	0.211057
690370101	OVERSTOCK COM INC DEL	OSTK	20040914	19440	6	9.666667	14	18269	0.10641
690370101	OVERSTOCK COM INC DEL	OSTK	20040915	20151	7	9	15	18269	0.110302
690370101	OVERSTOCK COM INC DEL	OSTK	20040916	40376	10	7.2	16	18269	0.221008
690370101	OVERSTOCK COM INC DEL	OSTK	20040917	35206	9	8.555556	17	18269	0.192709
690370101	OVERSTOCK COM INC DEL	OSTK	20040920	55077	10	8.1	18	18269	0.301478
690370101	OVERSTOCK COM INC DEL	OSTK	20040921	59854	10	8	19	18269	0.327626
690370101	OVERSTOCK COM INC DEL	OSTK	20040922	80799	11	6.363636	20	18269	0.442274
690370101	OVERSTOCK COM INC DEL	OSTK	20040923	70946	9	7.888889	21	18269	0.388341
690370101	OVERSTOCK COM INC DEL	OSTK	20040924	97755	13	6.384615	22	18269	0.535087
690370101	OVERSTOCK COM INC DEL	OSTK	20040927	97321	13	7.153846	23	18269	0.532711
690370101	OVERSTOCK COM INC DEL	OSTK	20040928	79351	8	7.875	24	18269	0.434348
690370101	OVERSTOCK COM INC DEL	OSTK	20040929	67587	12	5.25	25	18269	0.369955
690370101	OVERSTOCK COM INC DEL	OSTK	20040930	74309	13	5.615385	26	17802	0.417419
690370101	OVERSTOCK COM INC DEL	OSTK	20041001	75849	12	6.583333	27	17802	0.42607
690370101	OVERSTOCK COM INC DEL	OSTK	20041004	47428	8	8.375	28	17802	0.26642
690370101	OVERSTOCK COM INC DEL	OSTK	20041006	29244	13	5.923077	30	17802	0.164274
690370101	OVERSTOCK COM INC DEL	OSTK	20041007	58171	10	5.4	31	17802	0.326767
690370101	OVERSTOCK COM INC DEL	OSTK	20041008	44972	13	2.692308	9	17802	0.252623
690370101	OVERSTOCK COM INC DEL	OSTK	20041012	30516	11	3.727273	10	17802	0.171419
690370101	OVERSTOCK COM INC DEL	OSTK	20041013	39064	11	3	8	17802	0.219436

690370101	OVERSTOCK COM INC DEL	OSTK	20041014	16440	7	2.428571	6	17802	0.092349
690370101	OVERSTOCK COM INC DEL	OSTK	20041015	81638	7	3	7	17802	0.458589
690370101	OVERSTOCK COM INC DEL	OSTK	20041018	31590	12	2.416667	8	17802	0.177452
690370101	OVERSTOCK COM INC DEL	OSTK	20041019	75042	8	3.25	9	17802	0.421537
690370101	OVERSTOCK COM INC DEL	OSTK	20041020	75688	9	3.333333	10	17802	0.425166
690370101	OVERSTOCK COM INC DEL	OSTK	20041021	107206	7	3.285714	11	17802	0.602213
690370101	OVERSTOCK COM INC DEL	OSTK	20041022	147243	11	2.636364	12	17802	0.827115
690370101	OVERSTOCK COM INC DEL	OSTK	20041025	103137	10	3	13	17802	0.579356
690370101	OVERSTOCK COM INC DEL	OSTK	20041026	171973	11	2.909091	14	17802	0.966032
690370101	OVERSTOCK COM INC DEL	OSTK	20041027	239699	17	2.705882	15	17802	1.346472
690370101	OVERSTOCK COM INC DEL	OSTK	20041028	227176	9	4.111111	16	17802	1.276126
690370101	OVERSTOCK COM INC DEL	OSTK	20041029	120821	9	4.444444	17	17802	0.678693
690370101	OVERSTOCK COM INC DEL	OSTK	20041101	222778	13	3.538462	18	17802	1.251421
690370101	OVERSTOCK COM INC DEL	OSTK	20041102	23661	7	5.857143	19	17802	0.132912
690370101	OVERSTOCK COM INC DEL	OSTK	20041103	23661	7	5.857143	19	17802	0.132912
690370101	OVERSTOCK COM INC DEL	OSTK	20041104	23661	7	5.857143	19	17802	0.132912
690370101	OVERSTOCK COM INC DEL	OSTK	20041105	29200	3	2.666667	5	18399	0.158704
690370101	OVERSTOCK COM INC DEL	OSTK	20041108	125270	15	1.4	6	18399	0.680852
690370101	OVERSTOCK COM INC DEL	OSTK	20041109	75461	7	2.571429	7	18399	0.410136
690370101	OVERSTOCK COM INC DEL	OSTK	20041110	67765	6	3	8	18399	0.368308
690370101	OVERSTOCK COM INC DEL	OSTK	20041112	49802	12	2.166667	9	18399	0.270678
690370101	OVERSTOCK COM INC DEL	OSTK	20041115	44396	10	2.8	10	18399	0.241296
690370101	OVERSTOCK COM INC DEL	OSTK	20041116	116598	13	1.846154	6	18399	0.633719
690370101	OVERSTOCK COM INC DEL	OSTK	20041117	107544	10	2.8	7	18399	0.58451
690370101	OVERSTOCK COM INC DEL	OSTK	20041118	116983	13	2.384615	6	18399	0.635812
690370101	OVERSTOCK COM INC DEL	OSTK	20041119	107411	12	2.833333	6	18399	0.583787
690370101	OVERSTOCK COM INC DEL	OSTK	20041122	228375	15	3.133333	7	18399	1.241236
690370101	OVERSTOCK COM INC DEL	OSTK	20041123	94529	12	4.25	8	19613	0.481971
690370101	OVERSTOCK COM INC DEL	OSTK	20041124	134186	11	3.818182	9	19613	0.684169
690370101	OVERSTOCK COM INC DEL	OSTK	20041126	104112	9	4.333333	10	19613	0.530832
690370101	OVERSTOCK COM INC DEL	OSTK	20041129	117184	8	4.625	11	19613	0.597481
690370101	OVERSTOCK COM INC DEL	OSTK	20041130	107950	10	4.3	12	19613	0.5504
690370101	OVERSTOCK COM INC DEL	OSTK	20041201	175680	13	3.307692	13	19613	0.895732
690370101	OVERSTOCK COM INC DEL	OSTK	20041202	161550	13	3.615385	14	19613	0.823688
690370101	OVERSTOCK COM INC DEL	OSTK	20041203	172726	12	3.083333	10	19613	0.880671
690370101	OVERSTOCK COM INC DEL	OSTK	20041206	215278	6	5.333333	11	19613	1.097629
690370101	OVERSTOCK COM INC DEL	OSTK	20041207	178662	11	3.909091	12	19613	0.910937
690370101	OVERSTOCK COM INC DEL	OSTK	20041208	170263	11	4.272727	13	19613	0.868113
690370101	OVERSTOCK COM INC DEL	OSTK	20041209	141985	7	5.571429	14	19613	0.723933
690370101	OVERSTOCK COM INC DEL	OSTK	20041210	121214	9	3.888889	15	19613	0.618029
690370101	OVERSTOCK COM INC DEL	OSTK	20041213	133528	11	3.818182	16	19613	0.680814
690370101	OVERSTOCK COM INC DEL	OSTK	20041214	120535	10	4.7	17	19613	0.614567
690370101	OVERSTOCK COM INC DEL	OSTK	20041215	106555	7	6.571429	18	19613	0.543288
690370101	OVERSTOCK COM INC DEL	OSTK	20041216	179148	15	3.333333	19	19613	0.913415
690370101	OVERSTOCK COM INC DEL	OSTK	20041217	138466	14	4	20	19613	0.705991
690370101	OVERSTOCK COM INC DEL	OSTK	20041220	158443	12	4.833333	21	19613	0.807847
690370101	OVERSTOCK COM INC DEL	OSTK	20041221	165673	12	5	22	19613	0.84471
690370101	OVERSTOCK COM INC DEL	OSTK	20041222	215230	13	3.846154	23	19613	1.097384
690370101	OVERSTOCK COM INC DEL	OSTK	20041223	178716	10	5.3	24	19613	0.911212
690370101	OVERSTOCK COM INC DEL	OSTK	20041227	118028	11	5.090909	25	19613	0.601785
690370101	OVERSTOCK COM INC DEL	OSTK	20041228	106050	12	5.5	26	19613	0.540713
690370101	OVERSTOCK COM INC DEL	OSTK	20041229	88018	10	6.4	27	19613	0.448774
690370101	OVERSTOCK COM INC DEL	OSTK	20041230	35822	9	6.222222	28	19613	0.182644
690370101	OVERSTOCK COM INC DEL	OSTK	20041231	51142	13	5	29	19613	0.260756
690370101	OVERSTOCK COM INC DEL	OSTK	20050103	36681	9	7.333333	30	19613	0.187024
690370101	OVERSTOCK COM INC DEL	OSTK	20050104	37113	12	6.416667	31	19613	0.189227
690370101	OVERSTOCK COM INC DEL	OSTK	20050105	37144	10	7.8	32	19613	0.189385
690370101	OVERSTOCK COM INC DEL	OSTK	20050106	38354	10	8.1	33	19613	0.195554
690370101	OVERSTOCK COM INC DEL	OSTK	20050107	25314	7	6.428571	15	19613	0.129067
690370101	OVERSTOCK COM INC DEL	OSTK	20050110	86953	8	6.375	16	19613	0.443344
690370101	OVERSTOCK COM INC DEL	OSTK	20050111	28675	7	6	17	19613	0.146204
690370101	OVERSTOCK COM INC DEL	OSTK	20050112	44367	8	3.875	14	19613	0.226212
690370101	OVERSTOCK COM INC DEL	OSTK	20050113	146039	12	2.583333	15	19613	0.744603
690370101	OVERSTOCK COM INC DEL	OSTK	20050114	69054	10	2.1	6	19613	0.352083
690370101	OVERSTOCK COM INC DEL	OSTK	20050118	54468	7	3	7	19613	0.277714
690370101	OVERSTOCK COM INC DEL	OSTK	20050119	98960	8	2.75	8	19613	0.504563
690370101	OVERSTOCK COM INC DEL	OSTK	20050120	91416	8	3.5	9	19613	0.466099

690370101	OVERSTOCK COM INC DEL	OSTK	20050121	120814	10	3.4	10	19613	0.615989
690370101	OVERSTOCK COM INC DEL	OSTK	20050124	191556	16	2.25	8	19613	0.976679
690370101	OVERSTOCK COM INC DEL	OSTK	20050125	140805	10	2.8	9	19613	0.717917
690370101	OVERSTOCK COM INC DEL	OSTK	20050126	271985	12	3	10	19613	1.386759
690370101	OVERSTOCK COM INC DEL	OSTK	20050127	281055	9	4.333333	11	19613	1.433004
690370101	OVERSTOCK COM INC DEL	OSTK	20050128	373396	11	4.181818	12	19613	1.903819
690370101	OVERSTOCK COM INC DEL	OSTK	20050131	437238	13	4.538462	13	19613	2.229327
690370101	OVERSTOCK COM INC DEL	OSTK	20050201	639018	21	3.428571	14	19613	3.258135
690370101	OVERSTOCK COM INC DEL	OSTK	20050202	593320	13	3.923077	11	19613	3.025136
690370101	OVERSTOCK COM INC DEL	OSTK	20050203	475629	13	4.538462	12	19613	2.42507
690370101	OVERSTOCK COM INC DEL	OSTK	20050204	446201	15	4.533333	13	19613	2.275027
690370101	OVERSTOCK COM INC DEL	OSTK	20050207	341969	15	5.266667	14	19613	1.743583
690370101	OVERSTOCK COM INC DEL	OSTK	20050208	277428	10	6.7	15	19613	1.414511
690370101	OVERSTOCK COM INC DEL	OSTK	20050209	245039	12	3.75	16	19613	1.24937
690370101	OVERSTOCK COM INC DEL	OSTK	20050210	332472	14	3.571429	17	19613	1.695161
690370101	OVERSTOCK COM INC DEL	OSTK	20050211	395683	11	4.818182	18	19613	2.017453
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690370101	OVERSTOCK COM INC DEL	OSTK	20050215	243687	12	5.666667	20	19613	1.242477
690370101	OVERSTOCK COM INC DEL	OSTK	20050216	277034	10	7.2	21	19613	1.412502
690370101	OVERSTOCK COM INC DEL	OSTK	20050217	277191	8	8.75	22	19613	1.413302
690370101	OVERSTOCK COM INC DEL	OSTK	20050218	343255	13	6.230769	23	19613	1.75014
690370101	OVERSTOCK COM INC DEL	OSTK	20050222	246488	14	6.5	24	19613	1.256758
690370101	OVERSTOCK COM INC DEL	OSTK	20050223	230959	4	15	25	19613	1.177581
690370101	OVERSTOCK COM INC DEL	OSTK	20050224	181524	7	5.714286	21	19613	0.925529
690370101	OVERSTOCK COM INC DEL	OSTK	20050225	145262	8	5.75	22	19613	0.740641
690370101	OVERSTOCK COM INC DEL	OSTK	20050228	67625	6	7.666667	23	19613	0.344797
690370101	OVERSTOCK COM INC DEL	OSTK	20050301	67379	5	9.8	24	19613	0.343543
690370101	OVERSTOCK COM INC DEL	OSTK	20050302	94060	7	8	25	19613	0.47958
690370101	OVERSTOCK COM INC DEL	OSTK	20050303	106599	11	6.272727	26	19613	0.543512
690370101	OVERSTOCK COM INC DEL	OSTK	20050304	81503	9	7.444444	27	19613	0.415556
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690370101	OVERSTOCK COM INC DEL	OSTK	20050309	176812	11	5.545455	30	19613	0.901504
690370101	OVERSTOCK COM INC DEL	OSTK	20050310	145595	11	5.818182	31	19613	0.742339
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690370101	OVERSTOCK COM INC DEL	OSTK	20050314	210392	13	4.846154	33	19613	1.072717
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690370101	OVERSTOCK COM INC DEL	OSTK	20050317	90840	7	3.571429	15	19613	0.463162
690370101	OVERSTOCK COM INC DEL	OSTK	20050318	142950	5	4.4	16	19613	0.728853
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690370101	OVERSTOCK COM INC DEL	OSTK	20050323	68578	4	1.5	2	19613	0.349656
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690370101	OVERSTOCK COM INC DEL	OSTK	20050419	163839	15	2.266667	5	19613	0.835359
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690370101	OVERSTOCK COM INC DEL	OSTK	20050425	191935	14	3.857143	8	19613	0.978611
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690370101	OVERSTOCK COM INC DEL	OSTK	20050509	903294	23	6.304348	18	19613	4.605588
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OSTK	OVERSTOCK COM INC DEL	Q	Y	20050815
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050816
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050817
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050818
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050819
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050822
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050823
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050824
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050825
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050826
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050829
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050830
OSTK	OVERSTOCK COM INC DEL	Q	Y	20050831

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Date	cusip	Ticker	ClearingID	fails	age
20040416	715844106	PDEN	0623A	1580	39
20040416	715844106	PDEN	0705A	10000	0
20041203	715844106	PDEN	0044A	571551	0

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cusip	CNS_Nam	Ticker	Date	fails	ct	avgage	maxage	tso	price	fval	pcttso	failsn	ctn	fvaln	pcttson
715844106	PET QUAF	PDEN	20040416	11580	2	19.5	39					10000	1		
715844106	PET QUAF	PDEN	20041203	571551	1	0	0					571551	1		

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Date	cusip	CNS_Nam	Failed_Am	Ticker	ClearingID	Exchange_	Position_Age_in_Days
20051005	75866G10	REFCO IN	500	RFX	0012A	0	1
20051005	75866G10	REFCO IN	40776	RFX	0355A	0	1
20051006	75866G10	REFCO IN	44876	RFX	0355A	0	2
20051007	75866G10	REFCO IN	45676	RFX	0355A	0	3
20051013	75866G10	REFCO IN	4680	RFX	0103A	0	1
20051013	75866G10	REFCO IN	8900	RFX	0133A	0	1
20051013	75866G10	REFCO IN	200510	RFX	0215A	0	1
20051013	75866G10	REFCO IN	300	RFX	0364A	0	1
20051013	75866G10	REFCO IN	99	RFX	0407A	0	1
20051013	75866G10	REFCO IN	26355	RFX	0749A	0	1
20051013	75866G10	REFCO IN	70800	RFX	0775A	0	1
20051013	75866G10	REFCO IN	2300	RFX	0784A	0	1
20051014	75866G10	REFCO IN	8900	RFX	0133A	0	2
20051014	75866G10	REFCO IN	200510	RFX	0215A	0	2
20051014	75866G10	REFCO IN	10000	RFX	0284A	0	1
20051014	75866G10	REFCO IN	238	RFX	0407A	0	2
20051014	75866G10	REFCO IN	466	RFX	0437A	0	1
20051014	75866G10	REFCO IN	37050	RFX	0749A	0	2
20051014	75866G10	REFCO IN	250	RFX	0780A	0	1
20051017	75866G10	REFCO IN	195522	RFX	0215A	0	3
20051017	75866G10	REFCO IN	512	RFX	0437A	0	2
20051017	75866G10	REFCO IN	3750	RFX	0547A	0	1
20051017	75866G10	REFCO IN	66861	RFX	0642A	0	1
20051017	75866G10	REFCO IN	100	RFX	0740A	0	1
20051017	75866G10	REFCO IN	36900	RFX	5099A	0	1
20051018	75866G10	REFCO IN	3901	RFX	0116A	0	1
20051018	75866G10	REFCO IN	4700	RFX	0133A	0	1
20051018	75866G10	REFCO IN	5879	RFX	0355A	0	1
20051018	75866G10	REFCO IN	512	RFX	0437A	0	3
20051018	75866G10	REFCO IN	100	RFX	0740A	0	2
20051018	75866G10	REFCO IN	300	RFX	5099A	0	2
20051020	75866G10	REFCO IN	4000	RFXCQ	0133A	2	3
20051020	75866G10	REFCO IN	500000	RFXCQ	0418A	2	0
20051020	75866G10	REFCO IN	512	RFXCQ	0437A	2	5
20051020	75866G10	REFCO IN	100	RFXCQ	0740A	2	4
20051020	75866G10	REFCO IN	300	RFXCQ	5099A	2	4
20051021	75866G10	REFCO IN	100	RFXCQ	0052A	2	1
20051021	75866G10	REFCO IN	4669	RFXCQ	0221A	2	1
20051021	75866G10	REFCO IN	217730	RFXCQ	0355A	2	1
20051021	75866G10	REFCO IN	512	RFXCQ	0437A	2	6
20051021	75866G10	REFCO IN	377642	RFXCQ	0573A	2	1
20051021	75866G10	REFCO IN	34295	RFXCQ	0633A	2	1
20051021	75866G10	REFCO IN	2500	RFXCQ	0733A	2	1
20051021	75866G10	REFCO IN	1000	RFXCQ	5011A	2	1
20051024	75866G10	REFCO IN	9807	RFXCQ	0201A	2	1
20051024	75866G10	REFCO IN	13768	RFXCQ	0221A	2	2
20051024	75866G10	REFCO IN	217730	RFXCQ	0355A	2	2
20051024	75866G10	REFCO IN	7200	RFXCQ	0364A	2	1
20051024	75866G10	REFCO IN	512	RFXCQ	0437A	2	7
20051024	75866G10	REFCO IN	66145	RFXCQ	0633A	2	2

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20051024	75866G10	REFCO IN	166821	RFXCQ	0696A	2	1

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Date	cusip	Ticker	ClearingID	fails	age
20050816	75866G109	RFX	0010A	600	1
20050816	75866G109	RFX	0012A	13750	1
20050816	75866G109	RFX	0013A	166700	1
20050816	75866G109	RFX	0019A	60075	1
20050816	75866G109	RFX	0045A	4200	1
20050816	75866G109	RFX	0060A	144965	1
20050816	75866G109	RFX	0067A	77398	1
20050816	75866G109	RFX	0074A	93713	1
20050816	75866G109	RFX	0116A	11625	1
20050816	75866G109	RFX	0155A	74897	1
20050816	75866G109	RFX	0157A	160	1
20050816	75866G109	RFX	0158A	32900	1
20050816	75866G109	RFX	0215A	171500	1
20050816	75866G109	RFX	0235A	623	1
20050816	75866G109	RFX	0311A	750	1
20050816	75866G109	RFX	0418A	116668	1
20050816	75866G109	RFX	0438A	5000	1
20050816	75866G109	RFX	0501A	815005	1
20050816	75866G109	RFX	0573A	193750	1
20050816	75866G109	RFX	0632A	75550	1
20050816	75866G109	RFX	0642A	308520	1
20050816	75866G109	RFX	0780A	840	1
20050817	75866G109	RFX	0013A	146700	2
20050817	75866G109	RFX	0019A	12385	2
20050817	75866G109	RFX	0025A	250	1
20050817	75866G109	RFX	0060A	24750	2
20050817	75866G109	RFX	0067A	32000	2
20050817	75866G109	RFX	0074A	8813	2
20050817	75866G109	RFX	0155A	71508	2
20050817	75866G109	RFX	0158A	13000	2
20050817	75866G109	RFX	0215A	46500	2
20050817	75866G109	RFX	0234A	19620	1
20050817	75866G109	RFX	0418A	42867	2
20050817	75866G109	RFX	0501A	195117	2
20050817	75866G109	RFX	0573A	21500	2
20050817	75866G109	RFX	0632A	13020	2
20050817	75866G109	RFX	0642A	72330	2
20050817	75866G109	RFX	0780A	500	2
20050818	75866G109	RFX	0019A	11335	3
20050818	75866G109	RFX	0067A	12000	3
20050818	75866G109	RFX	0074A	5113	3
20050818	75866G109	RFX	0155A	67556	3
20050818	75866G109	RFX	0158A	10000	3
20050818	75866G109	RFX	0234A	43900	2
20050818	75866G109	RFX	0279A	200	1
20050818	75866G109	RFX	0501A	47642	3
20050818	75866G109	RFX	0573A	22310	3
20050819	75866G109	RFX	0116A	4525	1
20050819	75866G109	RFX	0155A	72676	4
20050819	75866G109	RFX	0279A	200	2

20050819	75866G109	RFX	0501A	63188	4
20050819	75866G109	RFX	0573A	22310	4
20050822	75866G109	RFX	0019A	105	1
20050822	75866G109	RFX	0100A	700	1
20050822	75866G109	RFX	0116A	4525	2
20050822	75866G109	RFX	0279A	200	3
20050822	75866G109	RFX	0364A	50	1
20050822	75866G109	RFX	0501A	42607	5
20050823	75866G109	RFX	0012A	8700	1
20050823	75866G109	RFX	0019A	5	2
20050823	75866G109	RFX	0044A	550	1
20050823	75866G109	RFX	0116A	25	3
20050823	75866G109	RFX	0279A	200	4
20050823	75866G109	RFX	0501A	33670	6
20050823	75866G109	RFX	0696A	96300	1
20050824	75866G109	RFX	0012A	4500	2
20050824	75866G109	RFX	0019A	5	3
20050824	75866G109	RFX	0116A	25	4
20050824	75866G109	RFX	0279A	200	5
20050824	75866G109	RFX	0443A	287	1
20050824	75866G109	RFX	0443A	1000	1
20050824	75866G109	RFX	0501A	26856	7
20050825	75866G109	RFX	0279A	200	6
20050825	75866G109	RFX	0501A	26203	8
20050825	75866G109	RFX	0773A	8900	1
20050826	75866G109	RFX	0100A	200	1
20050826	75866G109	RFX	0157A	97	1
20050826	75866G109	RFX	0279A	200	7
20050826	75866G109	RFX	0501A	3155	9
20050826	75866G109	RFX	0690A	100	1
20050826	75866G109	RFX	0773A	8900	2
20050830	75866G109	RFX	0279A	200	9
20050830	75866G109	RFX	0501A	23208	1
20050830	75866G109	RFX	0534A	290	1
20050830	75866G109	RFX	0690A	500	1
20050830	75866G109	RFX	0773A	200	4
20050831	75866G109	RFX	0157A	30	1
20050831	75866G109	RFX	0265A	478	1
20050831	75866G109	RFX	0279A	200	10
20050831	75866G109	RFX	0501A	8772	2
20050831	75866G109	RFX	0534A	685	2
20050831	75866G109	RFX	0690A	11500	2
20050901	75866G109	RFX	0265A	478	2
20050901	75866G109	RFX	0279A	200	11
20050901	75866G109	RFX	0501A	5658	3
20050901	75866G109	RFX	0534A	585	3
20050901	75866G109	RFX	0690A	8500	3
20050902	75866G109	RFX	0279A	200	12
20050902	75866G109	RFX	0364A	50	1
20050902	75866G109	RFX	0690A	9900	4
20050906	75866G109	RFX	0157A	500	1
20050906	75866G109	RFX	0279A	200	13

20050906	75866G109	RFX	0364A	50	2
20050906	75866G109	RFX	0690A	9300	5
20050906	75866G109	RFX	0696A	49100	1
20050907	75866G109	RFX	0279A	200	14
20050907	75866G109	RFX	0418A	10525	1
20050907	75866G109	RFX	0690A	5200	6
20050908	75866G109	RFX	0157A	150	1
20050908	75866G109	RFX	0279A	200	15
20050908	75866G109	RFX	0385A	5148	1
20050908	75866G109	RFX	0690A	5200	7
20050909	75866G109	RFX	0158A	100	1
20050909	75866G109	RFX	0279A	126	16
20050909	75866G109	RFX	0355A	17100	1
20050912	75866G109	RFX	0279A	46	17
20050912	75866G109	RFX	0355A	23500	2
20050912	75866G109	RFX	0642A	1000	1
20050912	75866G109	RFX	0816A	500	1
20050913	75866G109	RFX	0355A	28400	3
20050913	75866G109	RFX	0642A	200	2
20050913	75866G109	RFX	0816A	500	2
20050914	75866G109	RFX	0100A	13700	1
20050914	75866G109	RFX	0157A	50	1
20050914	75866G109	RFX	0690A	1500	1
20050914	75866G109	RFX	0816A	500	3
20050914	75866G109	RFX	5063A	497	1
20051005	75866G109	RFX	0012A	500	1
20051005	75866G109	RFX	0355A	40776	1
20051006	75866G109	RFX	0355A	44876	2
20051007	75866G109	RFX	0355A	45676	3
20051013	75866G109	RFX	0103A	4680	1
20051013	75866G109	RFX	0133A	8900	1
20051013	75866G109	RFX	0215A	200510	1
20051013	75866G109	RFX	0364A	300	1
20051013	75866G109	RFX	0407A	99	1
20051013	75866G109	RFX	0749A	26355	1
20051013	75866G109	RFX	0775A	70800	1
20051013	75866G109	RFX	0784A	2300	1
20051014	75866G109	RFX	0133A	8900	2
20051014	75866G109	RFX	0215A	200510	2
20051014	75866G109	RFX	0284A	10000	1
20051014	75866G109	RFX	0407A	238	2
20051014	75866G109	RFX	0437A	466	1
20051014	75866G109	RFX	0749A	37050	2
20051014	75866G109	RFX	0780A	250	1
20051017	75866G109	RFX	0215A	195522	3
20051017	75866G109	RFX	0437A	512	2
20051017	75866G109	RFX	0547A	3750	1
20051017	75866G109	RFX	0642A	66861	1
20051017	75866G109	RFX	0740A	100	1
20051017	75866G109	RFX	5099A	36900	1
20051018	75866G109	RFX	0116A	3901	1
20051018	75866G109	RFX	0133A	4700	1

20051018	75866G109	RFX	0355A	5879	1
20051018	75866G109	RFX	0437A	512	3
20051018	75866G109	RFX	0740A	100	2
20051018	75866G109	RFX	5099A	300	2
20051020	75866G109	RFXCQ	0133A	4000	3
20051020	75866G109	RFXCQ	0418A	500000	0
20051020	75866G109	RFXCQ	0437A	512	5
20051020	75866G109	RFXCQ	0740A	100	4
20051020	75866G109	RFXCQ	5099A	300	4
20051021	75866G109	RFXCQ	0052A	100	1
20051021	75866G109	RFXCQ	0221A	4669	1
20051021	75866G109	RFXCQ	0355A	217730	1
20051021	75866G109	RFXCQ	0437A	512	6
20051021	75866G109	RFXCQ	0573A	377642	1
20051021	75866G109	RFXCQ	0633A	34295	1
20051021	75866G109	RFXCQ	0733A	2500	1
20051021	75866G109	RFXCQ	5011A	1000	1
20051024	75866G109	RFXCQ	0201A	9807	1
20051024	75866G109	RFXCQ	0221A	13768	2
20051024	75866G109	RFXCQ	0355A	217730	2
20051024	75866G109	RFXCQ	0364A	7200	1
20051024	75866G109	RFXCQ	0437A	512	7
20051024	75866G109	RFXCQ	0633A	66145	2
20051024	75866G109	RFXCQ	0696A	166821	1

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cusip	CNS_Nam	Ticker	Date	fails	ct	avgage	maxage
75866G109	REFCO IN	RFX	20050816	2369189	22	1	1
75866G109	REFCO IN	RFX	20050817	720860	16	1.875	2
75866G109	REFCO IN	RFX	20050818	220056	9	2.666667	3
75866G109	REFCO IN	RFX	20050819	162899	5	3	4
75866G109	REFCO IN	RFX	20050822	48187	6	2.166667	5
75866G109	REFCO IN	RFX	20050823	139450	7	2.571429	6
75866G109	REFCO IN	RFX	20050824	32873	7	3.285714	7
75866G109	REFCO IN	RFX	20050825	35303	3	5	8
75866G109	REFCO IN	RFX	20050826	12652	6	3.5	9
75866G109	REFCO IN	RFX	20050830	24398	5	3.2	9
75866G109	REFCO IN	RFX	20050831	21665	6	3	10
75866G109	REFCO IN	RFX	20050901	15421	5	4.4	11
75866G109	REFCO IN	RFX	20050902	10150	3	5.666667	12
75866G109	REFCO IN	RFX	20050906	59150	5	4.4	13
75866G109	REFCO IN	RFX	20050907	15925	3	7	14
75866G109	REFCO IN	RFX	20050908	10698	4	6	15
75866G109	REFCO IN	RFX	20050909	17326	3	6	16
75866G109	REFCO IN	RFX	20050912	25046	4	5.25	17
75866G109	REFCO IN	RFX	20050913	29100	3	2.333333	3
75866G109	REFCO IN	RFX	20050914	16247	5	1.4	3

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Date	cusip	CNS_Nam	Failed_Am	Ticker	ClearingID	Exchange_	Position_Age_in_Days
20051003	87651B104	TASER INT	300	TASR	0015A	2	1
20051003	87651B104	TASER INT	6548	TASR	0019A	2	4
20051003	87651B104	TASER INT	4268	TASR	0067A	2	1
20051003	87651B104	TASER INT	1763	TASR	0221A	2	2
20051003	87651B104	TASER INT	2000	TASR	0386A	2	2
20051003	87651B104	TASER INT	18885	TASR	0437A	2	9
20051003	87651B104	TASER INT	54123	TASR	0501A	2	9
20051003	87651B104	TASER INT	4358	TASR	0547A	2	1
20051003	87651B104	TASER INT	25957	TASR	0549A	2	9
20051003	87651B104	TASER INT	21924	TASR	0551A	2	30
20051003	87651B104	TASER INT	3609	TASR	0571A	2	1
20051003	87651B104	TASER INT	928982	TASR	0671A	2	179
20051003	87651B104	TASER INT	53283	TASR	0750A	2	2
20051003	87651B104	TASER INT	50	TASR	3675A	2	1
20051003	87651B104	TASER INT	1569	TASR	5011A	2	2
20051003	87651B104	TASER INT	14860	TASR	5063A	2	1
20051004	87651B104	TASER INT	330	TASR	0012A	2	1
20051004	87651B104	TASER INT	524	TASR	0015A	2	2
20051004	87651B104	TASER INT	18500	TASR	0064A	2	1
20051004	87651B104	TASER INT	4416	TASR	0180A	2	1
20051004	87651B104	TASER INT	2000	TASR	0386A	2	3
20051004	87651B104	TASER INT	18885	TASR	0437A	2	10
20051004	87651B104	TASER INT	65769	TASR	0501A	2	10
20051004	87651B104	TASER INT	25797	TASR	0549A	2	10
20051004	87651B104	TASER INT	19980	TASR	0551A	2	31
20051004	87651B104	TASER INT	2313	TASR	0571A	2	2
20051004	87651B104	TASER INT	943182	TASR	0671A	2	180
20051004	87651B104	TASER INT	14150	TASR	0690A	2	1
20051004	87651B104	TASER INT	25889	TASR	0750A	2	3
20051004	87651B104	TASER INT	7660	TASR	5063A	2	2
20051005	87651B104	TASER INT	330	TASR	0012A	2	2
20051005	87651B104	TASER INT	222	TASR	0157A	2	1
20051005	87651B104	TASER INT	16665	TASR	0226A	2	1
20051005	87651B104	TASER INT	815	TASR	0279A	2	1
20051005	87651B104	TASER INT	18885	TASR	0437A	2	11
20051005	87651B104	TASER INT	65247	TASR	0501A	2	11
20051005	87651B104	TASER INT	25397	TASR	0549A	2	11
20051005	87651B104	TASER INT	26371	TASR	0551A	2	32
20051005	87651B104	TASER INT	932582	TASR	0671A	2	181
20051005	87651B104	TASER INT	12676	TASR	0690A	2	2
20051005	87651B104	TASER INT	9448	TASR	5063A	2	3
20051006	87651B104	TASER INT	4207	TASR	0164A	2	1
20051006	87651B104	TASER INT	544	TASR	0279A	2	2
20051006	87651B104	TASER INT	18885	TASR	0437A	2	12
20051006	87651B104	TASER INT	62611	TASR	0501A	2	12
20051006	87651B104	TASER INT	23797	TASR	0549A	2	12
20051006	87651B104	TASER INT	20771	TASR	0551A	2	33
20051006	87651B104	TASER INT	917182	TASR	0671A	2	182
20051006	87651B104	TASER INT	8476	TASR	0690A	2	3
20051007	87651B104	TASER INT	300	TASR	0019A	2	1

20051007	87651B104	TASER IN	1000	TASR	0064A	2	1
20051007	87651B104	TASER IN	3531	TASR	0157A	2	1
20051007	87651B104	TASER IN	40673	TASR	0188A	2	1
20051007	87651B104	TASER IN	17385	TASR	0437A	2	13
20051007	87651B104	TASER IN	73962	TASR	0501A	2	13
20051007	87651B104	TASER IN	26277	TASR	0549A	2	13
20051007	87651B104	TASER IN	20371	TASR	0551A	2	34
20051007	87651B104	TASER IN	13127	TASR	0642A	2	1
20051007	87651B104	TASER IN	925882	TASR	0671A	2	183
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Date	cusip	Ticker	ClearingID	fails	age
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20051018	87651B104	TASR	0671A	789078	189
20051019	87651B104	TASR	0671A	786378	190
20051020	87651B104	TASR	0671A	794228	191
20051021	87651B104	TASR	0671A	793408	192
20051024	87651B104	TASR	0671A	777528	193
20051025	87651B104	TASR	0671A	778728	194
20051026	87651B104	TASR	0671A	771828	195
20051027	87651B104	TASR	0671A	832957	196

Privileged and Confidential

Date	cusip	CNS_Nam	Failed_Am	Ticker	ClearingID	Exchange_	Position_Age_in_Days
20051003	87651B104	TASER INT	928982	TASR	0671A	2	179
20051004	87651B104	TASER INT	943182	TASR	0671A	2	180
20051005	87651B104	TASER INT	932582	TASR	0671A	2	181
20051006	87651B104	TASER INT	917182	TASR	0671A	2	182
20051007	87651B104	TASER INT	925882	TASR	0671A	2	183
20051011	87651B104	TASER INT	842445	TASR	0671A	2	184
20051012	87651B104	TASER INT	821445	TASR	0671A	2	185
20051013	87651B104	TASER INT	786878	TASR	0671A	2	186
20051014	87651B104	TASER INT	793878	TASR	0671A	2	187
20051017	87651B104	TASER INT	793678	TASR	0671A	2	188
20051018	87651B104	TASER INT	789078	TASR	0671A	2	189
20051019	87651B104	TASER INT	786378	TASR	0671A	2	190
20051020	87651B104	TASER INT	794228	TASR	0671A	2	191
20051021	87651B104	TASER INT	793408	TASR	0671A	2	192
20051024	87651B104	TASER INT	777528	TASR	0671A	2	193
20051025	87651B104	TASER INT	778728	TASR	0671A	2	194
20051026	87651B104	TASER INT	771828	TASR	0671A	2	195
20051027	87651B104	TASER INT	832957	TASR	0671A	2	196

Privileged and Confidential

Date	cusip	Ticker	ClearingID	fails	age	fval	pcttso
20050801	87651B104	TASR	0019A	780	1	9360	0.001343
20050801	87651B104	TASR	0074A	15665	3	187980	0.026965
20050801	87651B104	TASR	0549A	13763	5	165156	0.023691
20050801	87651B104	TASR	0671A	842318	135	10107816	1.449923
20050801	87651B104	TASR	0775A	3327	1	39924	0.005727
20050801	87651B104	TASR	0793A	3120	1	37440	0.005371
20050801	87651B104	TASR	5002A	293	1	3516	0.000504
20050802	87651B104	TASR	0074A	16365	4	196380	0.02817
20050802	87651B104	TASR	0157A	15	1	180	2.58E-05
20050802	87651B104	TASR	0385A	6550	1	78600	0.011275
20050802	87651B104	TASR	0437A	3923	1	47076	0.006753
20050802	87651B104	TASR	0549A	13020	6	156240	0.022412
20050802	87651B104	TASR	0551A	4000	1	48000	0.006885
20050802	87651B104	TASR	0671A	840318	136	10083816	1.44648
20050802	87651B104	TASR	0750A	2590	1	31080	0.004458
20050802	87651B104	TASR	0775A	3727	2	44724	0.006415
20050802	87651B104	TASR	5002A	368	2	4416	0.000633
20050802	87651B104	TASR	5063A	3535	1	42420	0.006085
20050803	87651B104	TASR	0005A	33359	1	400308	0.057422
20050803	87651B104	TASR	0060A	449	1	5388	0.000773
20050803	87651B104	TASR	0437A	8993	2	107916	0.01548
20050803	87651B104	TASR	0549A	11563	7	138756	0.019904
20050803	87651B104	TASR	0551A	7380	2	88560	0.012704
20050803	87651B104	TASR	0671A	1134041	137	13608492	1.952079
20050803	87651B104	TASR	0775A	4463	3	53556	0.007682
20050803	87651B104	TASR	3675A	30	1	360	5.16E-05
20050803	87651B104	TASR	5063A	6349	2	76188	0.010929
20050804	87651B104	TASR	0064A	5100	1	61200	0.008779
20050804	87651B104	TASR	0157A	19	1	228	3.27E-05
20050804	87651B104	TASR	0437A	12421	3	149052	0.021381
20050804	87651B104	TASR	0549A	9563	8	114756	0.016461
20050804	87651B104	TASR	0551A	12247	3	146964	0.021081
20050804	87651B104	TASR	0642A	106525	1	1278300	0.183367
20050804	87651B104	TASR	0671A	1128741	138	13544892	1.942956
20050804	87651B104	TASR	0775A	3563	4	42756	0.006133
20050804	87651B104	TASR	5063A	5629	3	67548	0.009689
20050805	87651B104	TASR	0019A	2400	1	28800	0.004131
20050805	87651B104	TASR	0064A	5912	2	70944	0.010177
20050805	87651B104	TASR	0074A	2917	1	35004	0.005021
20050805	87651B104	TASR	0157A	51	2	612	8.78E-05
20050805	87651B104	TASR	0437A	16477	4	197724	0.028363
20050805	87651B104	TASR	0549A	9378	9	112536	0.016143
20050805	87651B104	TASR	0551A	16447	4	197364	0.028311
20050805	87651B104	TASR	0573A	2476	1	29712	0.004262
20050805	87651B104	TASR	0642A	204243	2	2450916	0.351573
20050805	87651B104	TASR	0671A	1122451	139	13469412	1.932129
20050805	87651B104	TASR	0750A	4649	1	55788	0.008003
20050805	87651B104	TASR	0775A	3698	5	44376	0.006366
20050808	87651B104	TASR	0019A	1800	2	21600	0.003098
20050808	87651B104	TASR	0064A	6150	3	73800	0.010586

20050808	87651B104	TASR	0074A	9722	2	116664	0.016735
20050808	87651B104	TASR	0437A	16477	5	197724	0.028363
20050808	87651B104	TASR	0549A	11448	10	137376	0.019706
20050808	87651B104	TASR	0551A	15040	5	180480	0.025889
20050808	87651B104	TASR	0573A	17795	2	213540	0.030631
20050808	87651B104	TASR	0646A	50	1	600	8.61E-05
20050808	87651B104	TASR	0671A	1120851	140	13450212	1.929375
20050808	87651B104	TASR	0690A	100	1	1200	0.000172
20050808	87651B104	TASR	0775A	5921	6	71052	0.010192
20050808	87651B104	TASR	3675A	100	1	1200	0.000172
20050809	87651B104	TASR	0437A	16477	6	197724	0.028363
20050809	87651B104	TASR	0501A	3620	1	43440	0.006231
20050809	87651B104	TASR	0549A	11448	11	137376	0.019706
20050809	87651B104	TASR	0551A	14940	6	179280	0.025717
20050809	87651B104	TASR	0671A	1128051	141	13536612	1.941769
20050809	87651B104	TASR	0690A	733	2	8796	0.001262
20050809	87651B104	TASR	0750A	2316	1	27792	0.003987
20050810	87651B104	TASR	0074A	304	1	3648	0.000523
20050810	87651B104	TASR	0437A	16277	7	195324	0.028018
20050810	87651B104	TASR	0549A	11448	12	137376	0.019706
20050810	87651B104	TASR	0551A	14940	7	179280	0.025717
20050810	87651B104	TASR	0671A	1122951	142	13475412	1.93299
20050810	87651B104	TASR	0750A	324	2	3888	0.000558
20050811	87651B104	TASR	0074A	6049	2	72588	0.010412
20050811	87651B104	TASR	0221A	914	1	10968	0.001573
20050811	87651B104	TASR	0235A	200	1	2400	0.000344
20050811	87651B104	TASR	0235A	3923	1	47076	0.006753
20050811	87651B104	TASR	0437A	16277	8	195324	0.028018
20050811	87651B104	TASR	0549A	11448	13	137376	0.019706
20050811	87651B104	TASR	0551A	14797	8	177564	0.025471
20050811	87651B104	TASR	0671A	1335062	143	16020744	2.298107
20050811	87651B104	TASR	0750A	1694	3	20328	0.002916
20050812	87651B104	TASR	0064A	400	1	4800	0.000689
20050812	87651B104	TASR	0074A	6049	3	72588	0.010412
20050812	87651B104	TASR	0103A	700	1	8400	0.001205
20050812	87651B104	TASR	0188A	39325	1	471900	0.067692
20050812	87651B104	TASR	0221A	1864	2	22368	0.003209
20050812	87651B104	TASR	0437A	16277	9	195324	0.028018
20050812	87651B104	TASR	0549A	13983	14	167796	0.02407
20050812	87651B104	TASR	0551A	20484	9	245808	0.03526
20050812	87651B104	TASR	0671A	1262050	144	15144600	2.172427
20050815	87651B104	TASR	0188A	18786	2	225432	0.032337
20050815	87651B104	TASR	0201A	358	1	4296	0.000616
20050815	87651B104	TASR	0221A	1005	3	12060	0.00173
20050815	87651B104	TASR	0437A	19801	10	237612	0.034084
20050815	87651B104	TASR	0549A	13983	15	167796	0.02407
20050815	87651B104	TASR	0551A	18288	10	219456	0.03148
20050815	87651B104	TASR	0671A	1115950	145	13391400	1.920938
20050816	87651B104	TASR	0074A	294	1	3528	0.000506
20050816	87651B104	TASR	0201A	3393	2	40716	0.005841
20050816	87651B104	TASR	0221A	2567	4	30804	0.004419
20050816	87651B104	TASR	0437A	23181	11	278172	0.039903

20050816	87651B104	TASR	0549A	13983	16	167796	0.02407
20050816	87651B104	TASR	0551A	15338	11	184056	0.026402
20050816	87651B104	TASR	0671A	1111350	146	13336200	1.91302
20050816	87651B104	TASR	0750A	750	1	9000	0.001291
20050816	87651B104	TASR	5063A	596	1	7152	0.001026
20050817	87651B104	TASR	0074A	294	2	3528	0.000506
20050817	87651B104	TASR	0103A	193	1	2316	0.000332
20050817	87651B104	TASR	0180A	1576	1	18912	0.002713
20050817	87651B104	TASR	0437A	23181	12	278172	0.039903
20050817	87651B104	TASR	0438A	90	1	1080	0.000155
20050817	87651B104	TASR	0646A	40	1	480	6.89E-05
20050817	87651B104	TASR	0671A	1227856	147	14734272	2.113568
20050817	87651B104	TASR	3675A	3100	1	37200	0.005336
20050817	87651B104	TASR	5048A	1100	1	13200	0.001893
20050818	87651B104	TASR	0157A	232	1	2784	0.000399
20050818	87651B104	TASR	0216A	250	1	3000	0.00043
20050818	87651B104	TASR	0355A	6364	1	76368	0.010955
20050818	87651B104	TASR	0549A	17464	1	209568	0.030062
20050818	87651B104	TASR	0671A	1227318	148	14727816	2.112642
20050819	87651B104	TASR	0157A	125	2	1500	0.000215
20050819	87651B104	TASR	0549A	4464	2	53568	0.007684
20050819	87651B104	TASR	0573A	25374	1	304488	0.043677
20050819	87651B104	TASR	0646A	37	1	444	6.37E-05
20050819	87651B104	TASR	0671A	1180864	149	14170368	2.032678
20050822	87651B104	TASR	0012A	1220	1	14640	0.0021
20050822	87651B104	TASR	0157A	1	3	12	1.72E-06
20050822	87651B104	TASR	0551A	1146	1	13752	0.001973
20050822	87651B104	TASR	0573A	25670	2	308040	0.044187
20050822	87651B104	TASR	0671A	1154564	150	13854768	1.987407
20050823	87651B104	TASR	0437A	432	1	5184	0.000744
20050823	87651B104	TASR	0551A	24178	2	290136	0.041619
20050823	87651B104	TASR	0671A	1195005	151	14340060	2.05702
20050823	87651B104	TASR	0756A	856	1	10272	0.001473
20050823	87651B104	TASR	5063A	230	1	2760	0.000396
20050824	87651B104	TASR	0074A	1176	1	14112	0.002024
20050824	87651B104	TASR	0161A	449922	1	5399064	0.774472
20050824	87651B104	TASR	0201A	247	1	2964	0.000425
20050824	87651B104	TASR	0437A	7316	2	87792	0.012593
20050824	87651B104	TASR	0549A	10780	1	129360	0.018556
20050824	87651B104	TASR	0551A	25349	3	304188	0.043634
20050824	87651B104	TASR	0671A	472205	152	5666460	0.812829
20050824	87651B104	TASR	0690A	9416	1	112992	0.016208
20050824	87651B104	TASR	0775A	100	1	1200	0.000172
20050825	87651B104	TASR	0050A	14675	1	176100	0.025261
20050825	87651B104	TASR	0074A	1404	2	16848	0.002417
20050825	87651B104	TASR	0157A	107	1	1284	0.000184
20050825	87651B104	TASR	0161A	368413	2	4420956	0.634167
20050825	87651B104	TASR	0311A	950	1	11400	0.001635
20050825	87651B104	TASR	0437A	7638	3	91656	0.013148
20050825	87651B104	TASR	0551A	28031	4	336372	0.048251
20050825	87651B104	TASR	0632A	200	0	2400	0.000344
20050825	87651B104	TASR	0646A	108	1	1296	0.000186

20050825	87651B104	TASR	0671A	465950	153	5591400	0.802062
20050825	87651B104	TASR	0690A	5629	2	67548	0.009689
20050825	87651B104	TASR	0750A	1009	1	12108	0.001737
20050825	87651B104	TASR	0756A	2438	1	29256	0.004197
20050825	87651B104	TASR	0775A	400	2	4800	0.000689
20050825	87651B104	TASR	5048A	200	1	2400	0.000344
20050826	87651B104	TASR	0074A	5	3	60	8.61E-06
20050826	87651B104	TASR	0157A	8	2	96	1.38E-05
20050826	87651B104	TASR	0161A	465684	3	5588208	0.801604
20050826	87651B104	TASR	0551A	28611	5	343332	0.049249
20050826	87651B104	TASR	0573A	18146	1	217752	0.031236
20050826	87651B104	TASR	0671A	460950	154	5531400	0.793455
20050826	87651B104	TASR	0690A	1558	3	18696	0.002682
20050829	87651B104	TASR	0161A	187217	4	2246604	0.322266
20050829	87651B104	TASR	0437A	1498	1	17976	0.002579
20050829	87651B104	TASR	0501A	12543	1	150516	0.021591
20050829	87651B104	TASR	0551A	43219	6	518628	0.074395
20050829	87651B104	TASR	0671A	758750	155	9105000	1.306073
20050829	87651B104	TASR	0690A	2047	4	24564	0.003524
20050829	87651B104	TASR	0775A	362	1	4344	0.000623
20050830	87651B104	TASR	0074A	28	1	336	4.82E-05
20050830	87651B104	TASR	0437A	1498	2	17976	0.002579
20050830	87651B104	TASR	0443A	2961	1	35532	0.005097
20050830	87651B104	TASR	0551A	79769	7	957228	0.13731
20050830	87651B104	TASR	0671A	759736	156	9116832	1.30777
20050830	87651B104	TASR	0690A	12749	5	152988	0.021945
20050830	87651B104	TASR	0775A	221	2	2652	0.00038
20050830	87651B104	TASR	0816A	170	1	2040	0.000293
20050831	87651B104	TASR	0064A	320	1	3840	0.000551
20050831	87651B104	TASR	0355A	25753	1	309036	0.04433
20050831	87651B104	TASR	0385A	35600	1	427200	0.06128
20050831	87651B104	TASR	0437A	1498	3	17976	0.002579
20050831	87651B104	TASR	0501A	9223	1	110676	0.015876
20050831	87651B104	TASR	0551A	81619	8	979428	0.140495
20050831	87651B104	TASR	0671A	751880	157	9022560	1.294247
20050831	87651B104	TASR	0690A	46690	6	560280	0.08037
20050901	87651B104	TASR	0074A	3146	1	37752	0.005415
20050901	87651B104	TASR	0161A	17622	1	211464	0.030334
20050901	87651B104	TASR	0385A	9196	2	110352	0.01583
20050901	87651B104	TASR	0437A	1498	4	17976	0.002579
20050901	87651B104	TASR	0551A	78074	9	936888	0.134393
20050901	87651B104	TASR	0671A	746621	158	8959452	1.285195
20050901	87651B104	TASR	0690A	47384	7	568608	0.081564
20050901	87651B104	TASR	0775A	6795	1	81540	0.011697
20050902	87651B104	TASR	0074A	10085	2	121020	0.01736
20050902	87651B104	TASR	0158A	15	1	180	2.58E-05
20050902	87651B104	TASR	0549A	498	1	5976	0.000857
20050902	87651B104	TASR	0551A	78113	10	937356	0.13446
20050902	87651B104	TASR	0671A	752080	159	9024960	1.294592
20050902	87651B104	TASR	0690A	50081	8	600972	0.086207
20050906	87651B104	TASR	0074A	10185	3	122220	0.017532
20050906	87651B104	TASR	0443A	6940	1	83280	0.011946

20050906	87651B104	TASR	0501A	7781	1	93372	0.013394
20050906	87651B104	TASR	0549A	498	2	5976	0.000857
20050906	87651B104	TASR	0551A	80267	11	963204	0.138167
20050906	87651B104	TASR	0671A	739180	160	8870160	1.272386
20050906	87651B104	TASR	0690A	41131	9	493572	0.070801
20050906	87651B104	TASR	5002A	550	1	6600	0.000947
20050907	87651B104	TASR	0067A	7	1	84	1.2E-05
20050907	87651B104	TASR	0074A	10685	4	128220	0.018393
20050907	87651B104	TASR	0221A	18308	1	219696	0.031514
20050907	87651B104	TASR	0443A	7663	2	91956	0.013191
20050907	87651B104	TASR	0501A	17162	2	205944	0.029542
20050907	87651B104	TASR	0549A	454	3	5448	0.000781
20050907	87651B104	TASR	0551A	80267	12	963204	0.138167
20050907	87651B104	TASR	0571A	1661	1	19932	0.002859
20050907	87651B104	TASR	0671A	740180	161	8882160	1.274107
20050907	87651B104	TASR	0690A	36731	10	440772	0.063227
20050907	87651B104	TASR	0750A	121	1	1452	0.000208
20050907	87651B104	TASR	0775A	17459	1	209508	0.030053
20050908	87651B104	TASR	0067A	7	2	84	1.2E-05
20050908	87651B104	TASR	0074A	17464	5	209568	0.030062
20050908	87651B104	TASR	0501A	22664	3	271968	0.039013
20050908	87651B104	TASR	0549A	454	4	5448	0.000781
20050908	87651B104	TASR	0551A	80907	13	970884	0.139269
20050908	87651B104	TASR	0571A	3261	2	39132	0.005613
20050908	87651B104	TASR	0573A	8463	1	101556	0.014568
20050908	87651B104	TASR	0671A	735980	162	8831760	1.266878
20050908	87651B104	TASR	0690A	6148	11	73776	0.010583
20050909	87651B104	TASR	0074A	34185	6	410220	0.058844
20050909	87651B104	TASR	0157A	100	1	1200	0.000172
20050909	87651B104	TASR	0221A	8420	1	101040	0.014494
20050909	87651B104	TASR	0501A	21941	4	263292	0.037768
20050909	87651B104	TASR	0549A	454	5	5448	0.000781
20050909	87651B104	TASR	0551A	79607	14	955284	0.137031
20050909	87651B104	TASR	0571A	3689	3	44268	0.00635
20050909	87651B104	TASR	0671A	725080	163	8700960	1.248115
20050912	87651B104	TASR	0443A	28576	1	342912	0.049189
20050912	87651B104	TASR	0501A	26642	5	319704	0.04586
20050912	87651B104	TASR	0549A	1254	6	15048	0.002159
20050912	87651B104	TASR	0551A	79376	15	952512	0.136634
20050912	87651B104	TASR	0571A	5333	4	63996	0.00918
20050912	87651B104	TASR	0671A	716743	164	8600916	1.233764
20050912	87651B104	TASR	0690A	7192	1	86304	0.01238
20050913	87651B104	TASR	0501A	16300	6	195600	0.028058
20050913	87651B104	TASR	0501A	10088	6	121056	0.017365
20050913	87651B104	TASR	0551A	80448	16	965376	0.138479
20050913	87651B104	TASR	0671A	720388	165	8644656	1.240039
20050913	87651B104	TASR	0775A	4525	1	54300	0.007789
20050914	87651B104	TASR	0180A	467	1	5604	0.000804
20050914	87651B104	TASR	0501A	22469	7	269628	0.038677
20050914	87651B104	TASR	0551A	50490	17	605880	0.086911
20050914	87651B104	TASR	0671A	734778	166	8817336	1.264809
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20050915	87651B104	TASR	0671A	685212	167	8222544	1.179488
20050916	87651B104	TASR	0551A	55810	19	669720	0.096068
20050916	87651B104	TASR	0671A	704512	168	8454144	1.21271
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20050919	87651B104	TASR	0064A	9500	1	114000	0.016353
20050919	87651B104	TASR	0551A	57528	20	690336	0.099026
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20050921	87651B104	TASR	0157A	16	1	192	2.75E-05
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20050921	87651B104	TASR	0501A	94317	1	1131804	0.162352
20050921	87651B104	TASR	0549A	30935	1	371220	0.05325
20050921	87651B104	TASR	0551A	18428	22	221136	0.031721
20050921	87651B104	TASR	0573A	54814	1	657768	0.094354
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20050922	87651B104	TASR	0549A	28435	2	341220	0.048947
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20050922	87651B104	TASR	0573A	55636	2	667632	0.095769
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20050922	87651B104	TASR	0671A	815816	172	9789792	1.404303
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20050922	87651B104	TASR	0750A	324	1	3888	0.000558
20050923	87651B104	TASR	0015A	200	1	2400	0.000344
20050923	87651B104	TASR	0157A	53	1	636	9.12E-05
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20050923	87651B104	TASR	0437A	20885	3	250620	0.03595
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20050926	87651B104	TASR	0012A	1340	1	16080	0.002307
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20050926	87651B104	TASR	0501A	46399	4	556788	0.079869

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20050926	87651B104	TASR	0750A	11474	3	137688	0.019751
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20050927	87651B104	TASR	0157A	12	1	144	2.07E-05
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20050927	87651B104	TASR	0671A	975682	175	11708184	1.679488
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20050928	87651B104	TASR	0019A	2228	1	26736	0.003835
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20050928	87651B104	TASR	0407A	20	1	240	3.44E-05
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20051014	1022516
20051017	909866
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20051020	1112036
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Privileged and Confidential

cusip	CNS_Name	Ticker	Date	fails	ct	avgage	maxage
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87651B104	TASER INTERNATIONAL INC	TASR	20050107	2109450	13	15.07692	54
87651B104	TASER INTERNATIONAL INC	TASR	20050110	2379768	14	14.64286	55
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87651B104	TASER INTERNATIONAL INC	TASR	20050114	1400301	17	15.35294	59
87651B104	TASER INTERNATIONAL INC	TASR	20050118	1524500	14	15.07143	60
87651B104	TASER INTERNATIONAL INC	TASR	20050119	2923030	22	10.31818	61
87651B104	TASER INTERNATIONAL INC	TASR	20050120	3078883	23	10.69565	62
87651B104	TASER INTERNATIONAL INC	TASR	20050121	2938161	25	10.72	63
87651B104	TASER INTERNATIONAL INC	TASR	20050124	1964509	19	14.47368	64
87651B104	TASER INTERNATIONAL INC	TASR	20050125	2128121	20	16.65	65
87651B104	TASER INTERNATIONAL INC	TASR	20050126	5452323	21	10.33333	66
87651B104	TASER INTERNATIONAL INC	TASR	20050127	2052388	17	12.94118	67
87651B104	TASER INTERNATIONAL INC	TASR	20050128	1560210	19	11.31579	68
87651B104	TASER INTERNATIONAL INC	TASR	20050131	1545900	16	10.8125	69
87651B104	TASER INTERNATIONAL INC	TASR	20050201	1532160	16	10.5	70
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87651B104	TASER INTERNATIONAL INC	TASR	20050211	2528827	20	12	78
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87651B104	TASER INTERNATIONAL INC	TASR	20050407	1053845	18	19.27778	115
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87651B104	TASER INTERNATIONAL INC	TASR	20050418	746726	15	20.73333	122
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87651B104	TASER INTERNATIONAL INC	TASR	20050505	674134	18	20.88889	135
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87651B104	TASER INTERNATIONAL INC	TASR	20050509	909510	14	27	137
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87651B104	TASER INTERNATIONAL INC	TASR	20050609	809960	18	25.72222	159

87651B104	TASER INTERNATIONAL INC	TASR	20050610	704613	22	21.63636	160
87651B104	TASER INTERNATIONAL INC	TASR	20050613	778565	18	25.94444	161
87651B104	TASER INTERNATIONAL INC	TASR	20050614	876861	21	22.42857	162
87651B104	TASER INTERNATIONAL INC	TASR	20050615	711765	20	24	163
87651B104	TASER INTERNATIONAL INC	TASR	20050616	903438	18	25.33333	164
87651B104	TASER INTERNATIONAL INC	TASR	20050617	932624	21	22.42857	165
87651B104	TASER INTERNATIONAL INC	TASR	20050620	912393	18	25.38889	166
87651B104	TASER INTERNATIONAL INC	TASR	20050621	991691	20	23.4	167
87651B104	TASER INTERNATIONAL INC	TASR	20050622	1207622	15	9.866667	108
87651B104	TASER INTERNATIONAL INC	TASR	20050623	1016963	17	8.882353	109
87651B104	TASER INTERNATIONAL INC	TASR	20050624	1123727	13	10.92308	110
87651B104	TASER INTERNATIONAL INC	TASR	20050627	1032951	14	11.07143	111
87651B104	TASER INTERNATIONAL INC	TASR	20050628	981240	16	10.4375	112
87651B104	TASER INTERNATIONAL INC	TASR	20050629	911686	20	8.5	113
87651B104	TASER INTERNATIONAL INC	TASR	20050630	872656	19	8.842105	114
87651B104	TASER INTERNATIONAL INC	TASR	20050701	1308397	25	7.24	115
87651B104	TASER INTERNATIONAL INC	TASR	20050705	1075924	22	8.909091	116
87651B104	TASER INTERNATIONAL INC	TASR	20050706	969557	22	9.045455	117
87651B104	TASER INTERNATIONAL INC	TASR	20050707	892303	15	12.33333	118
87651B104	TASER INTERNATIONAL INC	TASR	20050708	641190	14	12.5	119
87651B104	TASER INTERNATIONAL INC	TASR	20050711	887238	16	11.3125	120
87651B104	TASER INTERNATIONAL INC	TASR	20050712	805114	17	10.23529	121
87651B104	TASER INTERNATIONAL INC	TASR	20050713	919999	16	11.375	122
87651B104	TASER INTERNATIONAL INC	TASR	20050714	804258	14	11.85714	123
87651B104	TASER INTERNATIONAL INC	TASR	20050715	929743	15	11.6	124
87651B104	TASER INTERNATIONAL INC	TASR	20050718	761475	12	13.83333	125
87651B104	TASER INTERNATIONAL INC	TASR	20050719	811718	14	12.64286	126
87651B104	TASER INTERNATIONAL INC	TASR	20050720	988642	15	12.33333	127
87651B104	TASER INTERNATIONAL INC	TASR	20050721	956163	15	12.93333	128
87651B104	TASER INTERNATIONAL INC	TASR	20050722	866836	17	11.70588	129
87651B104	TASER INTERNATIONAL INC	TASR	20050725	902658	16	12.375	130
87651B104	TASER INTERNATIONAL INC	TASR	20050726	926219	17	10.76471	131
87651B104	TASER INTERNATIONAL INC	TASR	20050727	915592	15	11.93333	132
87651B104	TASER INTERNATIONAL INC	TASR	20050728	914212	14	13.14286	133
87651B104	TASER INTERNATIONAL INC	TASR	20050729	896634	11	16.45455	134
87651B104	TASER INTERNATIONAL INC	TASR	20050801	879266	7	21	135
87651B104	TASER INTERNATIONAL INC	TASR	20050802	894411	11	14.18182	136
87651B104	TASER INTERNATIONAL INC	TASR	20050803	1206627	9	17.33333	137
87651B104	TASER INTERNATIONAL INC	TASR	20050804	1283808	9	18	138
87651B104	TASER INTERNATIONAL INC	TASR	20050805	1391099	12	14.25	139
87651B104	TASER INTERNATIONAL INC	TASR	20050808	1205454	12	14.83333	140
87651B104	TASER INTERNATIONAL INC	TASR	20050809	1177585	7	24	141
87651B104	TASER INTERNATIONAL INC	TASR	20050810	1166244	6	28.5	142
87651B104	TASER INTERNATIONAL INC	TASR	20050811	1390364	9	20	143
87651B104	TASER INTERNATIONAL INC	TASR	20050812	1361132	9	20.44444	144
87651B104	TASER INTERNATIONAL INC	TASR	20050815	1188171	7	26.57143	145
87651B104	TASER INTERNATIONAL INC	TASR	20050816	1171452	9	21.44444	146
87651B104	TASER INTERNATIONAL INC	TASR	20050817	1257430	9	18.55556	147
87651B104	TASER INTERNATIONAL INC	TASR	20050818	1251628	5	30.4	148
87651B104	TASER INTERNATIONAL INC	TASR	20050819	1210864	5	31	149
87651B104	TASER INTERNATIONAL INC	TASR	20050822	1182601	5	31.4	150
87651B104	TASER INTERNATIONAL INC	TASR	20050823	1220701	5	31.2	151
87651B104	TASER INTERNATIONAL INC	TASR	20050824	976511	9	18.11111	152
87651B104	TASER INTERNATIONAL INC	TASR	20050825	897152	15	11.66667	153
87651B104	TASER INTERNATIONAL INC	TASR	20050826	974962	7	24.42857	154
87651B104	TASER INTERNATIONAL INC	TASR	20050829	1005636	7	24.57143	155

87651B104	TASER INTERNATIONAL INC	TASR	20050830	857132	8	21.875	156
87651B104	TASER INTERNATIONAL INC	TASR	20050831	952583	8	22.25	157
87651B104	TASER INTERNATIONAL INC	TASR	20050901	910336	8	22.875	158
87651B104	TASER INTERNATIONAL INC	TASR	20050902	890872	6	30.16667	159
87651B104	TASER INTERNATIONAL INC	TASR	20050906	886532	8	23.5	160
87651B104	TASER INTERNATIONAL INC	TASR	20050907	930698	12	16.58333	161
87651B104	TASER INTERNATIONAL INC	TASR	20050908	875348	9	22.55556	162
87651B104	TASER INTERNATIONAL INC	TASR	20050909	873476	8	24.625	163
87651B104	TASER INTERNATIONAL INC	TASR	20050912	865116	7	28	164
87651B104	TASER INTERNATIONAL INC	TASR	20050913	831749	5	38.8	165
87651B104	TASER INTERNATIONAL INC	TASR	20050914	827052	5	38.6	166
87651B104	TASER INTERNATIONAL INC	TASR	20050915	742319	3	62	167
87651B104	TASER INTERNATIONAL INC	TASR	20050916	777097	3	62.66667	168
87651B104	TASER INTERNATIONAL INC	TASR	20050919	781301	4	47.75	169
87651B104	TASER INTERNATIONAL INC	TASR	20050920	740867	5	39	170
87651B104	TASER INTERNATIONAL INC	TASR	20050921	1316072	10	20.1	171
87651B104	TASER INTERNATIONAL INC	TASR	20050922	1102806	10	20.9	172
87651B104	TASER INTERNATIONAL INC	TASR	20050923	1246973	14	15.85714	173
87651B104	TASER INTERNATIONAL INC	TASR	20050926	1234819	10	22.5	174
87651B104	TASER INTERNATIONAL INC	TASR	20050927	1135171	10	23	175
87651B104	TASER INTERNATIONAL INC	TASR	20050928	1120367	12	19.83333	176
87651B104	TASER INTERNATIONAL INC	TASR	20050929	1131773	9	26.66667	177
87651B104	TASER INTERNATIONAL INC	TASR	20050930	1154218	15	16.66667	178
87651B104	TASER INTERNATIONAL INC	TASR	20051003	1142479	16	15.875	179
87651B104	TASER INTERNATIONAL INC	TASR	20051004	1149395	14	18.35714	180
87651B104	TASER INTERNATIONAL INC	TASR	20051005	1108638	11	23.27273	181
87651B104	TASER INTERNATIONAL INC	TASR	20051006	1056473	8	32.125	182
87651B104	TASER INTERNATIONAL INC	TASR	20051007	1159414	14	19.14286	183
87651B104	TASER INTERNATIONAL INC	TASR	20051011	985473	8	33.625	184
87651B104	TASER INTERNATIONAL INC	TASR	20051012	945788	10	27.3	185
87651B104	TASER INTERNATIONAL INC	TASR	20051013	885614	12	22.33333	186
87651B104	TASER INTERNATIONAL INC	TASR	20051014	1022516	13	21.38462	187
87651B104	TASER INTERNATIONAL INC	TASR	20051017	909866	14	19.28571	188
87651B104	TASER INTERNATIONAL INC	TASR	20051018	978148	15	18.4	189
87651B104	TASER INTERNATIONAL INC	TASR	20051019	997517	10	26.4	190
87651B104	TASER INTERNATIONAL INC	TASR	20051020	1112036	11	24.27273	191
87651B104	TASER INTERNATIONAL INC	TASR	20051021	1023149	13	21.30769	192
87651B104	TASER INTERNATIONAL INC	TASR	20051024	1040271	10	27.9	193
87651B104	TASER INTERNATIONAL INC	TASR	20051025	1038318	8	34.75	194
87651B104	TASER INTERNATIONAL INC	TASR	20051026	1062333	6	45.33333	195
87651B104	TASER INTERNATIONAL INC	TASR	20051027	1166652	11	25.27273	196
87651B104	TASER INTERNATIONAL INC	TASR	20051028	1129659	9	31.22222	197
87651B104	TASER INTERNATIONAL INC	TASR	20051031	966215	11	26.18182	198

Average Daily Number of Securities on the Published Threshold Lists
AMEX Securities
January 2005 to March 2006

Year	Month	Number of Days	Number of Securities	Percent Change from January 2005
05	01	16	77.13	0.00
05	02	19	55.37	-28.21
05	03	22	59.68	-22.62
05	04	21	58.00	-24.80
05	05	21	47.95	-37.83
05	06	22	41.55	-46.13
05	07	20	41.75	-45.87
05	08	23	44.52	-42.27
05	09	21	48.33	-37.33
05	10	20	47.95	-37.83
05	11	20	53.30	-30.89
05	12	21	55.52	-28.01
06	01	20	58.55	-24.08
06	02	19	64.58	-16.27
06	03	23	60.26	-21.87

Notes;
1) The first threshold lists were calculated on January 7, 2005

Average Daily Number of Securities on the Published Threshold Lists
Nasdaq NM Securities
January 2005 to March 2006

Year	Month	Number of Days	Number of Securities	Percent Change from January 2005
05	01	16	61.25	0.00
05	02	19	65.21	6.47
05	03	22	53.68	-12.36
05	04	21	46.19	-24.59
05	05	21	49.14	-19.77
05	06	22	57.59	-5.97
05	07	20	60.80	-0.73
05	08	23	58.65	-4.24
05	09	21	50.90	-16.89
05	10	20	48.55	-20.73
05	11	20	46.65	-23.84
05	12	21	44.14	-27.93
06	01	20	52.50	-14.29
06	02	19	61.32	0.11
06	03	23	53.96	-11.91

Note:
1) The first threshold lists were calculated on January 7, 2005

Average Daily Number of Securities on the Published Threshold Lists
Nasdaq SC Securities
January 2005 to March 2006

Year	Month	Number of Days	Number of Securities	Percent Change from January 2005
05	01	16	44.81	0.00
05	02	19	38.00	-15.20
05	03	22	41.09	-8.30
05	04	21	38.48	-14.14
05	05	21	35.57	-20.62
05	06	22	31.50	-29.71
05	07	20	31.75	-29.15
05	08	23	30.30	-32.38
05	09	21	31.52	-29.65
05	10	20	27.55	-38.52
05	11	20	22.35	-50.13
05	12	21	19.95	-55.48
06	01	20	20.55	-54.14
06	02	19	28.11	-37.28
06	03	23	26.00	-41.98

Notes;
1) The first threshold lists were calculated on January 7, 2005

Average Daily Number of Securities on the Published Threshold Lists
NYSE Securities
January 2005 to March 2006

Year	Month	Number of Days	Number of Securities	Percent Change from January 2005
05	01	16	72.94	0.00
05	02	19	57.58	-21.06
05	03	22	56.73	-22.22
05	04	21	47.10	-35.43
05	05	21	49.67	-31.91
05	06	22	52.23	-28.39
05	07	20	46.60	-36.11
05	08	23	40.57	-44.38
05	09	21	33.90	-53.52
05	10	20	35.85	-50.85
05	11	20	38.50	-47.22
05	12	21	42.52	-41.70
06	01	20	37.20	-49.00
06	02	19	41.58	-42.99
06	03	23	47.96	-34.25

Notes;
1) The first threshold lists were calculated on January 7, 2005

DRAFT MEMORANDUM

TO: Distribution List

FROM: Office of Economic Analysis

DATE: June 2, 2009

RE: Comments on Shapiro and Pham Analysis of FTDs

This memo reviews the results of an April 2009 Sonecon, LLC study regarding failures to deliver (FTDs) ("the Shapiro study"). The study examines numerous measures of failures to deliver and concludes that Rule 204T does not go far enough to reduce fails. Instead, the study promotes a pre-borrow requirement. Upon close inspection, some of the statistics in the study confirm prior OEA results, though the interpretations may differ. The study also brings up some pertinent issues that should be considered. Overall, however, we caution against relying heavily on many of the results of the Shapiro study because some are based on measures we believe to be unreliable or subjective interpretations. The result that we find compelling is the finding of a positive relationship between short interest and fails but we do not believe that these results provide a firm economic foundation for a pre-borrow requirement.

The key points of the study and *a summary of OEA's comments (in italics)* are:

1) Regulation SHO has not stemmed failures to deliver. *This result is inconsistent with other studies and we are unable to replicate it, even with the same data.*
2) FTDs contributed to the collapses of Bear Stearns and Lehman Brothers. *This result is not based on rigorous econometrics or careful consideration of the timing of the FTDs. Further, economic analysis of FTD data, by itself, is not sufficient to prove or disprove manipulation by short sellers.*
3) FTDs contributed to the collapses of 355 companies with death spiral financing. *This analysis does not prove causation and companies that issue death spirals tend to be troubled before the financing.*
4) The study finds a positive relationship between short interest and fails. *This result is confirmed in other work.*
5) The study finds no relationship between changes in short interest and changes in trading volume. The study interprets this result as suggesting that short sales are not a pertinent factor for a stock's liquidity. *This analysis is not designed correctly to test for the connection between short selling and liquidity and the result is inconsistent with prior studies.*
6) The study cites Hong Kong, among others, as an example of a market where a pre-borrow and other short sale restrictions work well. *This analysis is inconsistent with prior studies and is not confirmed when it is broadened to other countries.*
7) The study argues that the July Emergency Order requiring a pre-borrow did not impair liquidity or raise costs for short sellers. *This analysis is inconsistent with prior studies.*

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8) The study cites an Australian study that found that naked short sales increase volatility of stock returns and impair liquidity. *The regulatory regime in Australia is different enough that we wonder at the applicability of the result for the U.S.*

Our comments regarding these points:

1) **Regulation SHO has not stemmed failures to deliver.** The study finds that Rule 204T has led to a significant reduction in FTDs, but contends that it has not gone far enough. The study says that the top 3% of companies with fails averaged 9.9 million fails per security in December 2008, almost as large as the 11.6 million fails per security in July 2008.

Comments: While it is true that FTDs have not gone to zero, OEA finds that FTDs have declined drastically, particularly in individual stocks.[1] There are a number of reasons that the Shapiro study differs from the OEA study. First, the Shapiro study focuses on the worst 3% and ignores the other 97% of companies with FTDs (in addition to companies that had less than 10,000 shares in FTDs that month). Examining this small segment of companies does not give you a representative picture of the effect of the rule changes across all companies. Second, the statistics in the Shapiro study cannot be replicated even with the same data.[2] According to the data, the average company in the top 3% of fails had 2.4 million in fails per day during December 2008 compared to 5.3 million in fails per day during July 2008. Therefore, the results from the raw data indicate that even the top 3% of companies with fails saw a significant drop in fails after the close-out provisions of Regulation SHO were tightened. Third, analyzing the top 3% of companies with fails over time can be problematic because the top 3% changes over time, making it difficult to interpret the results. The number of companies that have fails to deliver changes over time resulting in changes in the number that qualify for the top 3% – 233 in July 2008 and 172 in December 2008. Also, the company mix changes over time as companies fall out or enter this group. We note that only 36 securities are included in the top 3% of fails in both July 2008 and December 2008.

2) **FTDs contributed to the collapses of Bear Stearns and Lehman Brothers.** The study argues that naked short sales and fails played a role in the abrupt, unmanaged and widely disruptive collapses of Bear Stearns and Lehman Brothers.

Comments: The increases in FTDs around the collapses has been examined by OEA and referred to Enforcement. However, OEA determined that the timing of the Bear Stearns FTDs was inconsistent with the FTDs causing the collapse. Like the OEA analysis, the Shapiro study doesn't provide any definitive evidence that FTDs (or naked short sales)

[1] There have been smaller reductions in FTDs in exchange traded funds and other tradable investment products. However, exchange traded funds are much less susceptible to "bear raids" because their fundamental value or NAV is well-known and their structure provides for easy arbitrage of any deviations from NAV.

[2] The Shapiro study used the FTD data available publicly from the SEC web site.

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could have caused these firms' collapses. In particular, the Shapiro study does not satisfy the rigorous econometric standards for proving cause and effect, nor do the interpretations meet less careful standards. In particular, the study does not take into account the timing of events. A good event study is designed meticulously to isolate the exact timing of the event and to look at a suitable period before and after the event. The monthly averages used in the Shapiro study are not precise enough for this purpose because the key events happened in the middle of the relevant months. Further, most of the increase in FTDs in these two firms actually occurred in the days following important news of their respective financial situations, so recognizing the timing of the FTDs is particularly important.

The study also examines the Bear and Lehman events using short interest and FTDs as a % of short interest. Short interest appears to have increased for both of these companies over time. However, the Shapiro study does not question whether the increase was due to abusive short selling or short selling from concerns regarding the financial conditions of these firms. Therefore, the evidence on short interest says little about whether additional short sale regulation would have prevented the events. Also, we are not sure how to properly interpret results on the ratio of FTDs to short interest. The Shapiro study uses the ratio as measure of abusive short selling where a high ratio suggests a greater degree of manipulative short selling. While perhaps intuitively appealing, we do not agree with this interpretation. For example, if FTDs were 100 shares and short interest was 100 shares, the measure yields 100% or a high degree of manipulation. However, it is unlikely that anyone would argue that a stock with a small degree of FTDs and short interest was being manipulated by short sellers. Also, short interest is snapshot of one day twice a month while FTDs are daily snapshots. Given the different frequencies, the ratio can be estimated in several ways with the construction potentially affecting the results. The study does not explain how this measure is estimated, or whether the results are robust to its construction.

3) FTDs contributed to the collapses of 355 companies with death spiral financing.

Comments: Death spiral financing refers to a way for a company to raise money by privately issuing a convertible security (often a preferred stock) that converts into common stock at some point in the future at a price based on a future market price. The number of shares in the conversion varies with the conversion price to hold the total value constant. This provides a hedge on the short term movements in the price of the common stock, but the holders of the convertible still have economic long exposure based on price movements after the conversion. To hedge this risk, the financiers often short the common stock.[3] The lower the stock price, the more shares in the conversion, so the bigger the short position required for this hedge. Therefore, the holders of the convertible will close part of their position when the stock price rises and increase the short position when the stock price falls. Further, the conversion price is often at a discount from the market price, providing incentives for manipulation and arbitrage

[3] Some contracts forbid the financiers from shorting the stock.

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strategies. The Commission had pursued manipulation cases involving naked short sales related to death spirals.

The economic literature finds that companies issuing death spiral financing are not financially healthy and tend to underperform companies with other financing alternatives. Therefore, the fact that 355 companies with death spiral financing did not survive is not surprising and may be unrelated to FTDs. Therefore, the business failures would not necessarily have been prevented by a pre-borrow requirement.

An increase in the FTDs of the death spirals does suggest some naked short selling and potentially some manipulative behavior. However, the analysis cited is not sufficient for proving the manipulative behavior as it does not apply the rigorous econometrics required analyses of causation.

Because so many troubled firms seemed to suffer as a result of issuing death spirals, the use have death spiral financing has waned in recent years. While it is possible for newer financial instruments to contain certain elements rendering them susceptible to incentives similar to those in classic death spirals, we do not recommend applying a regulation to all stocks based on experiences drawn from financing techniques used by a minority of issuers.

4) **The study finds a positive relationship between short interest and fails.**

Comments: The study finds a relationship that is consistent with OEA work and a forthcoming GAO Report. Across the cross-section of exchange traded products, OEA finds that short interest is positively related to FTDs. The GAO Report finds that the time series of aggregate FTDs are highly correlated with aggregate short interest.

5) **The study finds no relationship between short interest and trading volume.** The study interprets this result as suggesting that short sales are not a pertinent factor for a stock's liquidity.

Comments: Actually, the study finds no relationship between changes short interest and changes in trading volume. This is an important distinction for a few reasons. First, trading volume is a "flow" variable, meaning that it is already capturing changes. We aren't sure how to interpret what a change in trading volume means in this context, except that it does not capture liquidity. (Note that the academic literature tends to favor measures of liquidity other than trading volume.) Second, short interest is a "snapshot" variable, so the change in short interest could be appropriate except that it doesn't necessarily measure the volume of short selling well, which is what the study is trying to examine. Therefore, the results in the Shapiro study should not be interpreted to suggest that short sales are unimportant for liquidity.

The academic literature, on the other hand, provides support for the conclusion that short selling generally improves market quality. For example, Boehmer, Jones and Zhang (2009) analyzed the SEC ban on short sales and found that it resulted in a significant

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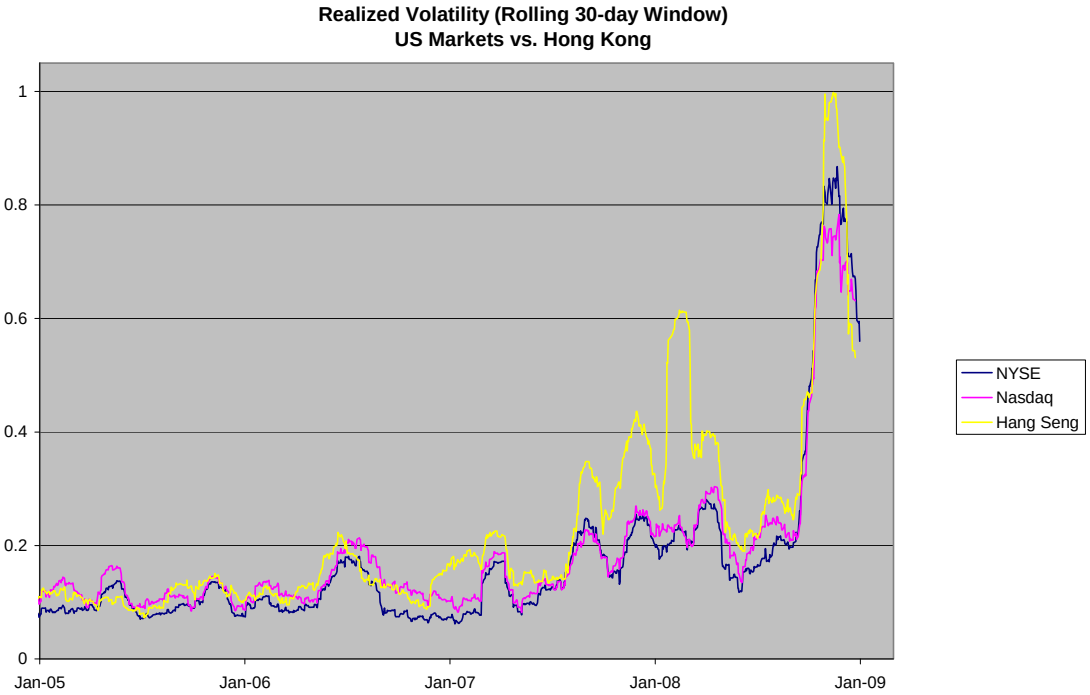
deterioration in market quality. The Shapiro study does not reconcile its results to these other results and explain why its methods are superior. Our opinion is that the methods in the academic literature are likely to be more reliable, because, as explained above the Shapiro study does not address the question correctly.

6) **The study cites Hong Kong, among others, as an example of a market where a pre-borrow works well.**

Comments: There is also evidence to the contrary. An academic paper by Chang, Cheng, and Yu (2007) finds an overvaluation effect in Hong Kong due to short sale constraints which suggests that price discovery is impaired. Additionally, according to recent HK data, short sales only account for about 8% of volume in Hong Kong stocks. This suggests that, relative to short selling in UK and US, short selling is severely impaired in Hong Kong.

In addition, the evidence cited shows that the U.S. experienced an increase in volatility last fall that was sharper than the increase in volatility in Hong Kong. An OEA analysis shows that this is not true over a longer time horizon (see chart below). In fact, when looking at the entire crisis starting in 2006 or 2007, there appears to be no correlation between the increases in volatility and short selling restrictions. In other words, all countries experienced increases in volatility with some countries with more restricted short selling experiencing higher increases than the U.S. and others experiencing lower increases.



7) The study argues that the July Emergency Order requiring a pre-borrow did not impair liquidity or raise costs for short sellers.

Comments: The study provides no actual evidence to support this argument and the argument runs counter to evidence. For example, OEA's analysis of the effect of the July Emergency Order suggested that imposing a pre-borrow requirement may have resulted in significant costs for all short sellers. Specifically, the cost to borrow stock increased and short selling decreased. OEA also noted that only a few stocks were subject to the Emergency Order and those had larger market capitalization and more liquidity in the equity lending market than the typical stock. Therefore the results of analyses of the July Emergency Order (both OEA's and others cited in the study) may underestimate the impact of any pre-borrow rule on smaller stocks.

8) The study cites an Australian study that found that naked short sales increase volatility of stock returns and impair liquidity.

Comments: The Australia experience may not be relevant to the U.S. trading and regulatory framework. A naked short-sale in Australia is where the participant, either proprietary or on behalf of a client, enters an order in the market and does not have in place arrangements for delivery of the securities. Effectively, Australia requires a pre-borrow prior to short sales in most securities but allow short sales in some securities to occur without any pre-borrow requirement. According to the study, Australia's relaxation of pre-borrow requirements for some stocks led to harmful effects on their market quality. It appears, however, that Australia has ended this experiment. Effective November 14, 2008, Australia permanently banned naked short selling, suggesting that the old regulatory framework was inappropriate. However, on April 30, 2009, the Australian Securities and Investments Commission issued a consultation paper requesting feedback on relaxing their ban on naked short selling for market makers. In summary, it appears that Australia is still searching for the appropriate regulatory regime for naked short selling.

The Australian experience is an interesting one, and we plan to summarize this study along with others on FTDs/naked short selling in a separate document. However, we suggest caution in reading too much into this result. The differences in regulation between the stocks on the Australian naked short list and others is much greater than the difference between Rule 204T and a pre-borrow requirement (or even the pre-Rule 204T and a pre-borrow requirement). In particular, the stocks on the naked short list in Australia had much less short selling or delivery regulation than stocks in the U.S. The delivery of securities in the U.S. relies on a number of rules such as the locate and close-out requirements that didn't exist in Australia. In other words, the old Australian regulatory environment allowed for short sales to occur without a pre-borrow, without a locate, and without any FTD close-out requirements. We plan to monitor for additional empirical analysis on the developments in Australia to look for lessons that can be applied in the U.S.

SEC_OEA_FCIC_001071

Other notes:

1) The study confuses FTDs with naked short sales. There are several circumstances in which FTDs do not appear to be due to naked short sales. Therefore, we are hesitant to regard FTDs as anything but a noisy proxy for naked short selling. We are currently reviewing another study that more directly asks whether FTDs are a good proxy and we plan to summarize that study in a separate memo.
2) In footnotes 2 & 9, the study is incorrect in its statement that the "OEA memo uses daily average FTDs on two random days, July 17, 2008 and December 31, 2008. In reality, the OEA analysis uses daily averages across many months of data both pre- and post-Rule changes. The word "random" is not in the memos.

SEC_OEA_FCIC_001072

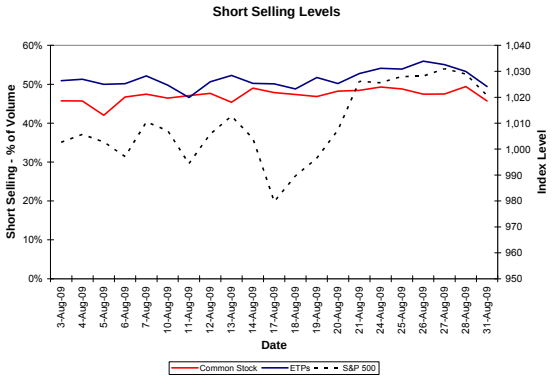
DRAFT for Comments

Monthly Short Selling Report

Total Short Selling

In August 2009, short selling accounted for **48%** of reported volume in common stocks found in the daily short selling volume data.[1] This level was fairly constant throughout the month and did not fluctuate much with the market, as reflected in the S&P 500 index levels (2% correlation coefficient).

Short selling of exchange traded products (ETPs) in August was slightly higher than that of common stock at 52%. This level did not vary much throughout the month, but it does seem to vary a little with the level of the S&P 500. In particular, the level



of short selling in ETPs seems to decline when the S&P 500 declines (29% correlation coefficient).

Note that these levels are quite higher than they were during the Regulation SHO Pilot. There are several potential reasons, but we have not yet run tests on why the level of short selling has increased so much.

Most-Shorted Securities

The daily data is also useful for identifying the most shorted securities. OEA plans to provide lists of the most shorted securities but does not plan to investigate the trading in these securities. In time, this list could change to a list of unusual short selling instead of high short selling.

In August, the stock most shorted was Insulet Corp. Short sales made up 68.3% of the share volume. The shorting in Insulet seemed higher when prices were rising as the level of short selling has a positive 39.4% correlation with the stock returns in Insulet. In addition, the price of Insulet Corp. rose 37.5% in the month of August.

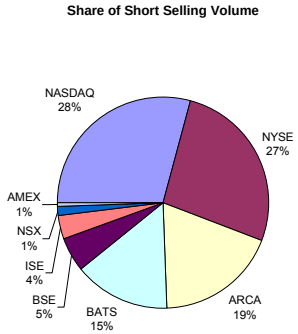
Many of the securities that were shorted the most in August had prices that went up and had short selling that was positively correlated with returns. These securities are unlikely candidates for manipulation.

Ticker	Name	Short Level	Correl	Return
	Common Stock			
PODD	Insulet Corp.	68.3%	39.4%	37.5%
MPWR	Monolithic Pwr	67.2%	8.6%	1.5%
RDK	Ruddick Cp	66.8%	-1.1%	13.0%
PNFP	Pinnacle Fn Prt	66.7%	28.2%	3.5%
WIT	Wipro Ltd	65.1%	-18.4%	-7.8%
	ETPs			
VIG	Vanguard Dvd	78.0%	6.6%	2.4%
PGX	PwrShares Pfd	77.4%	4.0%	-1.5%
QQQQ	PwrShares QQQ	67.6%	51.6%	1.5%
ITB	Home Cnstrctn	67.3%	-27.9%	-7.8%
FCG	Natural Gas	67.2%	0.3%	2.3%

For some other stocks or ETPs, the correlation between the short selling level and the stock return is negative and a few of these had a negative return in August. The short selling in these securities is not necessarily abusive and much more analysis would be necessary to determine manipulative intent. A negative correlation could indicate that short sellers applied price pressure without any manipulative intent or that they were merely passive momentum traders.

Market Share

We also examined which markets tend to account for more short selling.[2] Some strategies may involve shorting only on certain exchanges. We found that the markets' share of short selling



coincided closely with the markets' share of volume, with no market deviating by more than 1%. We will monitor this over time.

[1] This might be an overestimate because stocks that have no short selling may not show up in the data. In addition, our classification into common stock is imperfect and based on characteristics of the ticker and absence from a list of ETPs.

[2] FINRA has not yet started to disseminate the volume data, so this analysis does not reflect TRF activity.

The following table describes convertible bond hedging activity as a percent of (1) shares outstanding and (2) short interest. The amount of hedging activity needed is the theoretical prediction from a proprietary model (CNH Partners) based on credit, volatility, and delta estimates from 9/25/2008; hence, this may not reflect that actual convertible arbitrage positions. The amount of short interest outstanding is as of 9/15/2008. This analysis covers approximately 84% of the outstanding market.

		By unique issuer				
	Issue size ($)	Shares out	Hedge needed on 9/25/08 (# shares)	Short interest on 9/15/08	Hedge as % of shares out	Hedge as % of short interest
Panel A: All convertible bond issues						
Number	585	459	459		459	
Mean	404,279,915	210,845,394	6,880,878		7.13%	
Median	240,000,000	65,973,000	2,855,146		5.38%	
Standard dev	502,825,861	505,942,381	29,656,704		7.67%	
Total	236,503,750,000					
Panel B: Convertibles with underlying equity traded on NYSE						
Number	313	249	249	249	249	249
Mean	404,279,915	225,854,225	7,133,787	15,317,479	7.14%	48.26%
Median	240,000,000	67,922,000	2,990,715	7,692,121	5.41%	42.70%
Standard dev	502,825,861	505,297,880	28,389,631	26,965,434	7.68%	33.80%
Total	152,615,046,000					

Panel A represents only those issues for which we have full data (approximately 84% of total outstanding issues)

Panel B is for NYSE stocks only; hence, short interest on 9/15/08 available.

The first column includes multiple issues by the same issuer. All other columns represent the aggregated amount of all issues by the same issuer.

September 26, 2008

To: Jim Overdahl, Stewart Mayhew, Amy Edwards

CC: Cindy Alexander, Jennifer Marrietta Westberg, Kathleen Hanley

From: Scott Bauguess

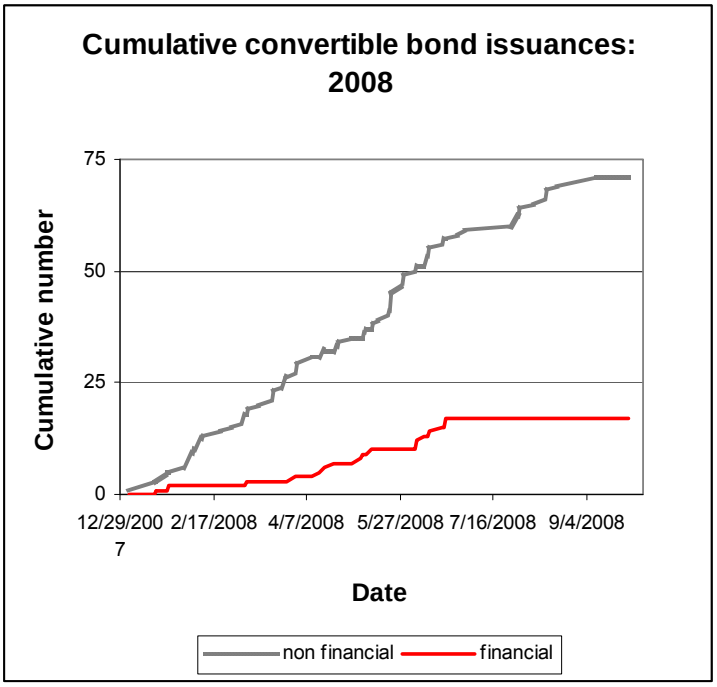
Re: A brief survey of current market conditions for convertible bonds, and the potential effects of short sale restrictions

The following document provides a short summary of the current market conditions for convertible bonds: the subject of much speculation since convertible bond arbitrage strategies rely on the ability to short the underlying stock.

The following table and graph describe the frequency and type of new convertible bond issuances since the beginning of 2008. This data provided by CNH Partners. There are 89 total issuances included (Original source is Merrill Lynch), but other sources indicate that some deals are omitted: Prospect news claims that there are 109 deals to date. I have not reconciled this difference.

YTD convertible bond issuance through 9/24

	Non financial issuers	Financial issuers	All issuers
Number of issuances	71	18	89
Percent of total	*80%*	*20%*	*100%*
Proceeds ($ millions)	27148	30645	57793
Percent of total	*47%*	*53%*	*100%*



Of note, there has not been a single issuance since September 9th, and the last issuance by a financial firm currently on the short sale list is June 20th. Hence, this market dried up prior to the current short sell restrictions. Also of note, financial firms comprise 47% of the dollar volume of issuance but only 20% of the total issuances. This is a result of a few very large issuances by financial firms, illustrated in the following list of the 25 largest issuances since the beginning of the year. Fourteen of these issuances are by financial firms currently on the short sale list (listed in bold).

	Issue Name	Stk Ticker	Issue Date	Proceeds $mm	Pct Cheap At Issue
1	**Bank of America Corp 7.25% Pfd.-L**	**BAC**	**1/24/2008**	**6900**	**8.13%**
2	**American Intl Group (Mand) 8.5% Pfd.**	**AIG**	**5/12/2008**	**5880**	**6.02%**
3	**Wachovia Corp 7.5% Pfd.-L**	**WB**	**4/14/2008**	**4025**	**11.71%**
4	**Lehman Bros Ch. 11 7.25% Pfd.-P**	**LEH**	**4/1/2008**	**4000**	**12.78%**
5	**Citigroup Inc 6.5% Pfd.-T**	**C**	**1/17/2008**	**3169**	**4.98%**
6	**Fannie Mae (Mand) 8.75% Pfd.**	**FNM**	**5/8/2008**	**2588**	**5.36%**
7	**Lehman Bros Holdings Inc Ch. 11 (Mand) 8.75% Pfd.-Q**	**LEH**	**6/9/2008**	**2000**	**6.90%**
8	Archer Daniels Midland Co (Mand) 6.25% Pfd.	ADM	5/28/2008	1750	3.01%
9	**National City Corp 4% 02/01/11**	**NCC**	**1/23/2008**	**1438**	**7.15%**
10	Chesapeake Energy 2.25% 12/15/38	CHK	5/20/2008	1380	6.47%
11	NetApp Inc 1.75% 06/01/13 (144A*)	NTAP	6/4/2008	1265	-0.08%
12	**Legg Mason Inc (Mand) 7% Pfd.**	**LM**	**5/6/2008**	**1150**	**2.23%**
13	**Fifth Third Bancorp 8.5% Pfd.-G**	**FITB**	**6/18/2008**	**1108**	**3.03%**
14	Alliance Data Systems 1.75% 08/01/13 (144A*)	ADS	7/24/2008	805	3.03%
15	Boston Properties LP 3.625% 02/15/14 (144A*)	BXP	8/14/2008	740	3.57%
16	Kinetic Concepts 3.25% 04/15/15 (144A*)	KCI	4/16/2008	690	4.27%
17	Massey Energy Co 3.25% 08/01/15	MEE	8/7/2008	690	4.48%
18	**KeyCorp 7.75% Pfd.-A**	**KEY**	**6/12/2008**	**658**	**3.79%**
19	**CIT Group 8.75% Pfd.-C**	**CIT**	**4/21/2008**	**575**	**9.29%**
20	**XL Capital Ltd (Mand) 10.75% Pfd.**	**XL**	**7/29/2008**	**575**	**4.18%**
21	Mylan Inc 3.75% 09/15/15 (144A*)	MYL	9/9/2008	575	10.23%
22	**Huntington Bancshares 8.5% Pfd.-A**	**HBAN**	**4/16/2008**	**569**	**10.23%**
23	SBA Communications Corp 1.875% 05/01/13 (144A*)	SBAC	5/13/2008	550	3.78%
24	XM Satellite 7% 12/01/14 (144A*)	SIRI	7/29/2008	550	8.92%
25	ProLogis 2.625% 05/15/38	PLD	5/1/2008	545	0.65%

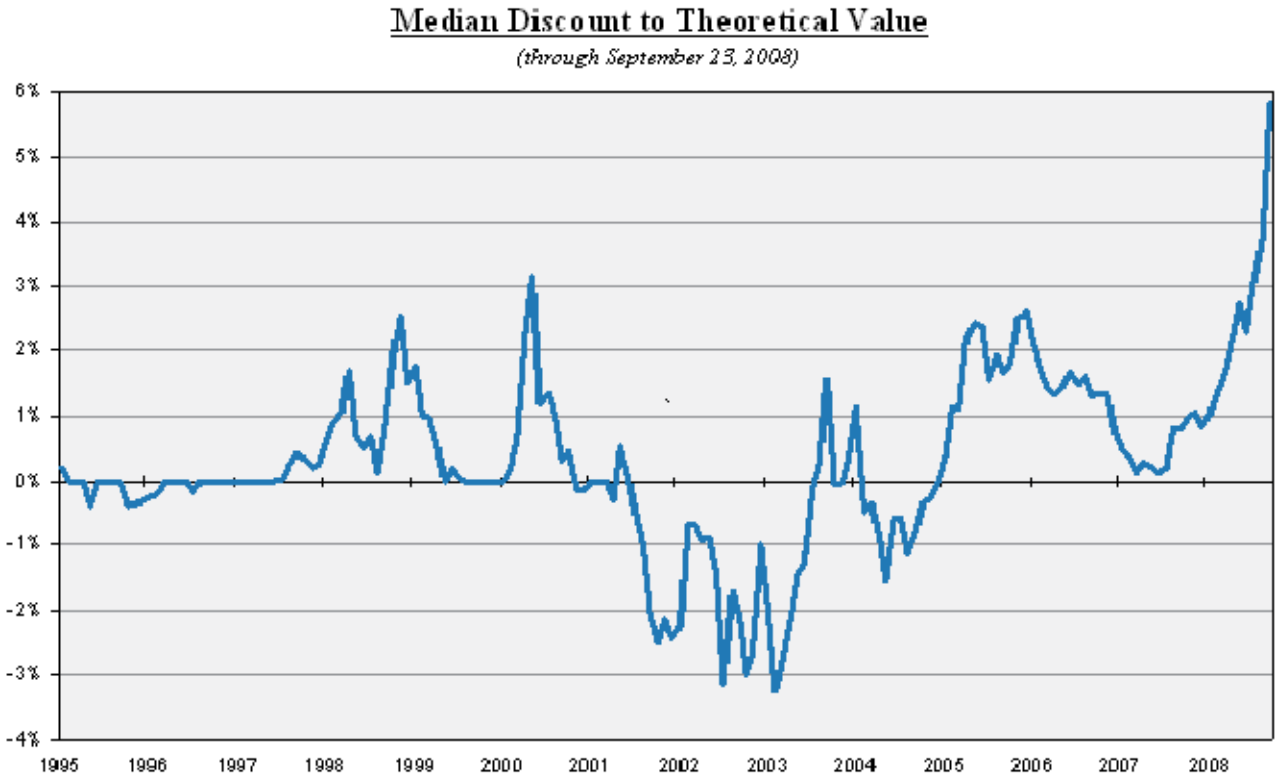
One of the chief concerns about the short sale restrictions is that it may limit the ability of certain issuers to raise capital. Over 75% of convertible bonds are held by hedge funds exercising convertible bond arbitrage strategies.[1] This arbitrage strategy calls for a short position in the underlying equity of the issuer that increases as the conversion feature of the bond comes into the money. This eliminates any upside gain of stock price increases above the conversion price, but also makes the investment market neutral if the hedge is properly balanced. Hence, the strategy can be levered up through borrowings to magnify the otherwise modest return on the bond yield.

Since hedge funds can profit from lower convertible bond yields through this arbitrage, it also makes these issuances attractive for issuers who can access capital markets at lower cost than a straight debt issuance, particularly if they are an unrated or higher risk than a typical debt issuer. The recent increase in issuances by the financial sector is evident of this; the convertible feature of the debt issuances allowed them to raise capital at a lower cost; purchasers were willing to accept a lower yield since they could hedge against the downside risk by shorting the underlying stock. Since new short positions are no

[1] A claim made by CNH Partners

longer allowed, this source of capital may no longer be viable. Moreover, risk of future short-selling restrictions is currently blamed for the entire market seizing up: there have been no new issuances since September 9.

The short sell restrictions are also problematic for current convertible bond portfolios. To maintain a risk neutral position, arbitragers must continually rebalance their short positions to match the moneyness of the bond. To the extent that new short positions are not allowed, managers cannot rebalance their portfolio. Moreover, since short positions are not transferable, transferring bond positions between bond fund mangers is also problematic. A currently hedged bond will lose its hedge if sold. This supports claims that liquidity for these instruments has disappeared, increasing their discount. The following plot courtesy of CNH Partners illustrates the time series discount applied to these bonds relative to their theoretical value (calculated from the bond's intrinsic characteristics).



The discount has risen sharply since the beginning of the year, and is now over 8%, and is well above other historical spikes, most notably the Long Term Capital Management debacle in 1998, the high tech bubble burst in 200, and large changes in basis risk (total market risk) in 2005 related to GM and Ford credit downgrades.

The next table lists the discounts applied to convertible bonds on two dates either side of the September 19 short sale restrictions, and it is broken out by whether the issuer is a financial firm. For this analysis, only issuances with a moneyness of 0.65 or greater are included (implying that shorting is an active component of the strategy). Although the largest increases to the discount are found among financial firms, and increase from 6.87 to 8.66 on average, the change in not statistically significant. Other assumptions of moneyness or the use of medians instead of means does not materially alter this conclusion. Hence, it is difficult to interpret the increase to be a result of the short sale ban.

		Bond discount to theoretical			
		17-Sep	24-Sep	Change	*t-stat*
Issuances by non-financials	mean	8.24	8.94	0.69	*0.55*
	sd	16.90	15.17	3.42	
	N	323	323	323	
Issuances by financials on short list	mean	6.87	8.66	1.78	*0.45*
	sd	8.00	12.29	5.79	
	N	15	15	15	
All issuances	mean	8.18	8.92	0.74	*0.61*
	sd	16.61	15.03	3.55	
	N	338	338	338	

Discussion of "Shackling Short Sellers: The 2008 Shorting Ban"

By Ekkehart Boehmer, Charles Jones, and Xiaoyan Zhang

Timothy McCormick, Ph.D.
Senior Financial Economist
U.S. Securities and Exchange Commission

SEC_OEA_FCIC_001079

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SEC_OEA_FCIC_001080

Summary of Paper & Comments

- **Matched pairs approach**
  - Match on market cap, dollar volume and exchange listing
  - 464 “banned” stocks versus 464 “non-banned” stocks
    - Reasonably good match, except banned stocks tend to have higher share volume (& lower prices) than their matches
    - Table 2: Missing info on the 61 “ban-list later” matches
- **Two-way fixed effect panel regressions**
  - Controls for daily effects and matched pair effects
  - Very important during this extreme period
  - Assumes: Time trends in absence of ban would have been same
    - Spillover effects – potential bias could run either way
    - Extreme degree of news regarding financial firms – potential bias in favor of the results (differential effects around extreme events)
  - Of course, any benchmark can be criticized to some extent

SEC_OEA_FCIC_001081

Summary of Paper & Comments

- **Ban impact:**
  - Relative short sale volume decreased from 22% to 11%
  - Relative effective spreads increased by 56 bp
    - Relative spreads sensitive to changes in price level
    - Alternative: Quartiles of ban stocks by price decline
      - Also helps with concern about differential effects from news
    - Alternative: Correct relative spreads for price changes
  - Short sales were more aggressive
    - Does this indicate a loophole being exploited?
    - Did firms register as market makers in order to avail themselves of the exemption?
  - Large, temporary increase in prices (CONFOUNDED!)
  - Average trade size falls – consistent with SS constraints making it harder to do arbitrage
- **Evidence that Rule 204T reduced short selling**
  - Cost to borrow stocks may have gone up

SEC_OEA_FCIC_001082

Mechanical Impact of Price Decline on Relative Effective Spread

	Pre	Post	Change
Banned Stocks			
Average Price	20.00	16.00	-20%
Average Spread - Actual ($)	0.20	0.18	-0.02
Relative Spread - Actual (bps)	100.0	112.5	+12.5
Relative Spread - Adjusted (bps)	100.0	100.0	0.00
Non-Banned Stocks			
Average Price	40	40	
Average Spread - Actual ($)	0.40	0.40	0.00
Relative Spread - Actual (bps)	100.0	100.0	0.00
Difference in Actual Relative Spreads		**+12.5**	
Difference in "Adjusted" Relative Spreads		**0**	

Assumes that spreads fall by 0.5% for every 1% change in price.

SEC_OEA_FCIC_001083

Circumstances Prior to SEC Ban

- March 2008: Lender/counterparty panic and "rush" sale of Bear Stearns
- July 2008: SEC temporary pre-borrow rule for 19 large financial firms
- Sept 8, 2008: Fannie Mae and Freddie Mac government rescue
- Week of Sept 14th:
  - Sunday: Lehman declares bankruptcy, Merrill Lynch's "rush" sale to BOA
  - Tuesday: Money market fund at Reserve Management Company "breaks the buck" causing "run on bank" in money market funds
  - Tuesday: AIG's government rescue
  - Wednesday: Morgan Stanley CEO John Mack memo to employees: "What's happening out there? It's very clear to me -- we're in the midst of a market controlled by fear and rumors, and short sellers are driving our stock down."
  - Thursday: Price patterns in a number of stocks suggest "panic" selling
    - MS and GS hit 52-week lows on Sept 18th . Collapse 67% and 44% for week before recovering late in day.
    - Stocks rally late in day on reports of financial rescue plan.
  - Thursday night: Paulson, Bernanke, & Cox meet with Congressional leaders on a financial rescue plan, announce agreement to work quickly toward a "fix".
    - Bernanke warns, "If we don't do this, we may not have an economy on Monday."

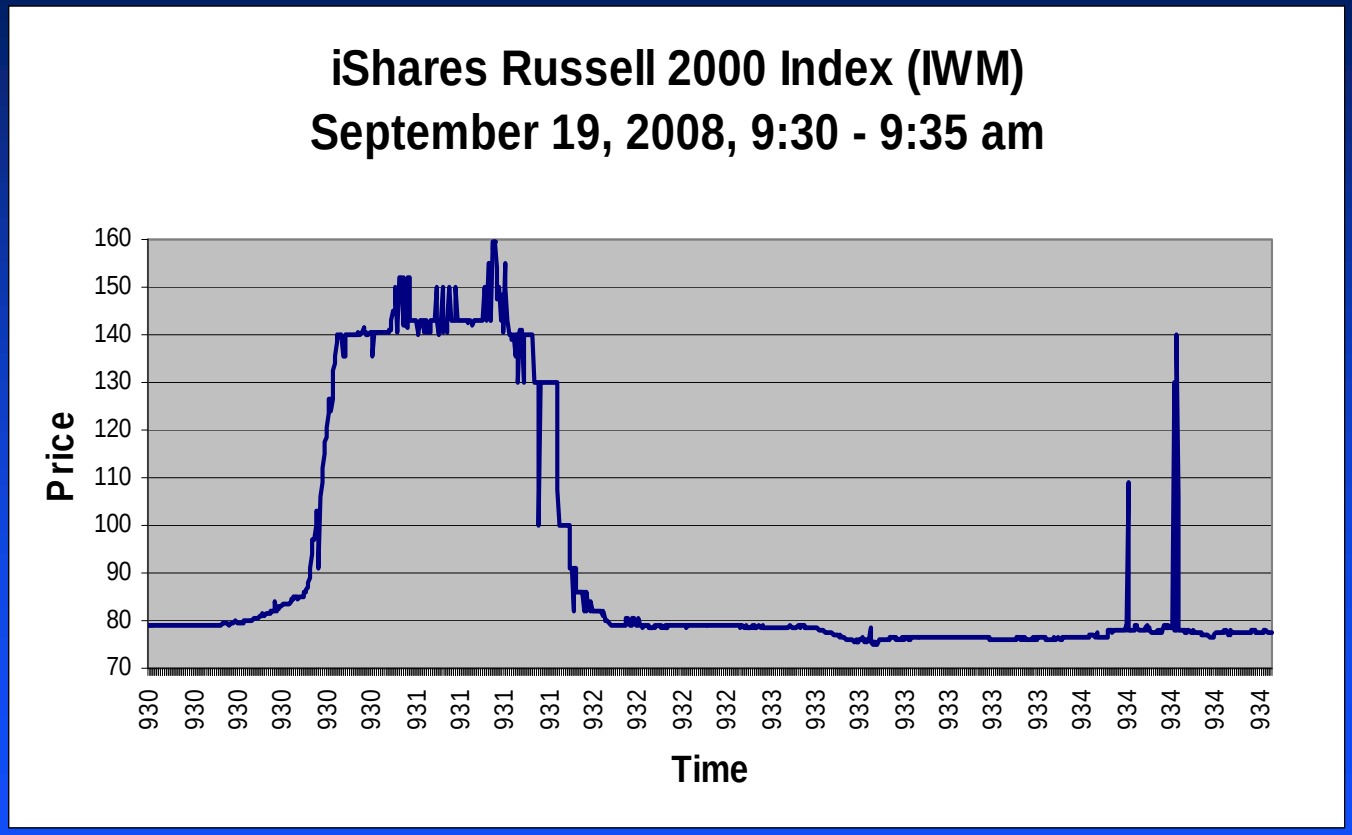
SEC_OEA_FCIC_001084

Why Ban Short Selling?

- (Former) Chairman Cox (December 31, 2008 Reuters article):
  - The SEC imposed the temporary ban under intense pressure from the Federal Reserve and Treasury Department which insisted it was crucial to the short-term survival of these institutions, Mr. Cox said.
- Commissioner Paredes (Feb 2009 speech):
  - "From my perspective, the ban was not directed at shoring up particular issuers for their own sake or lifting stock prices as such. Such goals fall outside the Commission's ambit. Rather, the purpose was to protect the financial system against systemic risk."
  - "For me, it boiled down to determining if the ban might help stabilize the situation, the ban's potential benefits justified its costs, particularly given that the ban was temporary."
- Managing "market disruptions" within purview of regulators and SROs
  - Marketwide circuit breakers and individual stock trading halts
  - Breaking trades that fall far outside normal prices
  - Ironically, in an attempt to manage disruption, some believe that short ban may have led to disruption

SEC_OEA_FCIC_001085

Event-Based Market Disruption
Effect of "Surprise" Short Sale Ban



SEC_OEA_FCIC_001086

Comments on the Impact of Ban

- **Commissioner Paredes (Feb 2009 speech):**
  - **"Speaking personally, it became apparent that the ban did not stabilize the markets but did result in inefficiencies and other market dislocations and disruptions. In short, the benefits of the ban did not materialize but the costs clearly did."**
- **Chairman Cox (as reported by Reuters)**
  - **"Preliminary findings point to several unintended market consequences and side effects caused by the ban"**
  - **"The costs appear to outweigh the benefits."**

SEC_OEA_FCIC_001087

Other Suggestions for Paper

- Expand discussion of events leading up to ban
- Expand discussion of events contemporaneous to ban
  - Financial rescue plan news confounds returns on 9/19/08 and potentially other days
  - Utilize specific examples to tell story about why ban affected markets
  - Ending the ban to minimize market disruption
  - Improve Rule 204T discussion
    - It was not a pre-borrow requirement
    - It did not ban fails due to short sales
    - Led to a 12.49% increase in prices on 9/18/08?
  - Form SH disclosure of short sales and positions
    - Rule issued on 9/18/08 and effective 9/22/08 to 8/1/09
    - Were short sellers scared off by disclosure?
- Add more short sale data beyond NYSE and Nasdaq
  - May be missing 30% of short sales

SEC_OEA_FCIC_001088

Avenues of Further Investigation

- Examine spillover in non-banned stocks
- Examine spillover & potential unlinking to NAV in ETFs
- Examine spillover, market quality, unlinking in option markets
- Examine spillover & unlinking in CDS markets

SEC_OEA_FCIC_001089

Numerous academic studies have examined last fall's ban on short selling, almost uniformly highlighting the costs of the ban. Not surprisingly, these studies find that short selling declined during the ban. In addition, the studies find the ban resulted in a severe reduction in market quality, including lower liquidity and higher volatility. Optionable stocks seemed to experience larger effects than other stocks. The ban also harmed the ability of issuers to raise capital, particularly for convertible bond issuances. Given the confounding effects at the start of the ban, it is not surprising that studies are mixed on whether the ban impacted prices. Overall, these results support the statements of former Chairman Cox that the ban was not productive.

Fails to Deliver in Short Sale Ban Stocks - Sample

Short sale ban stocks showed a dramatic decrease in fails starting on September 23, 2008 (see Figure 1). In fact, fails in short sale ban stocks declined by about 45.0% from September 22, 2008 to September 23, 2008. Fails in short sale ban stocks declined by about 77.1% and fails in non-ban stocks declined by about 36.3% from September 22, 2008 to September 30, 2008. A similar picture emerges when we use dollar value of fails (see Figure 2).

Another noticeable thing about the charts is the run-up in fails prior to the formal release of the new T+3 close-out rule. In particular, there were news reports on September 16th about the forthcoming rules and there is clearly a large increase in fails on corresponding to that trade date (September 19th settlement date). The chart is consistent with the conclusion that traders were failing to deliver, at least in large financial stocks where the threat of short sale restrictions was the greatest, in anticipation of new rules.

September 23, 2008 was first settlement date we may see some close-outs from the new T+3 close-out rule if the close-out was through borrowing stock. If close-outs were done through trades on September 23, 2008, we would not see it in settlement data until September 26, 2008. The first trading day of the short sale ban would show up on the September 24, 2008 settlement date. Since the initial impact of T+3 close-out rule and the short sale ban occur at the same time, it is hard to attribute any effect from September 24, 2008 onward to one or the other.

Figure 1

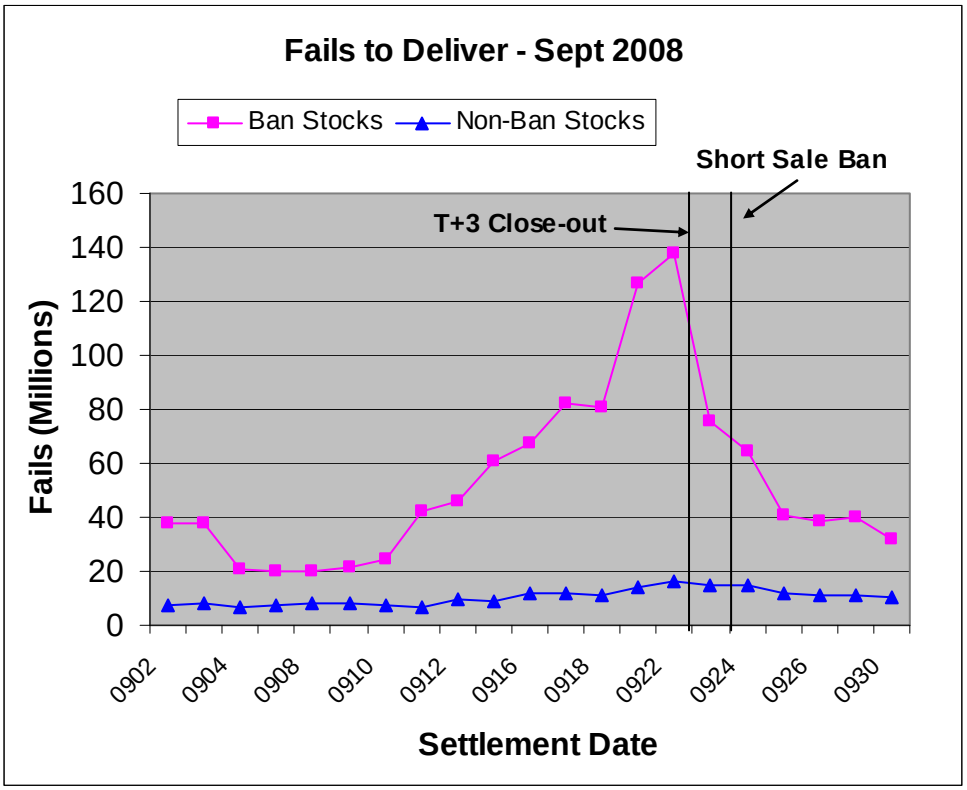
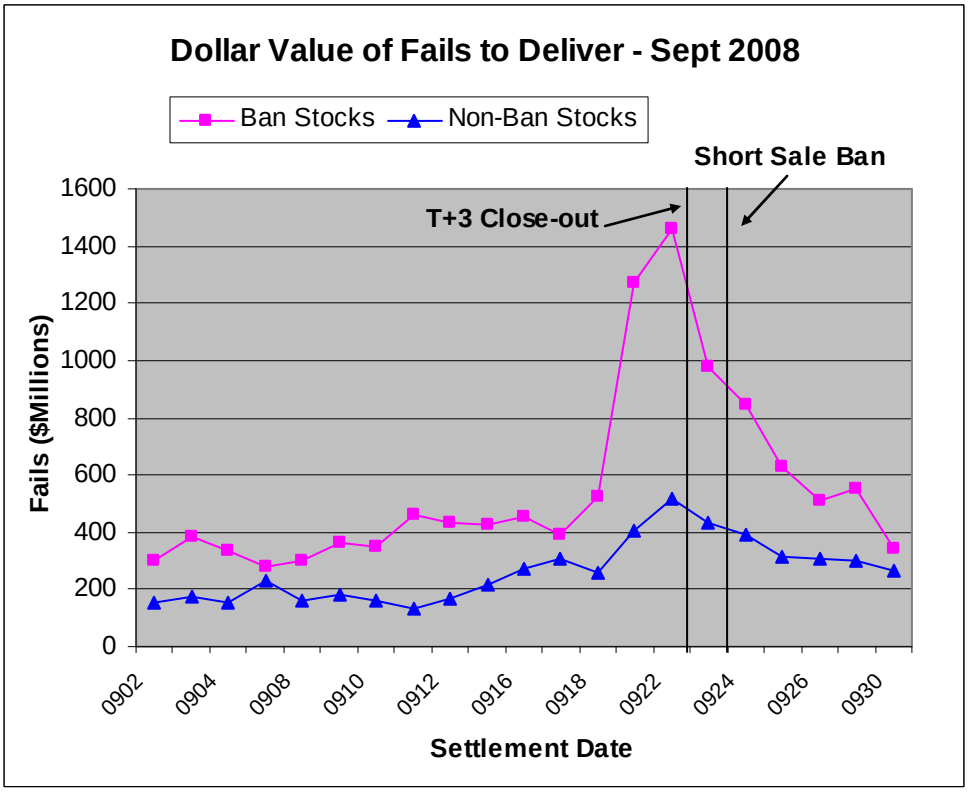


Figure 2



Fails to Deliver in All Stocks

Fails to deliver across all securities increased by about 15.3% from September 22, 2008 to September 30, 2008 (see Figure 3). The dollar value of fails to deliver across all securities declined about 54.4% from September 22, 2008 to September 30, 2008 (see Figure 4). The difference in results from the two measures is due to a number of low priced securities with new fails on September 30, 2008. Excluding all securities with stock price $1.00 or less, fails to deliver decline by 40.1% from September 22, 2008 to September 30, 2008 (see Figure 5).

September 23, 2008 was first settlement date we may see some close-outs from the new T+3 close-out rule if the close-out was through borrowing stock. If close-outs were done through trades on September 23, 2008, we would not see it in settlement data until September 26, 2008. The first trading day of the short sale ban would show up on the September 24, 2008 settlement date. Since the initial impact of T+3 close-out rule and the short sale ban occur at the same time, it is hard to attribute any effect from September 24, 2008 onward to one or the other.

Figure 3

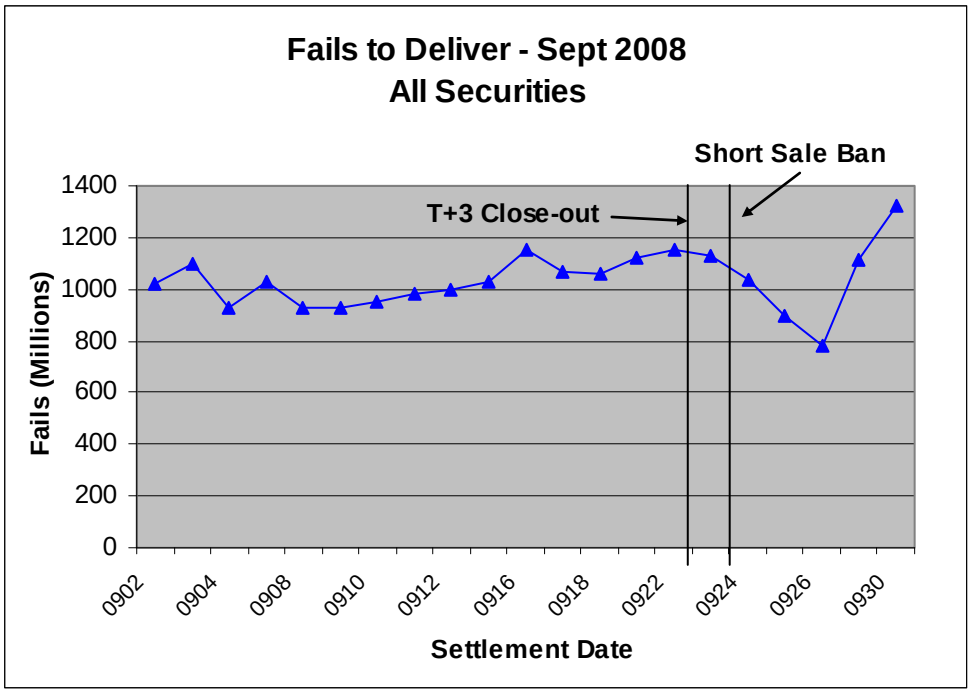


Figure 4

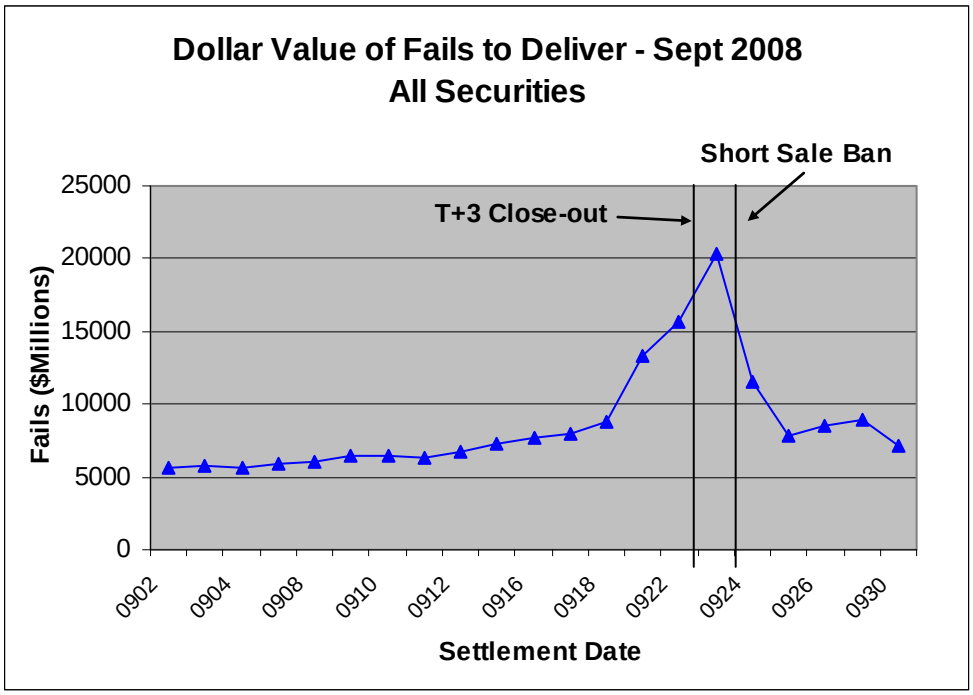
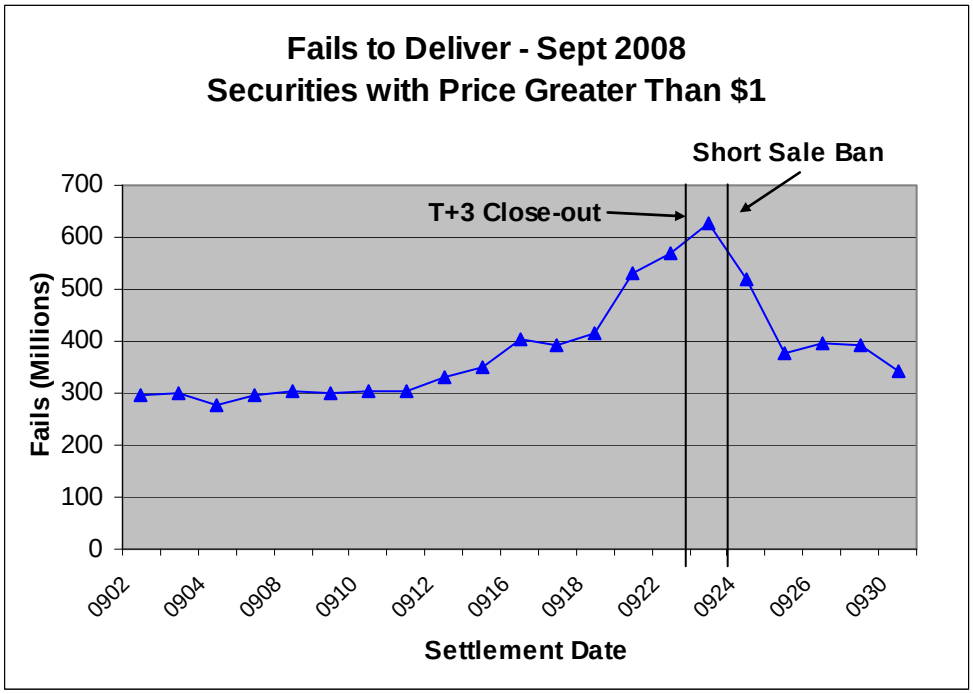


Figure 5



Fails to Deliver in All Short Sale Ban Stocks

Short sale ban stocks showed a dramatic decrease in fails starting on September 24, 2008 (see Figure 6). Fails in short sale ban stocks declined by about 41.7% from September 22, 2008 to September 30, 2008. The dollar value of fails in short sale ban stocks declined by about 73.2% from September 22, 2008 to September 30, 2008 (see Figure 7).

Another noticeable thing about the charts is the run-up in fails prior to the formal release of the new T+3 close-out rule. In particular, there were news reports on September 16th about the forthcoming rules and there is clearly a large increase in fails on corresponding to that trade date (September 19th settlement date). The chart is consistent with the conclusion that traders were failing to deliver, at least in large financial stocks where the threat of short sale restrictions was the greatest, in anticipation of new rules.

September 23, 2008 was first settlement date we may see some close-outs from the new T+3 close-out rule if the close-out was through borrowing stock. If close-outs were done through trades on September 23, 2008, we would not see it in settlement data until September 26, 2008. The first trading day of the short sale ban would show up on the September 24, 2008 settlement date. Since the initial impact of T+3 close-out rule and the short sale ban occur at the same time, it is hard to attribute any effect from September 24, 2008 onward to one or the other.

Figure 6

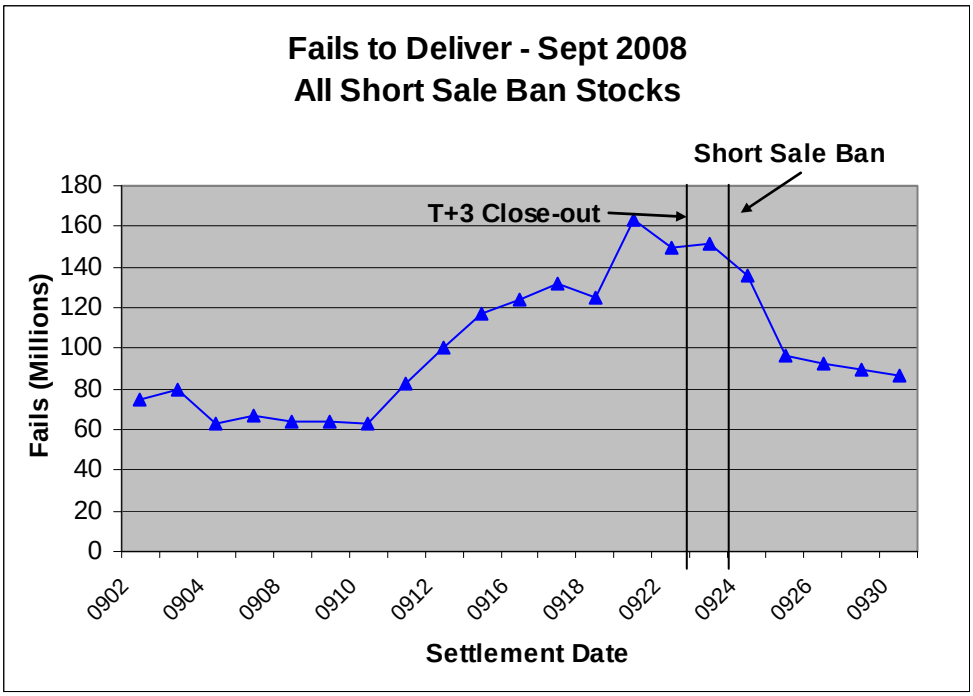
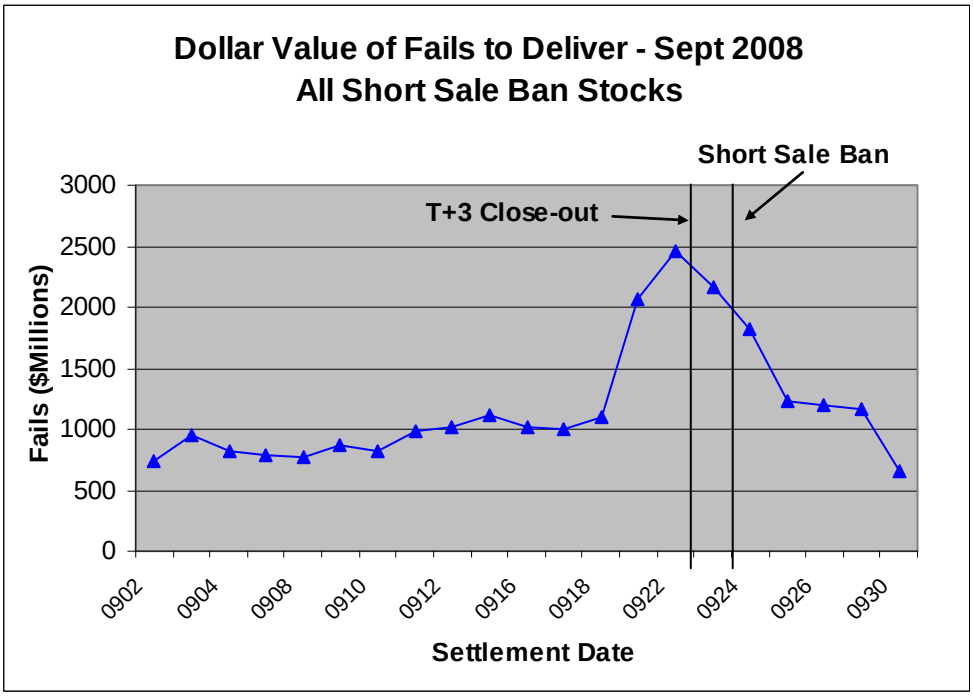


Figure 7



O E A M E M O R A N D U M

TO: File

FROM: Office of Economic Analysis

DATE: November 4, 2009

SUBJECT: Impact of Recent SHO Rule Changes on Fails to Deliver

This memorandum examines fails to deliver before and after the elimination of the options market maker (OMM) exception in Rule 203 of Regulation SHO and the implementation of interim final temporary Rule 204T and permanent Rule 204 (T+3 Close-out Rule). This memo includes three additional months of data and updates results from earlier memos dated March 20, 2009, November 26, 2008, and April 16, 2009. The findings here are consistent with those in the earlier memos.

Due to the contemporaneous implementation of the elimination of the options market maker exception and Rule 204T, they are analyzed together.[1] Since the rule changes significantly shortened the window to close-out most fail to deliver positions and expanded the close-out provisions to all equity securities, we would expect to see a decline in average daily fails due to compliance with the new rules, all else equal. However, it is also possible that certain behavioral changes or other factors could mitigate or exacerbate any effect. For example, faster "cycling" of fails (more rapid fail-closeout-fail-closeout) could lead to full compliance with the new rules but no change in average daily fails.

In summary, the results indicate that fails to deliver decreased significantly after the elimination of the OMM exception and the implementation of the T+3 Close-out Rule. Fails declined by 63.4% across all securities and 80.5% for threshold stocks. In addition, there is some evidence that optionable stocks experienced larger declines than non-optionable stocks. There has been a large downward trend in fails since July 2008.

Background

The Commission approved a final rule to eliminate the options market maker exception from the close-out requirement of Rule 203(b)(3) in Regulation SHO. This rule change became effective at 12:01 a.m. ET on Thursday, Sept. 18, 2008. The Commission made

[1] We also note that Emergency Order (Release No. 34-58592) temporarily prohibited any person from effecting a short sale in the publicly traded securities of certain financial firms during the period from September 19 to October 8, 2008.

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permanent the relevant provisions of Rule 204T, as Rule 204, in July 2009.[2] As a result, any new fails by options market makers after the effective date are subject to the same close-out requirements as other market participants under Rule 204. Interim final temporary Rule 204T provided for a 35-settlement day phase-in period to close-out previously established fail to deliver positions by option market makers. In other words, since the effective date of the SEC Emergency Order (Release No. 34-58572) was September 18, 2008, the phase-in period ended prior to the start of trading on November 7, 2008. Any change in a fail position that is closed-out via a standard settlement trade on November 7, 2008 appeared November 13, 2008.

The Commission also adopted in September 2008, on an interim final basis, a new rule requiring that short sellers and their broker-dealers deliver securities by the close of business on the settlement date (three days after the sale transaction date, or T+3) and imposing penalties for failure to do so. As noted above, this interim final rule was made permanent effective July 31, 2009 with some limited modifications. Rule 204 establishes that fail to deliver positions related to short sales must be closed out prior to the beginning of normal trading hours on the next settlement day following the settlement date of the newly-created fail (usually T+4). Fail to deliver positions related to bona fide market making or long sales have an additional two settlement days to close-out fail to deliver positions (usually T+6). Fail to deliver positions related to sales pursuant to Rule 144 have 36 settlement days to close out (usually T+39). One major distinction between Rule 204 and Rule 203 is that Rule 204 covers all equity securities whereas Rule 203 covers only threshold list securities. Since the close-out provisions of Rule 204 differ depending on the type of trade that led to the fail and the date of the fail, Appendix A provides a summary table that lists important introduction dates for each category.

Since some previously-established fails in threshold list securities may have had up to 14 days to close-out, a large part of the effect of the new close-out requirements may not have shown up in the NSCC settlement data until October 10, 2008 (17 settlement days after the day prior to the effective date). Also, since some previously-established OMM fails had up to 36 days to close-out, the full effect of the new close-out requirements in optionable securities may not have shown up in the NSCC settlement data until November 13, 2008 (39 settlement days after the effective date). Also, pre-existing fails in non-threshold stocks were not required to be closed-out within any time period unless the security entered the threshold list. Since we do not want our analysis confounded by the grandfather exception elimination, we use the period from January 1, 2008 to September 22, 2008 (183 days) as the pre-Rule period.[3] The period from September 23, 2008 to September 30, 2009 (256 days) is defined as the post-Rule period.

[2] See Exchange Act Release No. 60388 (July 29, 2009, 74 FR 38266 (July 31, 2009); http://www.sec.gov/rules/final/2009/34-60388fr.pdf and http://www.sec.gov/rules/final/2009/34-60388.pdf.

[3] We note that the pre-period includes the period of the July Emergency Order that temporarily required pre-borrowing for the securities of publicly traded securities of 19 substantial financial firms prior to short sales (Release No. 34-58166). The July Emergency Order led to a significant reduction in fails in these securities. The length of the pre-period window and the small number of securities affected by the July

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All Securities (Table 1):

Table 1 shows the average daily fail to deliver measures pre- and post-Rule 204 and OMM exception elimination for all securities. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily fails to deliver shares decreased by 63.4%.
- The average daily dollar value of fails to deliver decreased by 77.5%.
- The average daily number of fails to deliver positions decreased by 60.3%.

Threshold List Securities (Table 2):

Table 2 shows the summary fail to deliver measures for threshold list securities. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily number of threshold list securities decreased by 82.1%.
- The average daily fails to deliver shares in threshold securities decreased by 80.5%.
- The average daily dollar value of fails to deliver in threshold securities decreased by 92.5%.
- The average daily number of fails to deliver positions in threshold securities decreased by 89.7%.

Threshold List Securities with Listed Options (Table 3):

Table 3 shows the summary fail to deliver measures for threshold list securities with listed options. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily number of optionable threshold list securities decreased by 88.8%.
- The average daily fails to deliver shares in optionable threshold securities decreased by 90.9%.
- The average daily dollar value of fails to deliver in optionable threshold securities decreased by 93.5%.
- The average daily number of fails to deliver positions in optionable threshold securities decreased by 92.6%.

Threshold List Securities without Listed Options (Table 4):

Table 4 shows the summary fail to deliver measures for threshold list securities without listed options. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily number of non-optionable threshold list securities decreased by 76.2%.
- The average daily fails to deliver shares in non-optionable threshold securities decreased by 75.9%.

Emergency Order largely mitigate any confounding influence from this inclusion. Further, any bias would be in the direction of finding a smaller impact from the September 2008 rule changes.

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- The average daily dollar value of fails to deliver in non-optionable threshold securities decreased by 83.3%.
- The average daily number of fails to deliver positions in non-optionable threshold securities decreased by 84.4%.

Any difference in the change in fails between stocks with listed options (Table 3) and threshold stocks without listed options (Table 4) may indicate the impact of the elimination of the option market making exception. The comparison indicates that stocks with listed options saw larger percentage decreases than stocks without options. Depending on the measure, the declines are 7.8% to 21.3% larger for stocks with listed options.

Daily Fails to Deliver in All Securities (Figure 1):

Figure 1 shows the daily aggregate fails in all securities from April 1, 2004 to September 30, 2009. There has been a decline of 88.5% from the 2008 high of 2.21 billion shares on July 16, 2008 to 0.25 billion shares on June 30, 2009. There was a large spike to 2.33 billion shares on June 19, 2009 and 2.36 billion shares on June 22, 2009 that was the result of a two-day, 2 billion share fail to deliver in one stock, eWorld Companies Inc. (EWRC). It is important to note that we do not attempt to adjust fails to deliver for increases in trading volume over time. Assuming everything else constant, as the magnitude of trading (settlements) increases one would expect that the magnitude of fails to deliver would also increase. From April 1, 2004 to December 31, 2004 (Pre-Rule 203), the average daily fails were 810 million shares. From January 1, 2009 to September 30, 2009, the average daily fails were 402 million shares, a decrease of 50.4%. During the same period, the average monthly dollar value of trading increased 117.7% from $2.3 trillion to $5.0 trillion.[4] Therefore, fails have decreased despite greater trading activity.

Average Daily Number of Threshold List Securities (Figure 2):

Figure 2 shows the average daily number of threshold list securities for each month from January 2005 to September 2009. The average in September 2009 was 59.6 securities per day, a decline of 88.2% from its high in July 2008.

Daily Number of Threshold List Securities (Figure 3):

Figure 3 shows the daily number of threshold list securities from January 7, 2005 to September 30, 2009. There has been a decline of 90.3% from the high of 632 on July 14, 2008 to 61 on September 30, 2009.

Daily Fails to Deliver in Threshold List Securities (Figure 4):

Figure 4 shows the daily aggregate fails in threshold list securities from January 7, 2005 to September 30, 2009. There has been a decline of 97.4% from the high of 1.36 billion shares on July 16, 2008 to 0.04 billion shares on September 30, 2009.

[4] The numbers are based on an aggregation of monthly Form R31 reports filed by SROs and exchanges.

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Daily Fails to Deliver in All Securities (Figure 5):
Figure 5 shows the daily aggregate fails in all securities from June 2, 2008 to September 30, 2009. There was a large spike to 2.33 billion shares on June 19, 2009 and 2.36 billion shares on June 22, 2009 that was the result of a two-day, 2 billion share fail to deliver in one stock, eWorld Companies Inc. (EWRC). The chart denotes the effective date of the T+3 Close-out Rule.

Daily Number of Threshold List Securities (Figure 6):
Figure 6 shows the daily number of threshold list securities from June 2, 2008 to September 30, 2009.

Daily Fails to Deliver in Threshold List Securities (Figure 7):
Figure 7 shows the daily aggregate fails in threshold list securities from June 2, 2008 to September 30, 2009.

ETPs as a Proportion of All Threshold List Securities (Figure 8):
Figure 8 shows the daily number of threshold list securities and Exchange Traded Products (ETPs) as a proportion of all threshold list securities from January 2, 2008 to September 30, 2009. Post-Rule, ETPs have become a more significant portion of threshold list securities and on some days accounted for more than 50% of all threshold list securities.

This is a memo of the staff of the Office of Economic Analysis. The Commission has expressed no view regarding the analysis, findings or conclusions herein.

Table 1
Summary Statistics on Fails to Deliver
All Securities
Pre- and Post-Rule

Measure	Pre	Post	Change	Percent Change
Number of Days	183	256		
Average Daily Dollar Value of Aggregate Fails ($millions)	7,775	1,749	**-6,025**	-77.5%
Average Daily Aggregate Fails (millions)	1,103	404	**-699**	-63.4%
Average Daily Number of Securities[5]	10,227	6,819	**-3,408**	-33.3%
Average Daily Number of Fail Positions[6]	28,912	11,487	**-17,424**	-60.3%
New Fails[7]:				
Average Daily Dollar Value of New Fails ($millions)	2,953	1,117	**-1,836**	-62.2%
Average Daily New Fail Shares (millions)	286	164	**-122**	-42.8%
Average Daily New Fail Positions[8]	13,275	7,106	**-6,169**	-46.5%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Source: NSCC.

[5] Since the NSCC fails data includes only securities with fails to deliver of 10,000 shares or more prior to September 16, 2008, the pre-period number of securities is grossed-up by a factor of 2.97 to account for the missing data.
[6] Since the NSCC fails data includes only securities with fails to deliver of 10,000 shares or more prior to September 16, 2008, the pre-period number of positions is grossed-up by a factor of 2.21 to account for the missing data.
[7] New fails are estimated each day by summing any positive change in the fails to deliver from the previous day for each security-clearing firm combination.
[8] Since the NSCC fails data includes only securities with fails to deliver of 10,000 shares or more prior to September 16, 2008, the pre-period number of new positions is grossed-up by a factor of 1.76 to account for the missing data.

Table 2
Summary Statistics on Fails to Deliver
Threshold List Securities
Pre- and Post-Rule

Measure	Pre	Post	Change	Percent Change
Number of Days	183	256		
Average Daily Dollar Value of Aggregate Fails ($millions)	4,124	311	**-3,812**	-92.5%
Average Daily Aggregate Fails (millions)	497	97	**-400**	-80.5%
Average Daily Number of Securities	480	86	**-394**	-82.1%
Average Daily Number of Fail Positions	2,361	242	**-2,119**	-89.7%
New Fails[9]:				
Average Daily Dollar Value of New Fails ($millions)	866	106	**-760**	-87.8%
Average Daily New Fail Shares (millions)	74	19	**-55**	-74.9%
Average Daily New Fail Positions	1,306	139	**-1,167**	-89.3%
Fails Aged more than 17 Days:				
- Average Daily Dollar Value of Aggregate Fails ($millions)	1,844	87	**-1,757**	-95.3%
- Average Daily Aggregate Fails (millions)	147	18	**-129**	-87.8%
- Average Daily Number of Securities	201	19	**-182**	-90.7%
- Average Daily Number of Fail Positions	299	21	**-278**	-92.9%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Sources: NSCC, NYSE, Nasdaq, OTCBB, and Amex web sites.

[9] New fails are estimated each day by summing any positive change in the fails to deliver from the previous day for each security-clearing firm combination.

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Table 3
Summary Statistics on Fails to Deliver
Threshold List Securities with Listed Options
Pre- and Post-Rule Amendment

Measure	Pre	Post	Change	Percent Change
Number of Days	183	256		
Average Daily Dollar Value of Aggregate Fails ($millions)	3,697	240	**-3,457**	-93.5%
Average Daily Aggregate Fails (millions)	154	14	**-140**	-90.9%
Average Daily Number of Securities	224	25	**-199**	-88.8%
Average Daily Number of Fail Positions	1,526	112	**-1,414**	-92.6%
New Fails[10]:				
Average Daily Dollar Value of New Fails ($millions)	783	80	**-703**	-89.8%
Average Daily New Fail Shares (millions)	27	4	**-23**	-85.4%
Average Daily New Fail Positions	894	69	**-825**	-92.3%
Fails Aged more than 17 Days:				
- Average Daily Dollar Value of Aggregate Fails ($millions)	1,746	74	**-1,672**	-95.8%
- Average Daily Aggregate Fails (millions)	77	4	**-72**	-94.2%
- Average Daily Number of Securities	134	8	**-125**	-93.7%
- Average Daily Number of Fail Positions	215	9	**-206**	-95.7%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Sources: NSCC, NYSE, Nasdaq, OTCBB, and Amex web sites.

[10] New fails are estimated each day by summing any positive change in the fails to deliver from the previous day for each security-clearing firm combination.

Table 4
Summary Statistics on Fails to Deliver
Threshold List Securities without Listed Options
Pre- and Post-Rule Amendment

Measure	Pre	Post	Change	Percent Change
Number of Days	183	256		
Average Daily Dollar Value of Aggregate Fails ($millions)	427	71	**-356**	-83.3%
Average Daily Aggregate Fails (millions)	343	83	**-260**	-75.9%
Average Daily Number of Securities	256	61	**-195**	-76.2%
Average Daily Number of Fail Positions	834	130	**-705**	-84.4%
New Fails[11]:				
Average Daily Dollar Value of New Fails ($millions)	83	26	**-57**	-68.5%
Average Daily New Fail Shares (millions)	47	15	**-33**	-69.0%
Average Daily New Fail Positions	413	71	**-342**	-82.8%
Fails Aged more than 17 Days:				
- Average Daily Dollar Value of Aggregate Fails ($millions)	98	13	**-86**	-87.0%
- Average Daily Aggregate Fails (millions)	70	14	**-56**	-80.7%
- Average Daily Number of Securities	68	10	**-57**	-84.7%
- Average Daily Number of Fail Positions	85	12	**-73**	-86.0%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Sources: NSCC, NYSE, Nasdaq, OTCBB, and Amex web sites.

[11] New fails are estimated each day by summing any positive change in the fails to deliver from the previous day for each security-clearing firm combination.

Figure 1

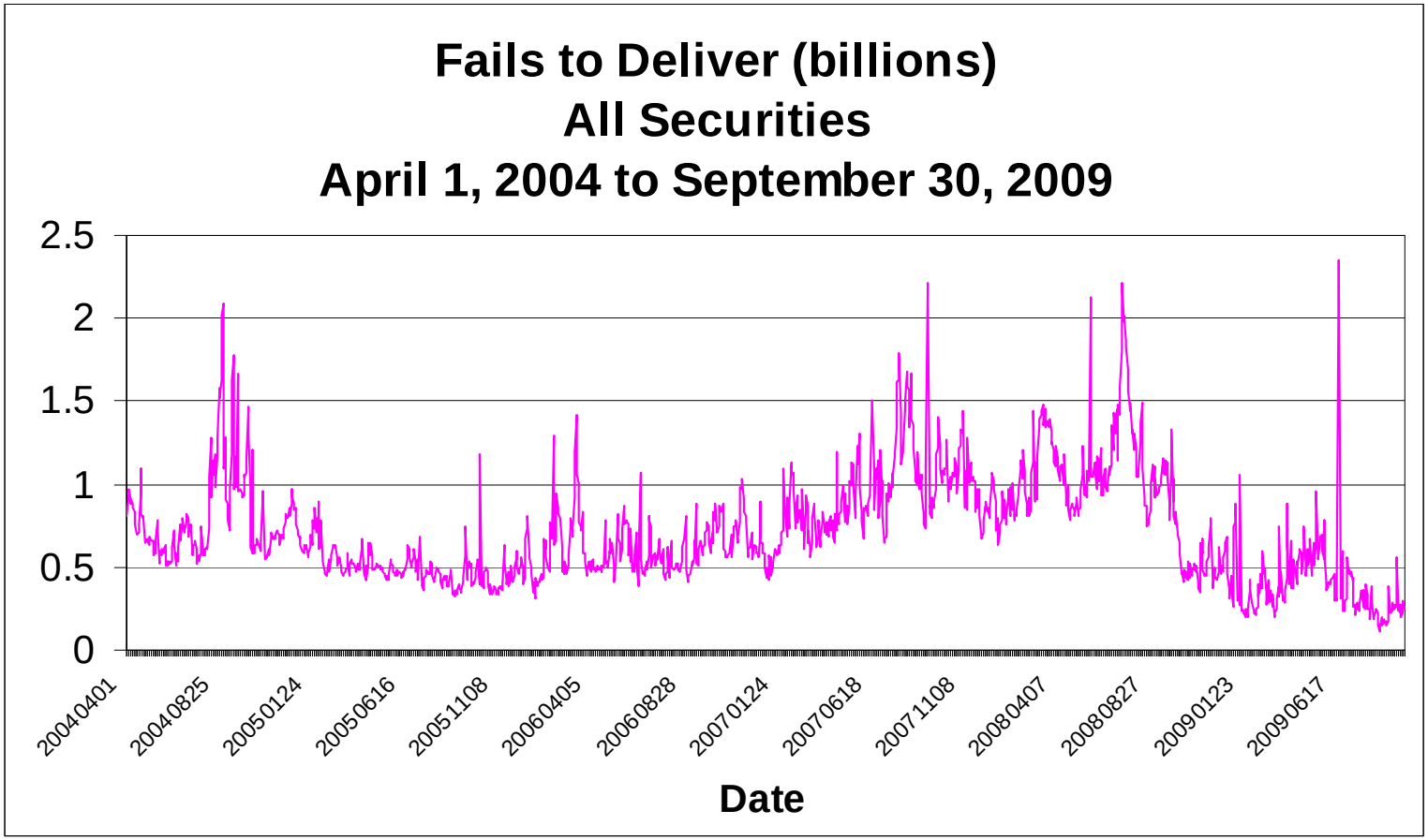

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Figure 2

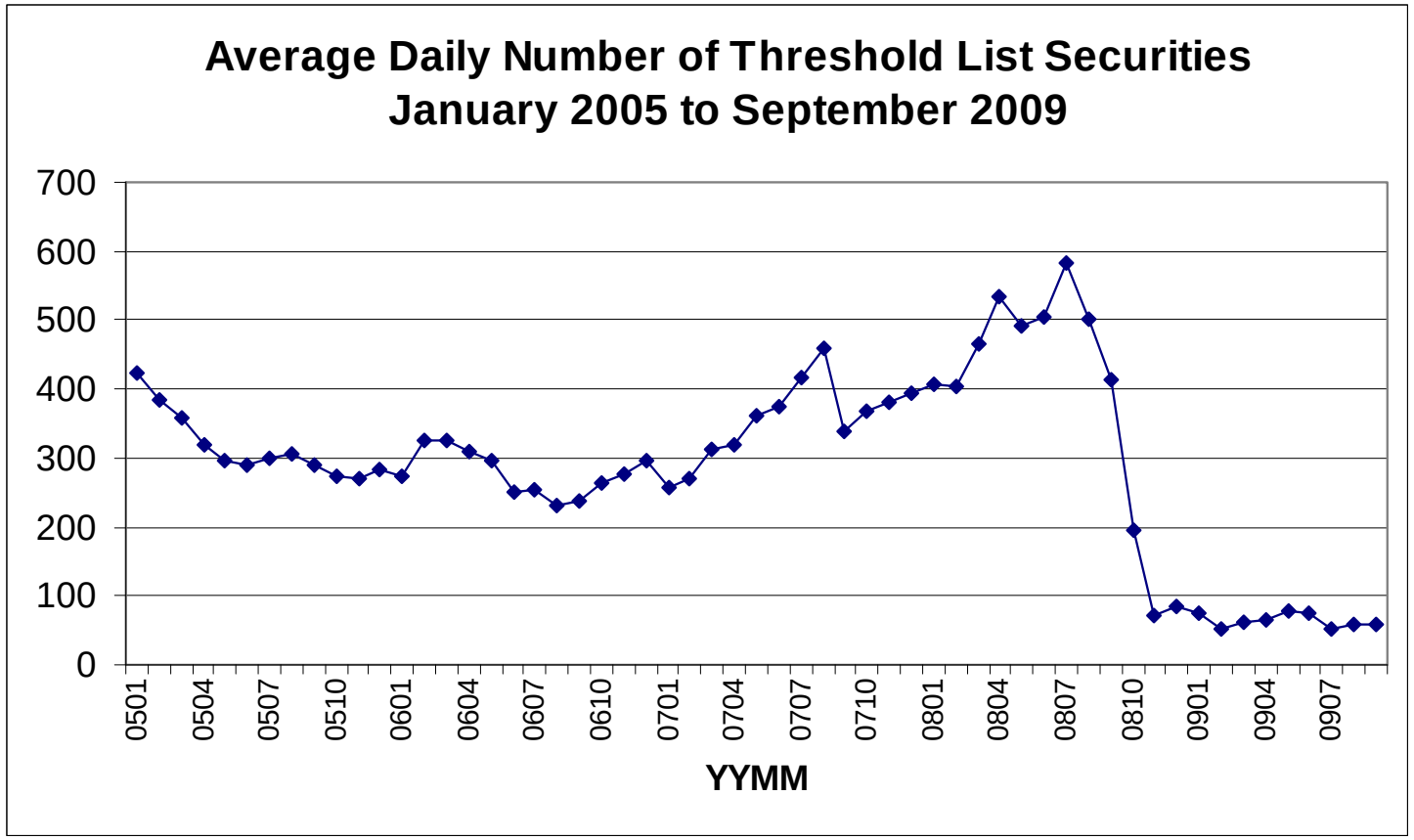

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Figure 3

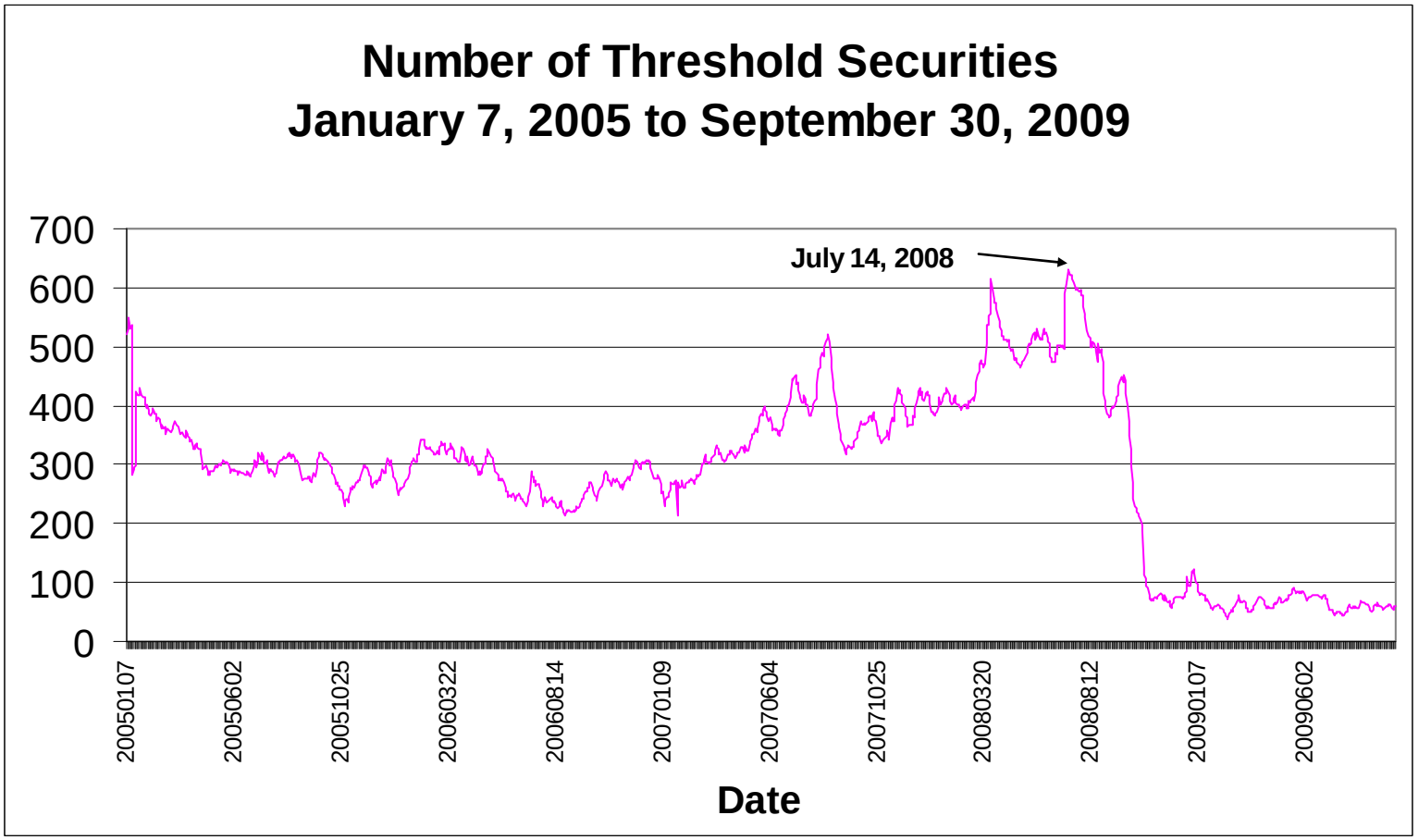
Number of Threshold Securities
January 7, 2005 to September 30, 2009
700
600
500
400
300
200
100
0
July 14, 2008
20050107
20050602
20051025
20060322
20060814
20070109
20070604
20071025
20080320
20080812
20090107
20090602
Date

Figure 4

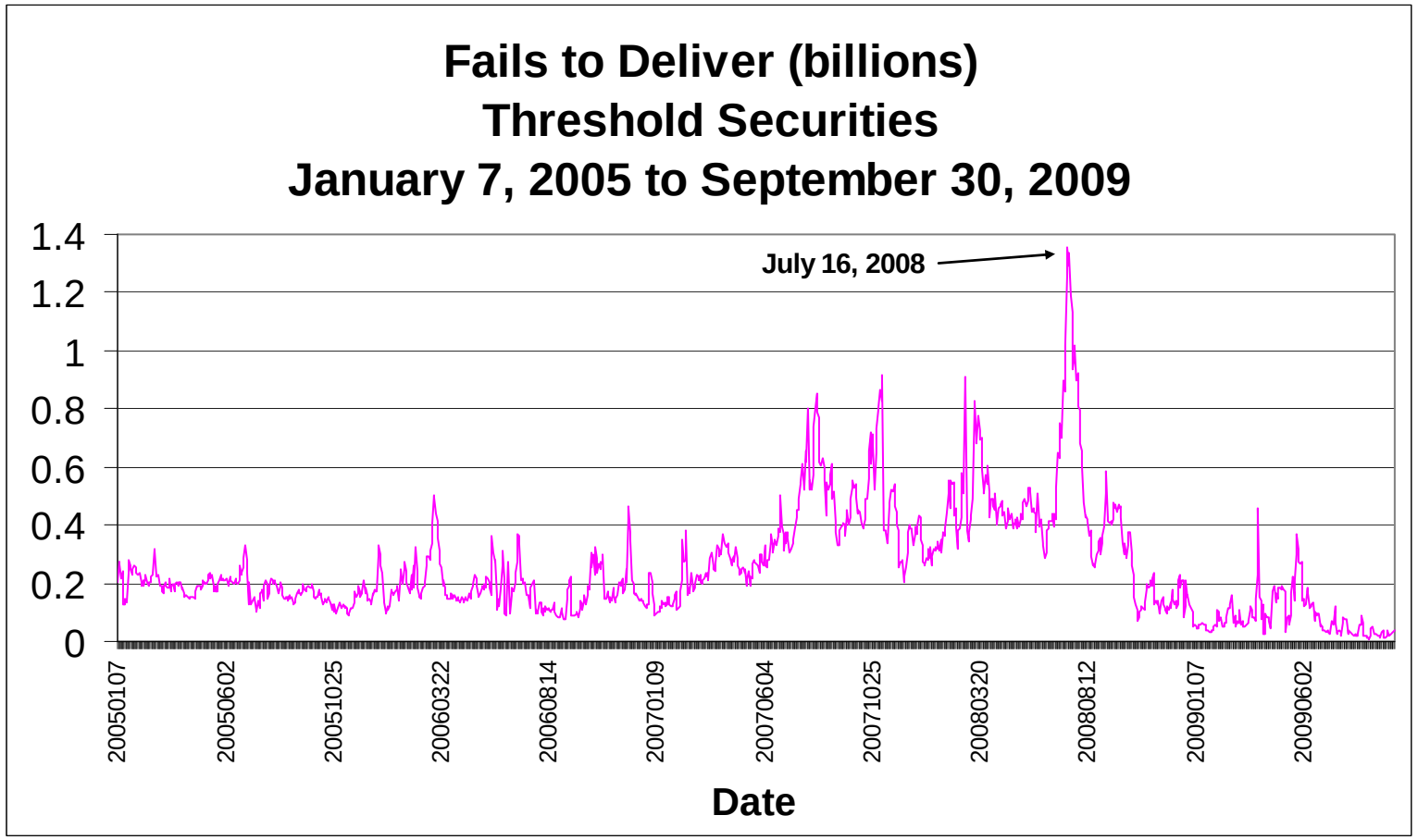

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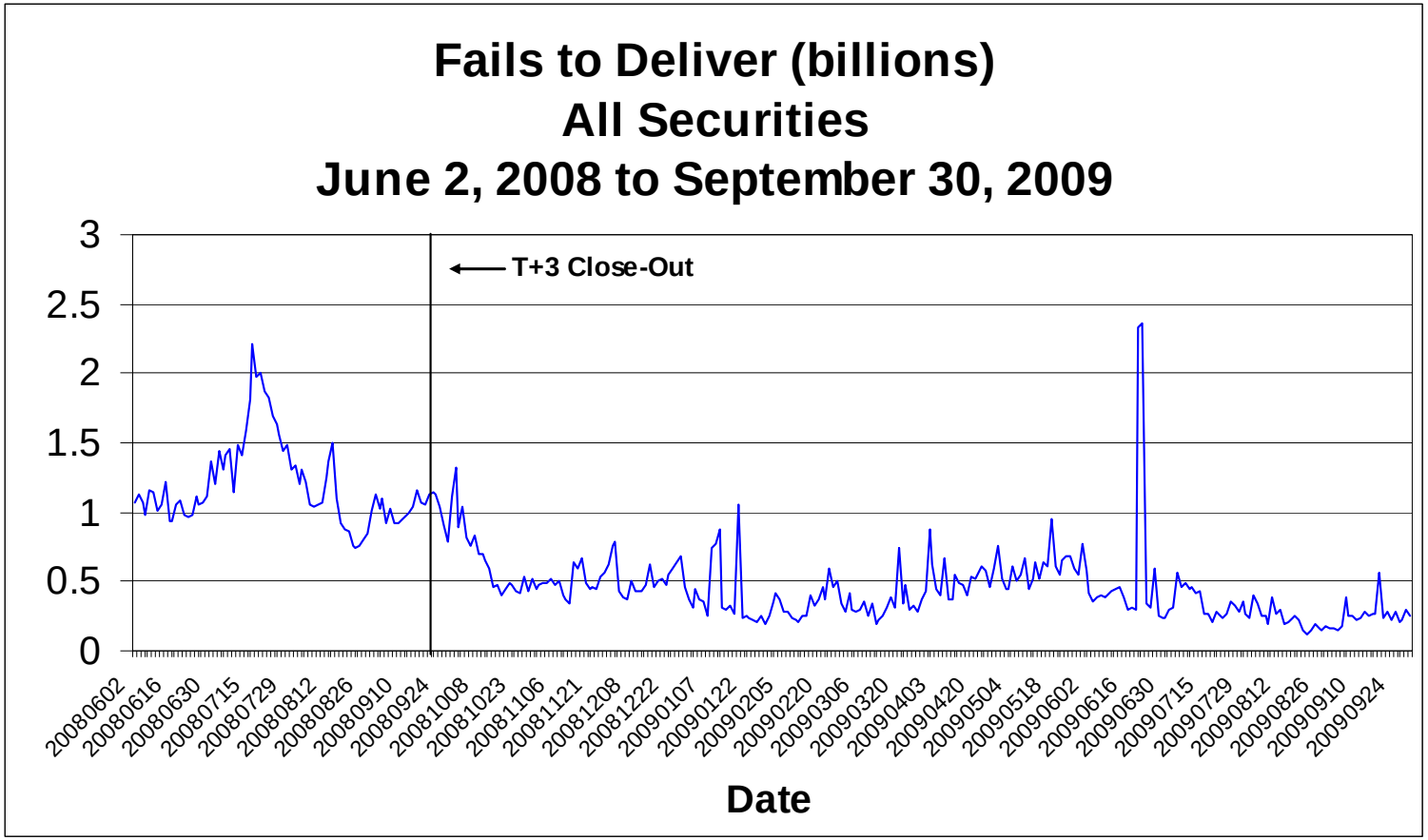
Figure 5


Fails to Deliver (billions)
All Securities
June 2, 2008 to September 30, 2009
T+3 Close-Out
3
2.5
2
1.5
1
0.5
0
20080602
20080616
20080630
20080715
20080729
20080812
20080826
20080910
20080924
20081008
20081023
20081106
20081121
20081208
20081222
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20090420
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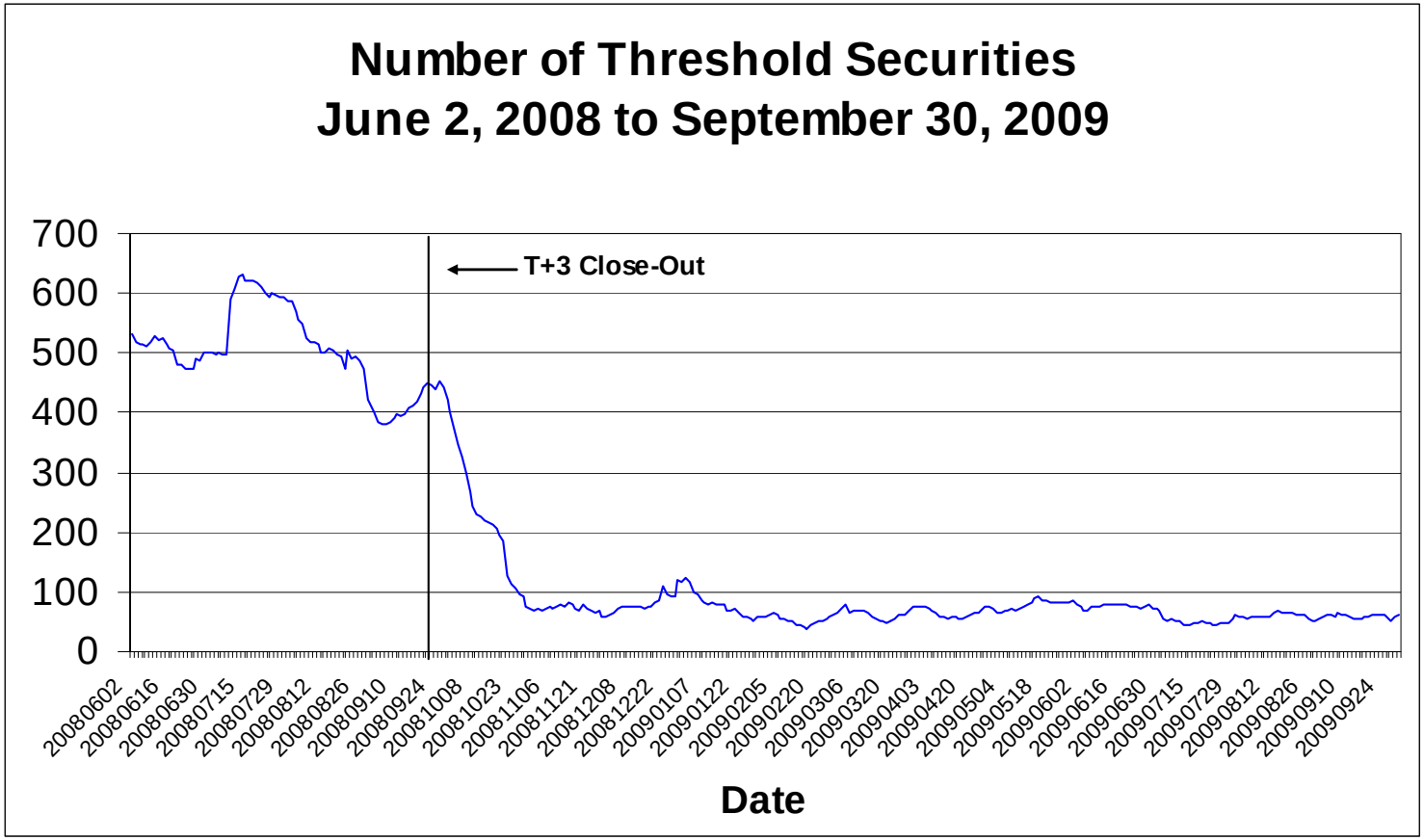
20090924
Date

Figure 6


Number of Threshold Securities
June 2, 2008 to September 30, 2009
700
600
500
400
300
200
100
0
T+3 Close-Out
20080602
20080616
20080630
20080715
20080729
20080812
20080826
20080910
20080924
20081008
20081023
20081106
20081121
20081208
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20090420
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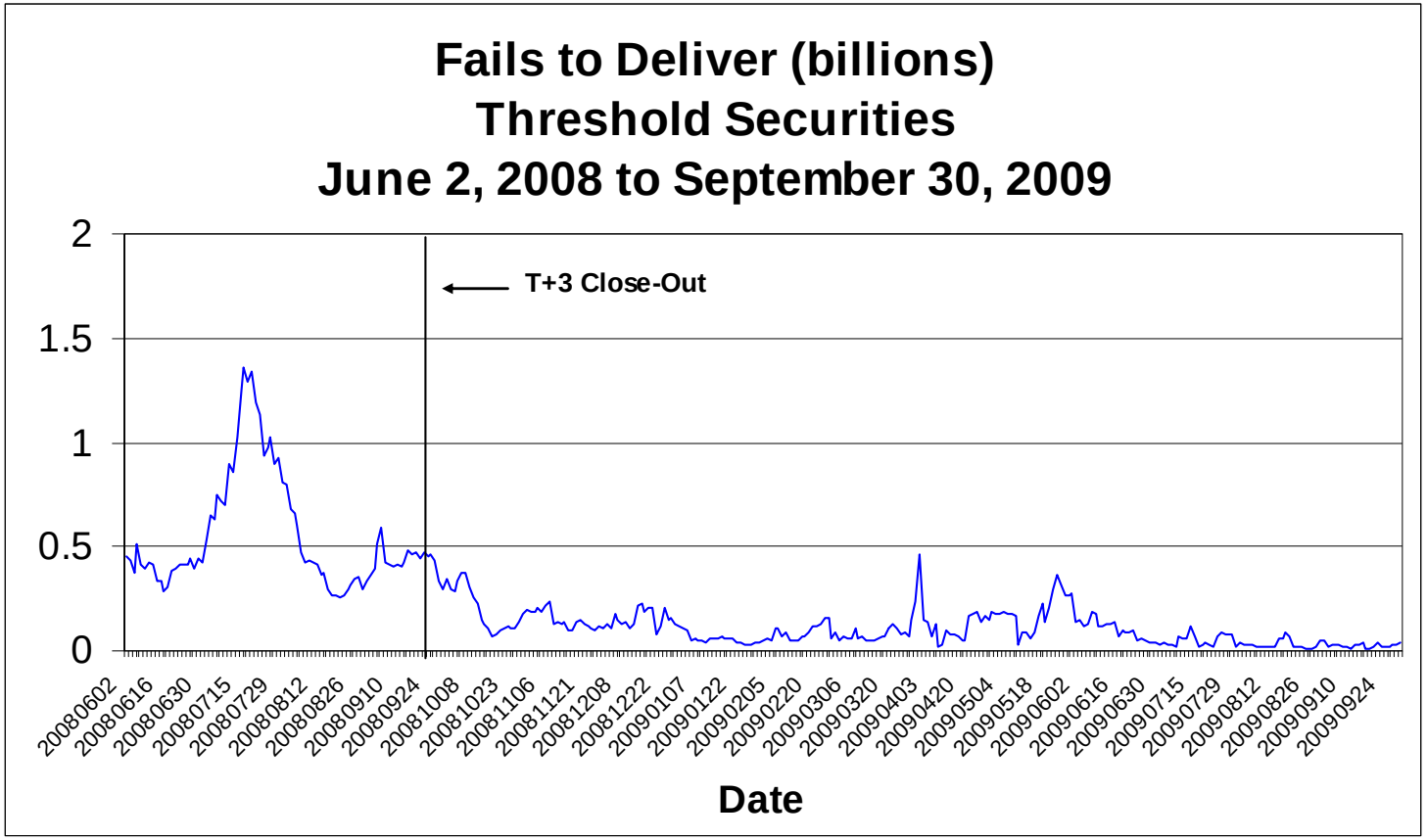
20090924
Date

Figure 7


Fails to Deliver (billions)
Threshold Securities
June 2, 2008 to September 30, 2009
2
1.5
1
0.5
0
T+3 Close-Out
20080602
20080616
20080630
20080715
20080729
20080812
20080826
20080910
20080924
20081008
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20090504
20090518
20090602
20090616
20090630
20090715
20090729
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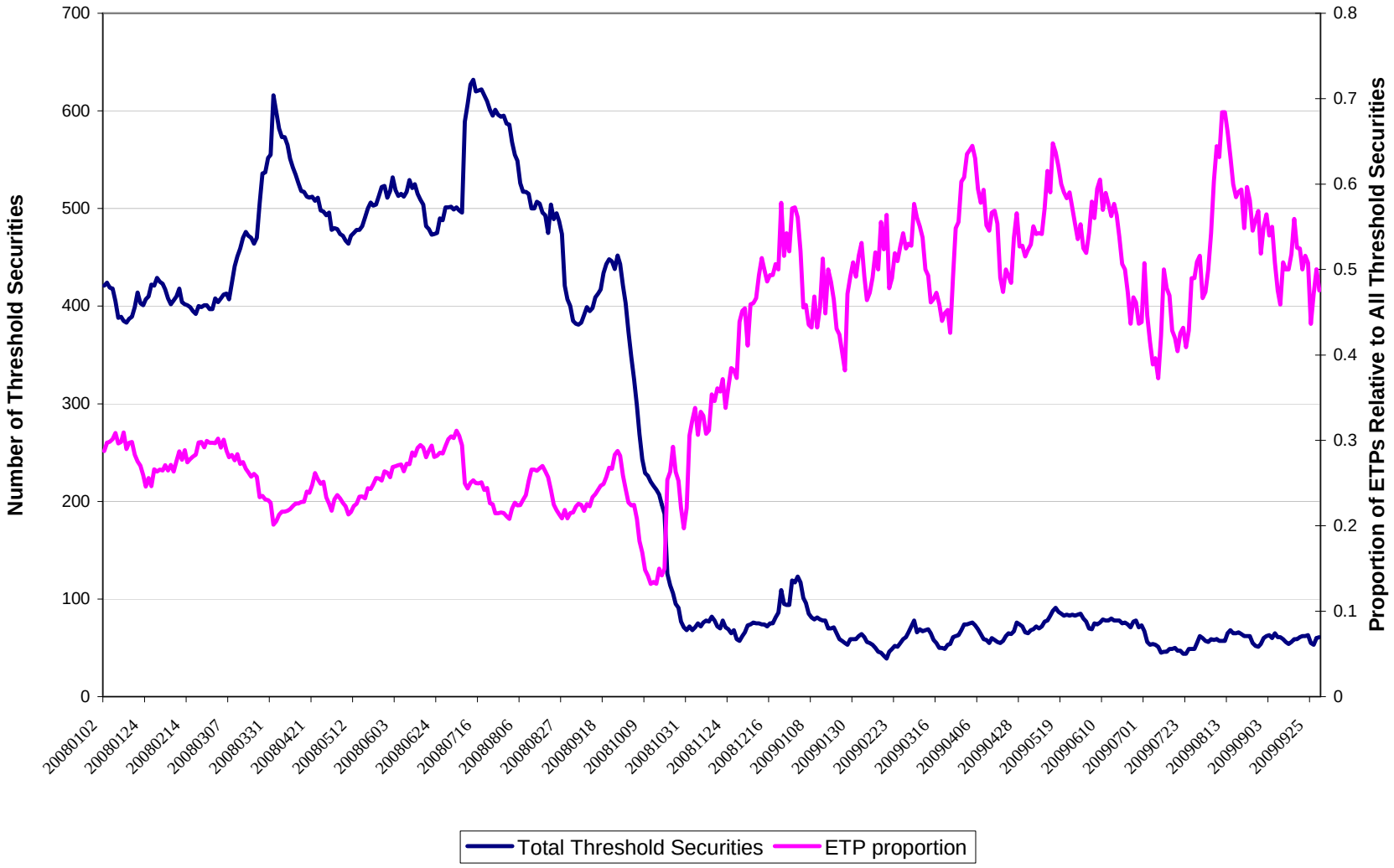
20090826
20090910
20090924
Date

Figure 8

Number of Threshold Securities and ETPs as a Proportion of Threshold Securities by Day



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Appendix A
Fail to Deliver Close-out Requirements of Rule 204
Important Dates to Measure Impact

Fail Category	Settlement Days to Close-out Fail: Threshold Stocks	Settlement Days to Close-out Fail: Other Stocks	Last Trade Date to Close-out	Settlement Date Associated with Last Close-out Date
Pre-existing on September 17, 2008				
Not Option Market Maker	14 (or less)	None	October 7, 2008	October 10, 2008
Option Market Maker (OMM)	36	None	November 7, 2008	November 13, 2008
New fails on September 18, 2008				
OMM, MM, and long sales	3	3	September 23, 2008	September 26, 2008
Short sales (generally non-MM)	1	1	September 18, 2008	September 23, 2008
Rule 144 sales*	36	36	November 10, 2008	November 14, 2008

Note that the close-out aging begins on September 17, 2008 for pre-existing fails whereas it begins on September 18, 2008 for new fails.
* The longer time window did not initially apply to certain ESOP sales and certain sales associated with shelf offerings. However, the longer time window is applicable for these sales effective October 17, 2008.

O E A M E M O R A N D U M

TO: File

FROM: Office of Economic Analysis

DATE: March 20, 2009

SUBJECT: Impact of Recent SHO Rule Changes on Fails to Deliver

This memorandum examines fails to deliver before and after the elimination of the options market maker (OMM) exception in Rule 203 of Regulation SHO and the implementation of interim final temporary Rule 204T (T+3 Close-out Rule). This memo includes two additional months of data and updates results from an earlier memo dated November 26, 2008. The findings here are consistent with those in the earlier memo. In general, the current memo shows much larger declines in fails measures than the earlier memo.

Due to the contemporaneous implementation of these two rules, they are analyzed together.[1] Since the rule changes significantly shortened the window to close-out most fail to deliver positions and expanded the close-out provisions to all equity securities, we would expect to see a decline in average daily fails due to compliance with the new rules, all else equal. However, it is also possible that certain behavioral changes or other factors could mitigate or exacerbate any effect. For example, faster "cycling" of fails (more rapid fail-closeout-fail-closeout) could lead to full compliance with the new rules but no change in average daily fails.

In summary, the results indicate that fails to deliver decreased significantly after the elimination of the OMM exception and the implementation of the T+3 Close-out Rule. Fails declined by 47.2% across all securities and 63.0% for threshold stocks. In addition, there is some evidence that optionable stocks experienced larger declines than non-optionable stocks. There has been a large downward trend in fails since July 2008.

Background

The Commission approved a final rule to eliminate the options market maker exception from the close-out requirement of Rule 203(b)(3) in Regulation SHO. This rule change also becomes effective at 12:01 a.m. ET on Thursday, Sept. 18, 2008. As a result, any new fails by options market makers after the effective date are subject to the same close-out requirements as other market participants under Rule 204T. The rule change also

[1] We also note that Emergency Order (Release No. 34-58592) temporarily prohibited any person from effecting a short sale in the publicly traded securities of certain financial firms during the period from September 19 to October 8, 2008.

This is a memo of the staff of the Office of Economic Analysis. The Commission has expressed no view regarding the analysis, findings or conclusions herein.

provides for a 35-settlement day phase-in period to close-out previously established fail to deliver positions by option market makers. In other words, since the effective date of the SEC Emergency Order (Release No. 34-58572) was September 18, 2008, the phase-in period ends prior to the start of trading on November 7, 2008. Any change in a fail position that is closed-out via a standard settlement trade on November 7, 2008 will appear on November 13, 2008.

The Commission also adopted, on an interim final basis, a new rule requiring that short sellers and their broker-dealers deliver securities by the close of business on the settlement date (three days after the sale transaction date, or T+3) and imposing penalties for failure to do so. Rule 204T establishes that fail to deliver positions related to short sales must be closed out prior to the beginning of normal trading hours on the next settlement day following the settlement date of the newly-created fail (usually T+4). Fail to deliver positions related to bona fide market making or long sales have an 2 additional settlement days to close-out fail to deliver positions (usually T+6). Fail to deliver positions related to sales pursuant to Rule 144 have 36 settlement days to close out (usually T+39). One major distinction between Rule 204T and Rule 203 is that Rule 204T covers all equity securities whereas Rule 203 covers only threshold list securities. Since the close-out provisions of Rule 204T differ depending on the type of trade that led to the fail and the date the fail, Appendix A provides a summary table that lists important introduction dates for each category.

Since some previously-established fails in threshold list securities may have up to 14 days to close-out, a large part of the effect of the new close-out requirements may not show up in the NSCC settlement data until October 10, 2008 (17 settlement days after the day prior to the effective date). Also, since some previously-established OMM fails have up to 36 days to close-out, the full effect of the new close-out requirements in optionable securities may not show up in the NSCC settlement data until November 13, 2008 (39 settlement days after the effective date). Also, pre-existing fails in non-threshold stocks are not required to be closed-out within any time period unless the security enters the threshold list. Since we do not want our analysis confounded by the grandfather exception elimination, we use the period from January 1, 2008 to September 22, 2008 (183 days) as the pre-Rule period.[2] The period from September 23, 2008 to December 31, 2008 (68 days) is defined as the post-Rule period.

All Securities (Table 1):

[2] We note that the pre-period includes the period of the July Emergency Order that temporarily required pre-borrowing for the securities of publicly traded securities of 19 substantial financial firms prior to short sales (Release No. 34-58166). The July Emergency Order led to a significant reduction in fails in these securities. The length of the pre-period window and the small number of securities affected by the July Emergency Order largely mitigate any confounding influence from this inclusion. Further, any bias would be in the direction of finding a smaller impact from the September 2008 rule changes.

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Table 1 shows the average daily fail to deliver measures pre- and post-Rule 204T and OMM exception elimination for all securities. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily fails to deliver shares decreased by 47.2%.
- The average daily dollar value of fails to deliver decreased by 64.8%.
- The average daily number of fails to deliver positions decreased by 54.3%.

Threshold List Securities (Table 2):

Table 2 shows the summary fail to deliver measures for threshold list securities. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily number of threshold list securities decreased by 69.2%.
- The average daily fails to deliver shares in threshold securities decreased by 63.0%.
- The average daily dollar value of fails to deliver in threshold securities decreased by 81.2%.
- The average daily number of fails to deliver positions in threshold securities decreased by 78.9%.

Threshold List Securities with Listed Options (Table 3):

Table 3 shows the summary fail to deliver measures for threshold list securities with listed options. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily number of optionable threshold list securities decreased by 72.3%.
- The average daily fails to deliver shares in optionable threshold securities decreased by 77.2%.
- The average daily dollar value of fails to deliver in optionable threshold securities decreased by 82.4%.
- The average daily number of fails to deliver positions in optionable threshold securities decreased by 80.5%.

Threshold List Securities without Listed Options (Table 4):

Table 4 shows the summary fail to deliver measures for threshold list securities without listed options. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily number of non-optionable threshold list securities decreased by 66.4%.
- The average daily fails to deliver shares in non-optionable threshold securities decreased by 56.6%.
- The average daily dollar value of fails to deliver in non-optionable threshold securities decreased by 71.3%.
- The average daily number of fails to deliver positions in non-optionable threshold securities decreased by 75.8%.

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Any difference in the change in fails between stocks with listed options (Table 3) and threshold stock without listed options (Table 4) may indicate the impact of the elimination of the option market making exception. The comparison indicates that stocks with listed options saw larger percentage decreases than stocks without options. Depending on the measure, the declines are 2.7% to 28.8% larger for stocks with listed options.

Daily Fails to Deliver in All Securities (Figure 1):

Figure 1 shows the daily aggregate fails in all securities from April 1, 2004 to December 31, 2008. There has been a decline of 85.7% from the 2008 high of 2.21 billion shares on July 16, 2008 to 0.32 billion shares on December 31, 2008. It is important to note that we do not attempt to adjust fails to deliver for increases in trading volume over time. Assuming everything else constant, as the magnitude of trading (settlements) increases one would expect that the magnitude of fails to deliver would also increase. From April 1, 2004 to December 31, 2004 (Pre-Rule 203), the average daily fails were 810 million shares. From January 1, 2008 to December 31, 2008, the average daily fails were 962 million shares, an increase of about 18.8%. During the same periods, the average monthly dollar value of trading increased 203.8% from $2.3 trillion to $7.0 trillion.[3] Therefore, fails have increased since 2004 at a much slower rate than trading volume.

Average Daily Number of Threshold List Securities (Figure 2):

Figure 2 shows the average daily number of threshold list securities for each month from January 2005 to December 2008. The average in December 2008 was 83.9 securities per day, a decline of 83.3% from its high in July 2008.

Daily Number of Threshold List Securities (Figure 3):

Figure 3 shows the daily number of threshold list securities from January 7, 2005 to December 31, 2008. There has been a decline of 80.2% from the high of 622 on July 17, 2008 to 123 on December 31, 2008.

Daily Fails to Deliver in Threshold List Securities (Figure 4):

Figure 4 shows the daily aggregate fails in threshold list securities from January 7, 2005 to December 31, 2008. There has been a decline of 91.7% from the high of 1.36 billion shares on July 16, 2008 to 0.11 billion shares on December 31, 2008.

Daily Fails to Deliver in All Securities (Figure 5):

Figure 5 shows the daily aggregate fails in all securities from June 2, 2008 to December 31, 2008. The chart denotes the settlement period where the temporary emergency order requiring pre-borrowing for short sales was in effect for 19 substantial financial firms. The chart also denotes the settlement period where the temporary emergency order

[3] The numbers are based on an aggregation of monthly Form R31 reports filed by SROs and exchanges. At the time of this analysis, Form R31 reports were not available for December 2008.

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banning short sales in about 800 securities was effective. Lastly, the chart denotes the first settlement date where the effect of Rule 204T would appear.

Daily Number of Threshold List Securities (Figure 6):
Figure 6 shows the daily number of threshold list securities from June 2, 2008 to December 31, 2008.

Daily Fails to Deliver in Threshold List Securities (Figure 7):
Figure 7 shows the daily aggregate fails in threshold list securities from June 2, 2008 to December 31, 2008.

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Table 1
Summary Statistics on Fails to Deliver
All Securities
Pre- and Post-Rule

Measure	Pre	Post	Change	Percent Change
Number of Days	183	68		
Average Daily Dollar Value of Aggregate Fails ($millions)	7,775	2,733	**-5,041**	-64.8%
Average Daily Aggregate Fails (millions)	1,103	582	**-520**	-47.2%
Average Daily Number of Securities[4]	10,227	7,541	**-2,686**	-26.3%
Average Daily Number of Fail Positions[5]	28,912	13,208	**-15,704**	-54.3%
New Fails:				
Average Daily Dollar Value of New Fails ($millions)	2,953	1,437	**-1,516**	-51.3%
Average Daily New Fail Shares (millions)	286	194	**-92**	-32.3%
Average Daily New Fail Positions[6]	13,275	7,597	**-5,678**	-42.8%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Source: NSCC.

[4] Since the NSCC fails data includes only securities with fails to deliver of 10,000 shares or more prior to September 16, 2008, the pre-period number of securities is grossed-up by a factor of 3.05 to account for the missing data.
[5] Since the NSCC fails data includes only securities with fails to deliver of 10,000 shares or more prior to September 16, 2008, the pre-period number of positions is grossed-up by a factor of 2.21 to account for the missing data.
[6] Since the NSCC fails data includes only securities with fails to deliver of 10,000 shares or more prior to September 16, 2008, the pre-period number of new positions is grossed-up by a factor of 1.81 to account for the missing data.

Table 2
Summary Statistics on Fails to Deliver
Threshold List Securities
Pre- and Post-Rule

Measure	Pre	Post	Change	Percent Change
Number of Days	183	68		
Average Daily Dollar Value of Aggregate Fails ($millions)	4,124	774	**-3,350**	-81.2%
Average Daily Aggregate Fails (millions)	497	184	**-313**	-63.0%
Average Daily Number of Securities	480	148	**-332**	-69.2%
Average Daily Number of Fail Positions	2,361	499	**-1,862**	-78.9%
New Fails:				
Average Daily Dollar Value of New Fails ($millions)	866	195	**-671**	-77.5%
Average Daily New Fail Shares (millions)	74	35	**-39**	-52.5%
Average Daily New Fail Positions	1,306	267	**-1,040**	-79.6%
Fails Aged more than 17 Days:				
- Average Daily Dollar Value of Aggregate Fails ($millions)	1,844	300	**-1,544**	-83.7%
- Average Daily Aggregate Fails (millions)	147	34	**-113**	-76.8%
- Average Daily Number of Securities	201	53	**-149**	-73.9%
- Average Daily Number of Fail Positions	299	58	**-241**	-80.5%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Sources: NSCC, NYSE, Nasdaq, OTCBB, and Amex web sites.

SEC_OEA_FCIC_001121

Table 3
Summary Statistics on Fails to Deliver
Threshold List Securities with Listed Options
Pre- and Post-Rule Amendment

Measure	Pre	Post	Change	Percent Change
Number of Days	183	68		
Average Daily Dollar Value of Aggregate Fails ($millions)	3,697	651	**-3,046**	-82.4%
Average Daily Aggregate Fails (millions)	154	35	**-119**	-77.2%
Average Daily Number of Securities	224	62	**-162**	-72.3%
Average Daily Number of Fail Positions	1,526	297	**-1,229**	-80.5%
New Fails:				
Average Daily Dollar Value of New Fails ($millions)	783	162	**-621**	-79.3%
Average Daily New Fail Shares (millions)	27	8	**-19**	-70.9%
Average Daily New Fail Positions	894	169	**-725**	-81.1%
Fails Aged more than 17 Days:				
- Average Daily Dollar Value of Aggregate Fails ($millions)	1,746	336	**-1,409**	-80.7%
- Average Daily Aggregate Fails (millions)	77	19	**-58**	-75.4%
- Average Daily Number of Securities	134	38	**-95**	-71.3%
- Average Daily Number of Fail Positions	215	42	**-172**	-80.3%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Sources: NSCC, NYSE, Nasdaq, OTCBB, and Amex web sites.

SEC_OEA_FCIC_001122

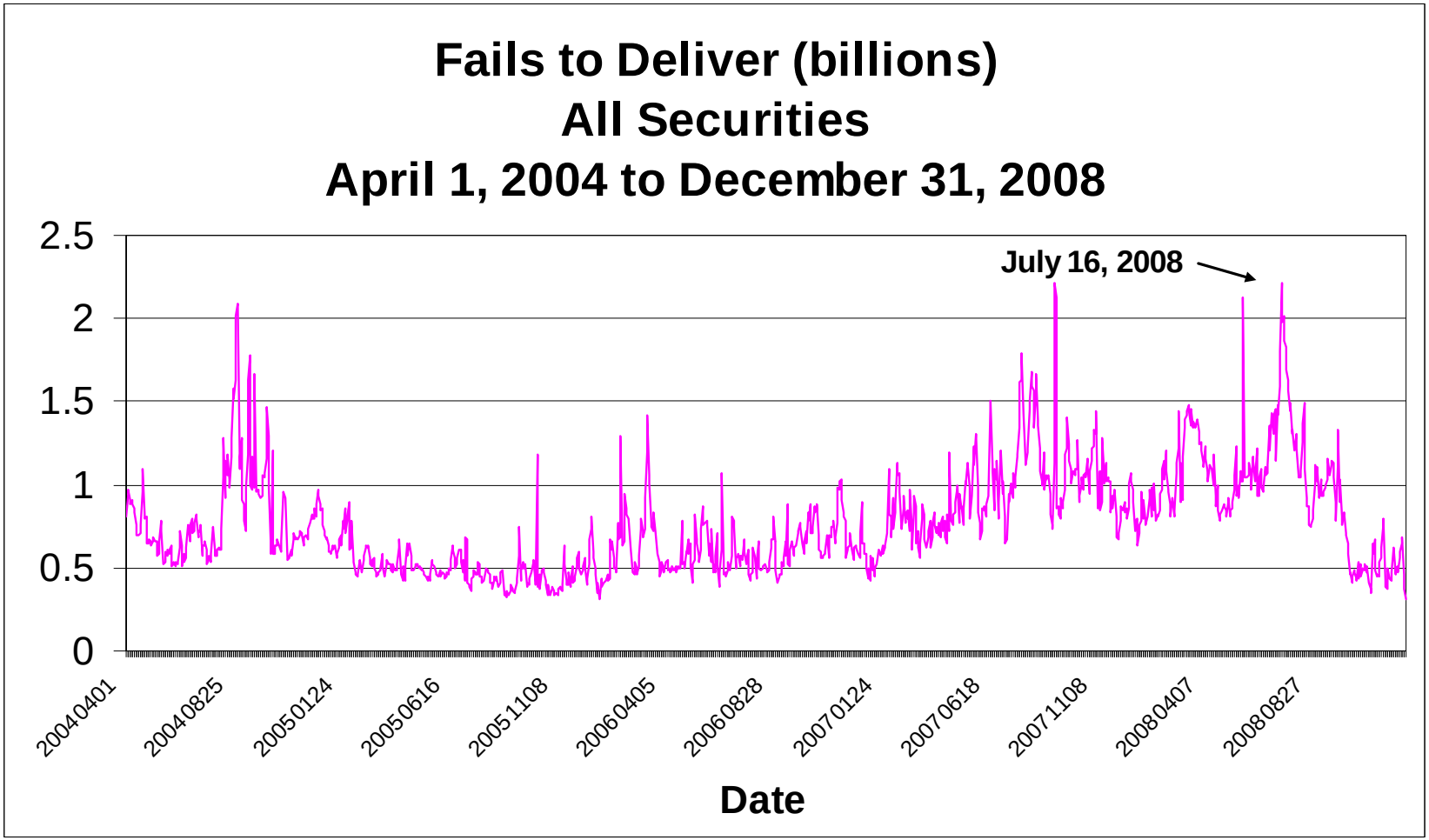
Table 4
Summary Statistics on Fails to Deliver
Threshold List Securities without Listed Options
Pre- and Post-Rule Amendment

Measure	Pre	Post	Change	Percent Change
Number of Days	183	68		
Average Daily Dollar Value of Aggregate Fails ($millions)	427	123	**-304**	-71.3%
Average Daily Aggregate Fails (millions)	343	149	**-194**	-56.6%
Average Daily Number of Securities	256	86	**-170**	-66.4%
Average Daily Number of Fail Positions	834	202	**-632**	-75.8%
New Fails:				
Average Daily Dollar Value of New Fails ($millions)	83	33	**-51**	-60.7%
Average Daily New Fail Shares (millions)	47	27	**-20**	-42.1%
Average Daily New Fail Positions	413	98	**-315**	-76.2%
Fails Aged more than 17 Days:				
- Average Daily Dollar Value of Aggregate Fails ($millions)	98	33	**-66**	-66.7%
- Average Daily Aggregate Fails (millions)	70	19	**-51**	-72.7%
- Average Daily Number of Securities	68	22	**-45**	-67.2%
- Average Daily Number of Fail Positions	85	25	**-60**	-70.9%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Sources: NSCC, NYSE, Nasdaq, OTCBB, and Amex web sites.

SEC_OEA_FCIC_001123

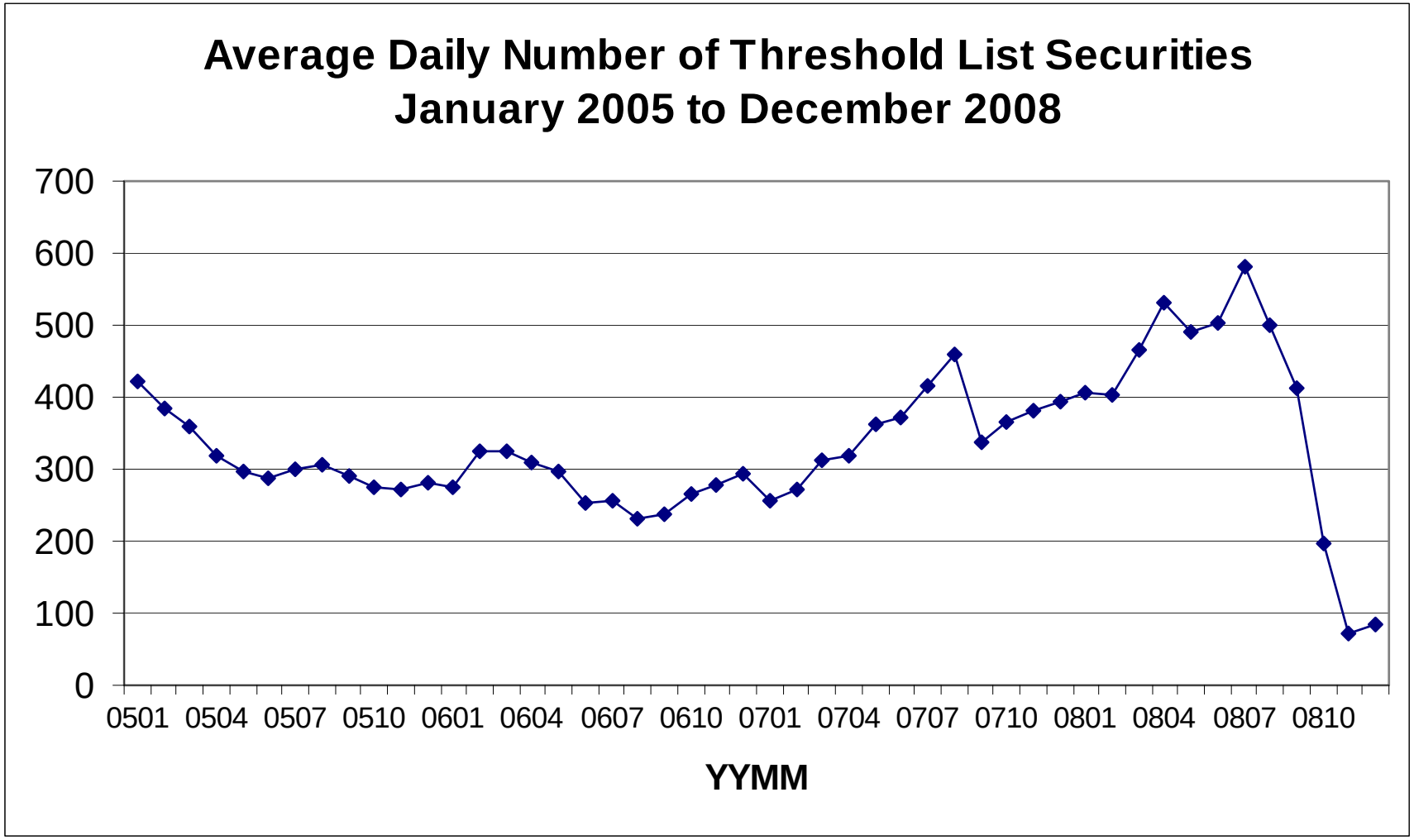
Figure 1



Produced by OEA

SEC_OEA_FCIC_001124

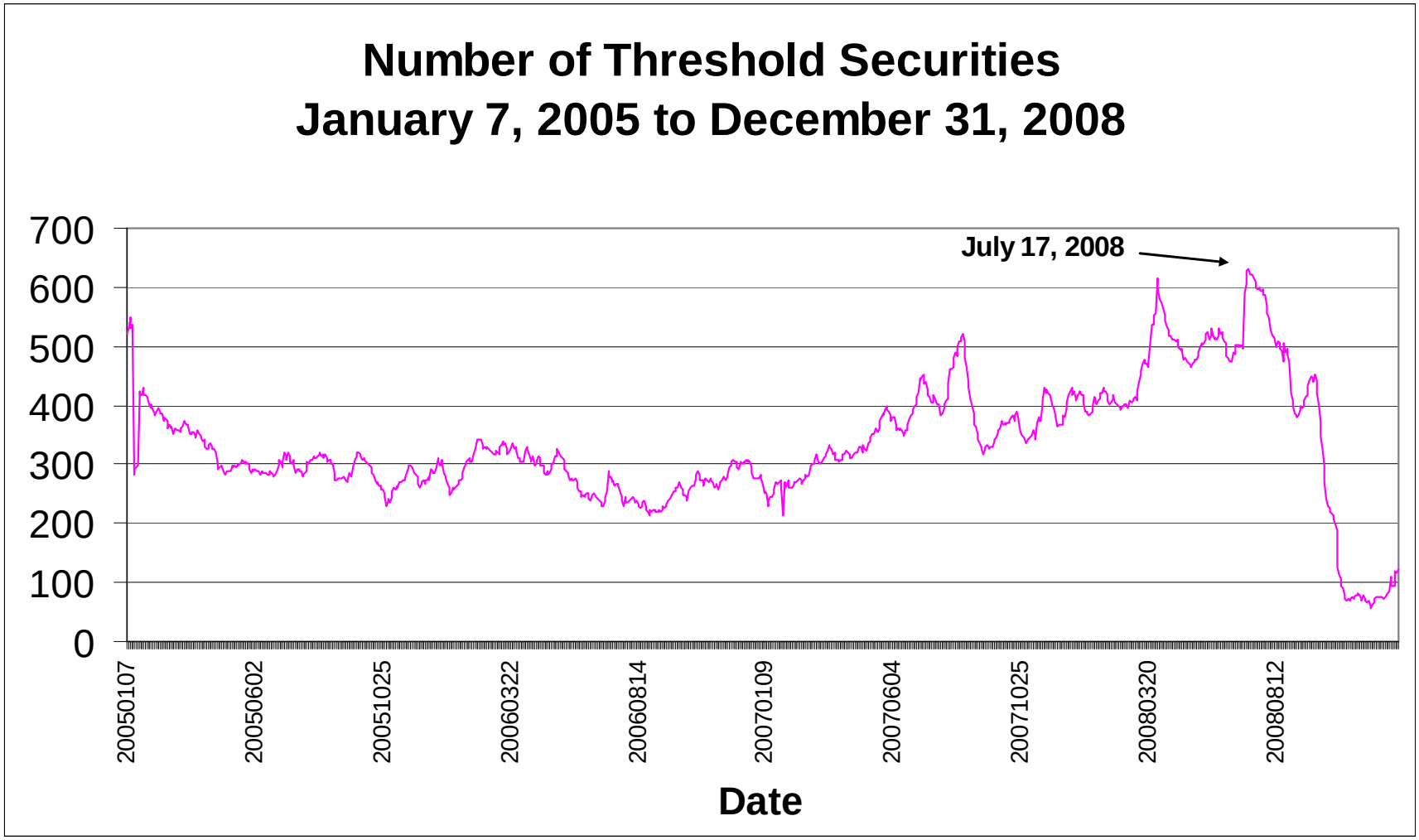
Figure 2



Produced by OEA

SEC_OEA_FCIC_001125

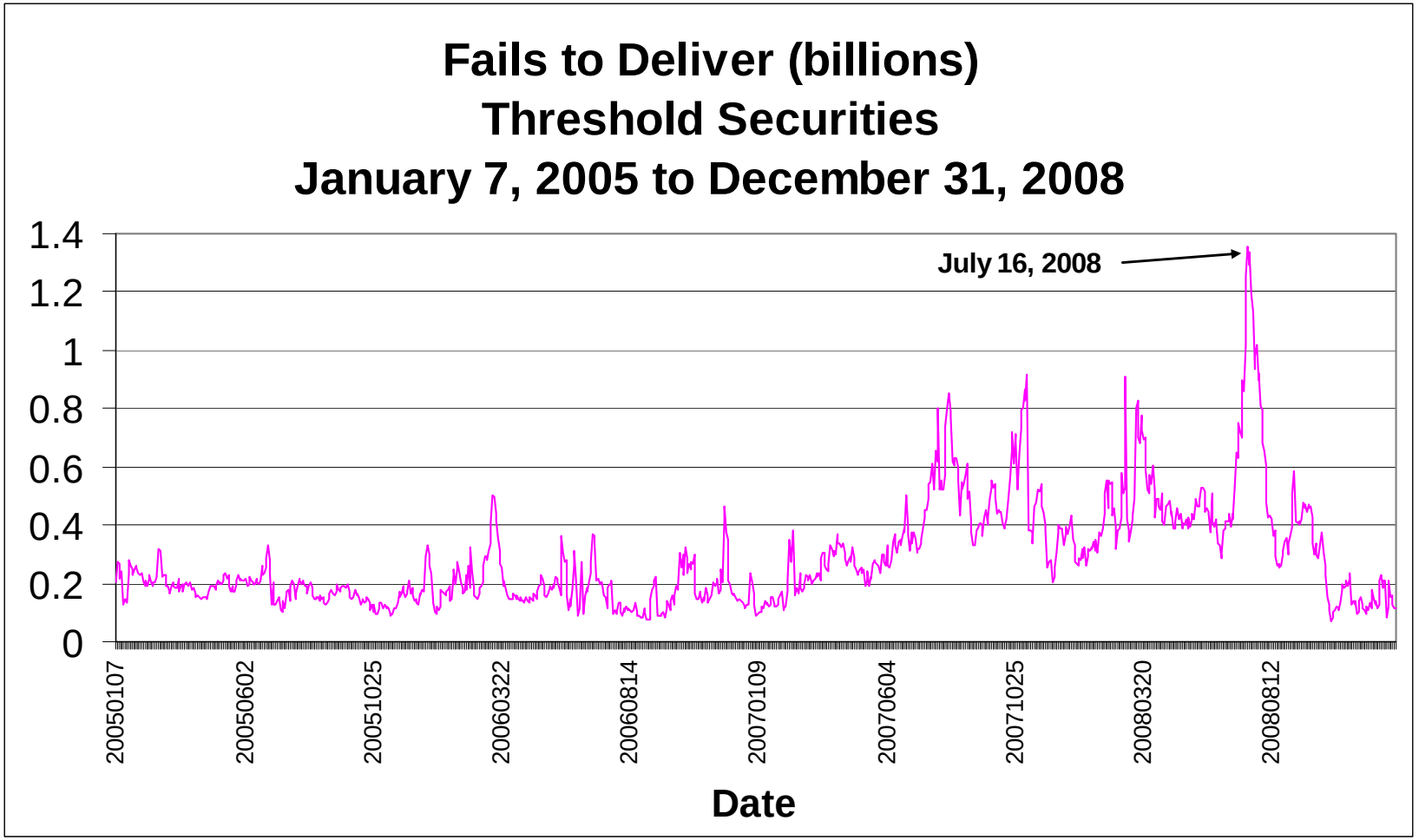
Figure 3



Produced by OEA

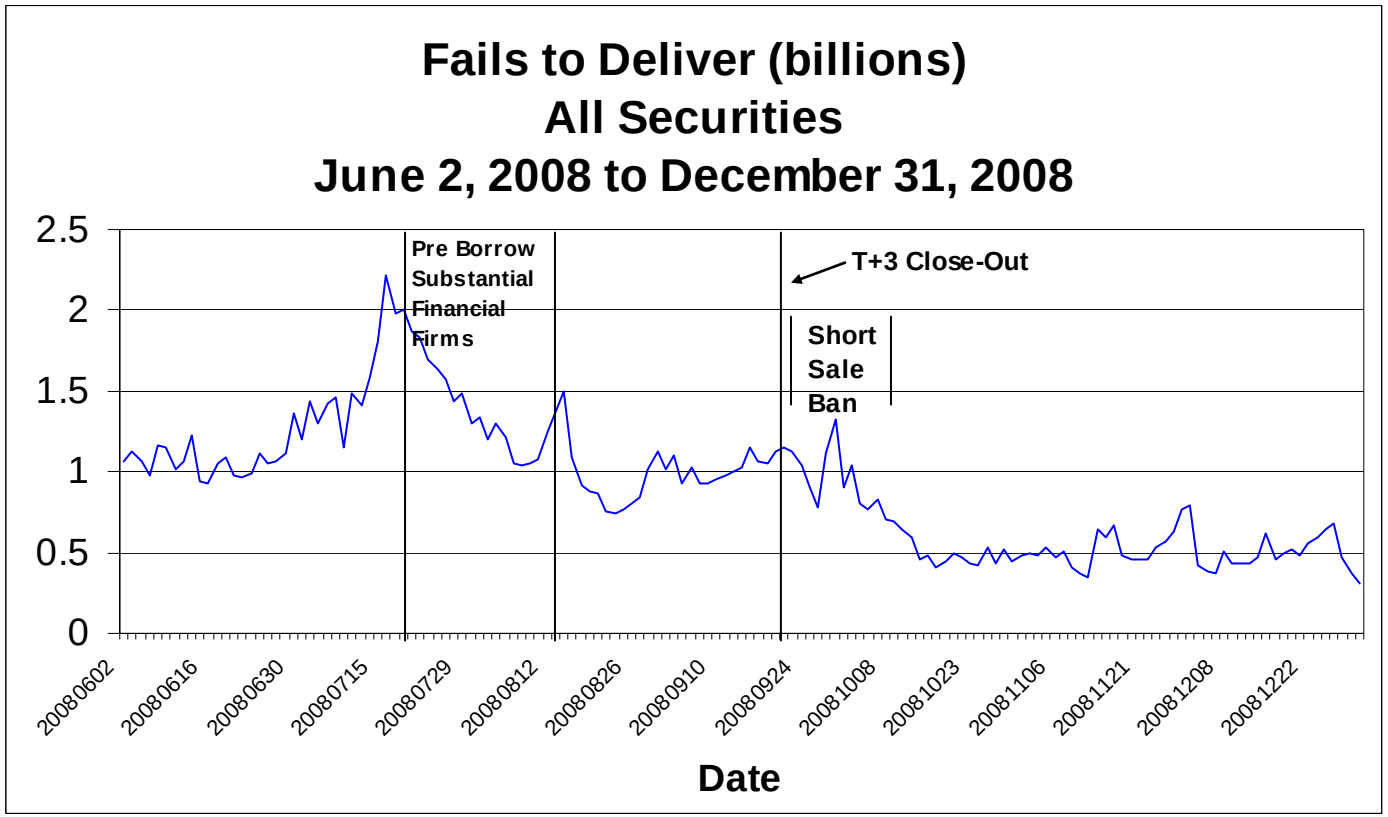
SEC_OEA_FCIC_001126

Figure 4



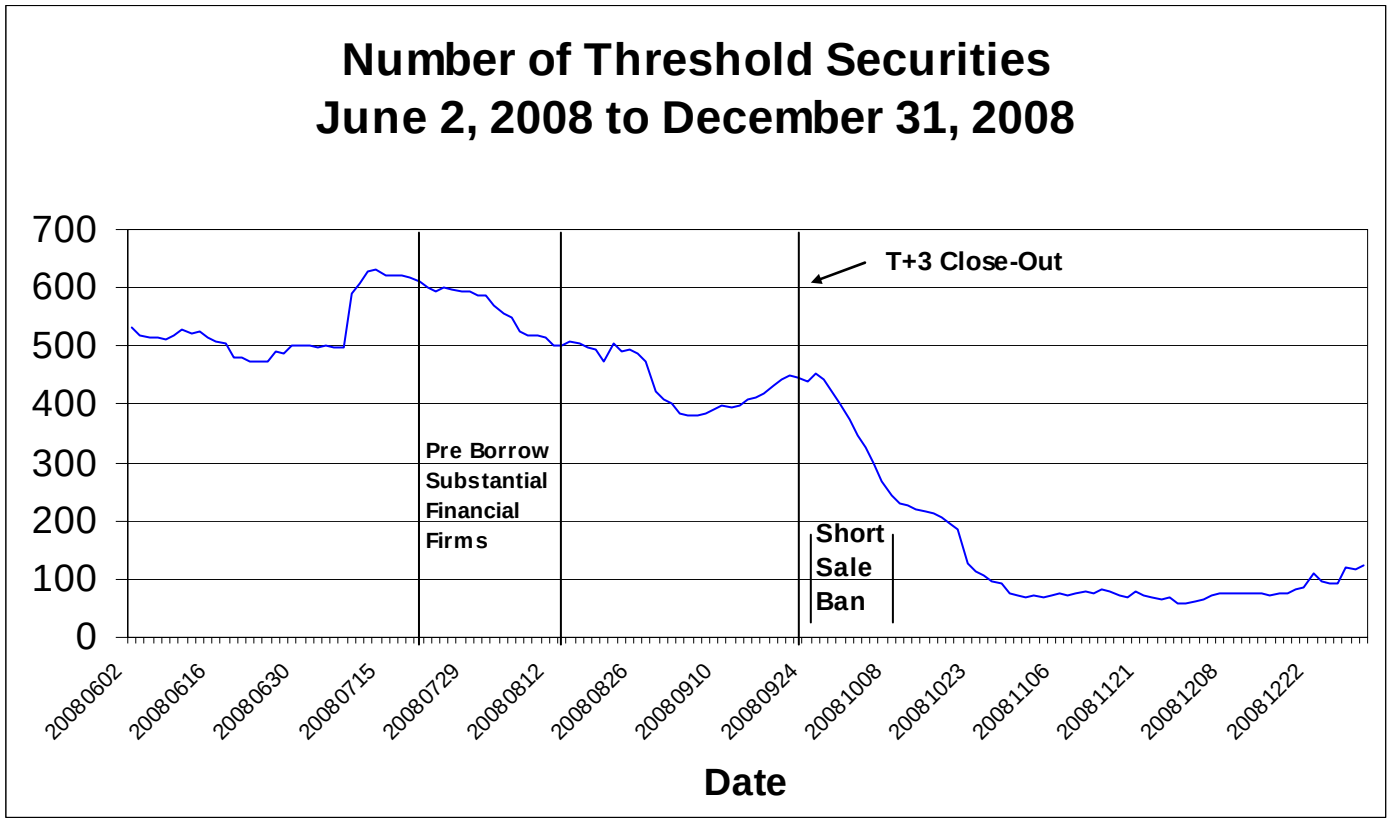
SEC_OEA_FCIC_001127

Figure 5



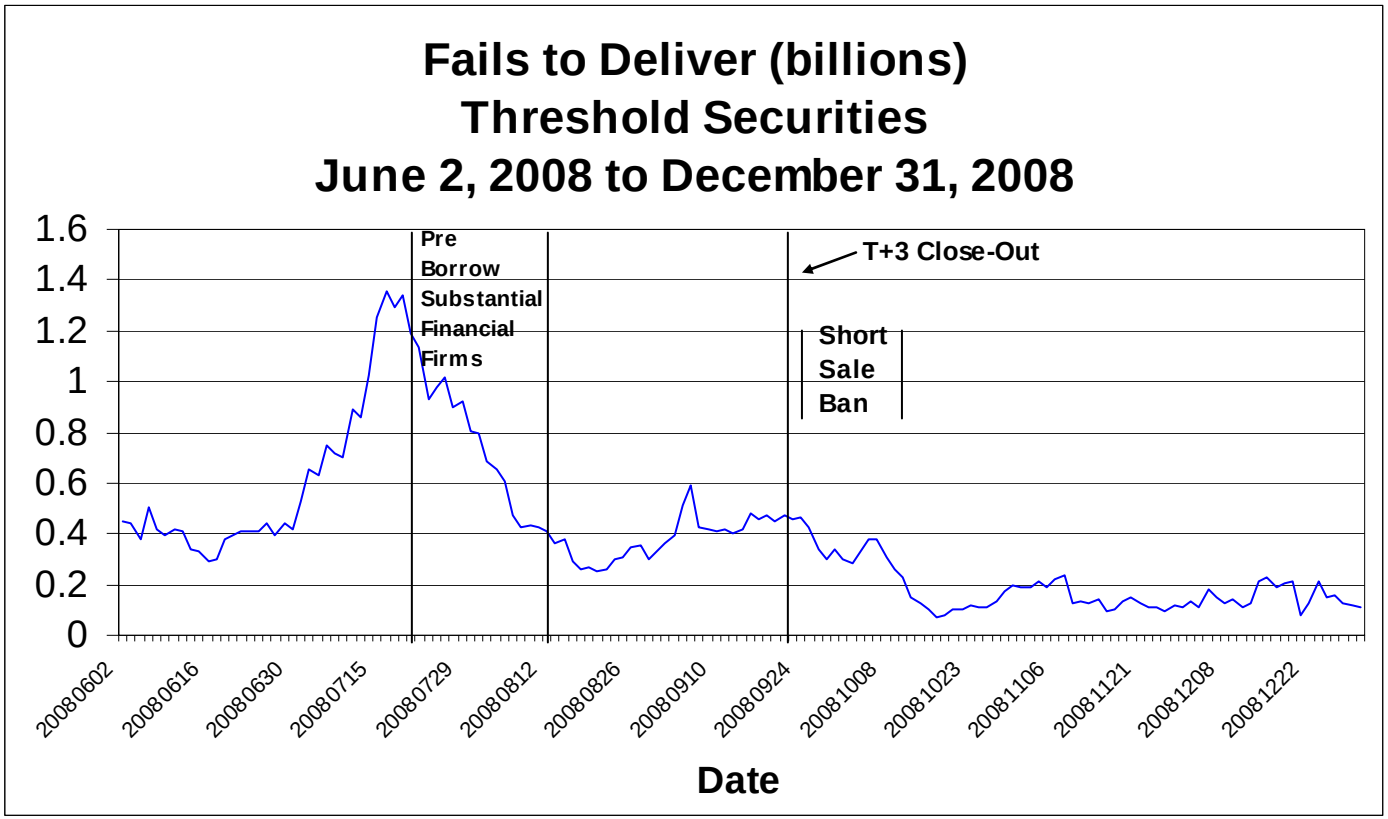
SEC_OEA_FCIC_001128

Figure 6



SEC_OEA_FCIC_001129

Figure 7


Fails to Deliver (billions)
Threshold Securities
June 2, 2008 to December 31, 2008
1.6
1.4
1.2
1
0.8
0.6
0.4
0.2
0
Pre Borrow Substantial Financial Firms
T+3 Close-Out
Short Sale Ban
20080602
20080616
20080630
20080715
20080729
20080812
20080826
20080910
20080924
20081008
20081023
20081106
20081121
20081208
20081222
Date

Appendix A
Fail to Deliver Close-out Requirements of Rule 204T
Important Dates to Measure Impact

Fail Category	Settlement Days to Close-out Fail: Threshold Stocks	Settlement Days to Close-out Fail: Other Stocks	Last Trade Date to Close-out	Settlement Date Associated with Last Close-out Date
Pre-existing on September 17, 2008				
Not Option Market Maker	14 (or less)	None	October 7, 2008	October 10, 2008
Option Market Maker (OMM)	36	None	November 7, 2008	November 13, 2008
New fails on September 18, 2008				
OMM, MM, and long sales	3	3	September 23, 2008	September 26, 2008
Short sales (generally non-MM)	1	1	September 18, 2008	September 23, 2008
Rule 144 sales*	36	36	November 10, 2008	November 14, 2008

Note that the close-out aging begins on September 17, 2008 for pre-existing fails whereas it begins on September 18, 2008 for new fails.
* The longer time window did not initially apply to certain ESOP sales and certain sales associated with shelf offerings. However, the longer time window is applicable for these sales effective October 17, 2008.

O E A M E M O R A N D U M

TO: File

FROM: Office of Economic Analysis

DATE: April 16, 2009

SUBJECT: Impact of Recent SHO Rule Changes on Fails to Deliver

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Due to the contemporaneous implementation of these two rules, they are analyzed together.[1] Since the rule changes significantly shortened the window to close-out most fail to deliver positions and expanded the close-out provisions to all equity securities, we would expect to see a decline in average daily fails due to compliance with the new rules, all else equal. However, it is also possible that certain behavioral changes or other factors could mitigate or exacerbate any effect. For example, faster "cycling" of fails (more rapid fail-closeout-fail-closeout) could lead to full compliance with the new rules but no change in average daily fails.

In summary, the results indicate that fails to deliver decreased significantly after the elimination of the OMM exception and the implementation of the T+3 Close-out Rule. Fails declined by 56.6% across all securities and 73.5% for threshold stocks. In addition, there is some evidence that optionable stocks experienced larger declines than non-optionable stocks. There has been a large downward trend in fails since July 2008.

Background

The Commission approved a final rule to eliminate the options market maker exception from the close-out requirement of Rule 203(b)(3) in Regulation SHO. This rule change became effective at 12:01 a.m. ET on Thursday, Sept. 18, 2008. As a result, any new fails by options market makers after the effective date are subject to the same close-out requirements as other market participants under Rule 204T. The rule change also

[1] We also note that Emergency Order (Release No. 34-58592) temporarily prohibited any person from effecting a short sale in the publicly traded securities of certain financial firms during the period from September 19 to October 8, 2008.

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The Commission also adopted, on an interim final basis, a new rule requiring that short sellers and their broker-dealers deliver securities by the close of business on the settlement date (three days after the sale transaction date, or T+3) and imposing penalties for failure to do so. Rule 204T establishes that fail to deliver positions related to short sales must be closed out prior to the beginning of normal trading hours on the next settlement day following the settlement date of the newly-created fail (usually T+4). Fail to deliver positions related to bona fide market making or long sales have an additional two settlement days to close-out fail to deliver positions (usually T+6). Fail to deliver positions related to sales pursuant to Rule 144 have 36 settlement days to close out (usually T+39). One major distinction between Rule 204T and Rule 203 is that Rule 204T covers all equity securities whereas Rule 203 covers only threshold list securities. Since the close-out provisions of Rule 204T differ depending on the type of trade that led to the fail and the date the fail, Appendix A provides a summary table that lists important introduction dates for each category.

Since some previously-established fails in threshold list securities may have had up to 14 days to close-out, a large part of the effect of the new close-out requirements may not show up in the NSCC settlement data until October 10, 2008 (17 settlement days after the day prior to the effective date). Also, since some previously-established OMM fails have up to 36 days to close-out, the full effect of the new close-out requirements in optionable securities may not show up in the NSCC settlement data until November 13, 2008 (39 settlement days after the effective date). Also, pre-existing fails in non-threshold stocks are not required to be closed-out within any time period unless the security enters the threshold list. Since we do not want our analysis confounded by the grandfather exception elimination, we use the period from January 1, 2008 to September 22, 2008 (183 days) as the pre-Rule period.[2] The period from September 23, 2008 to March 31, 2009 (129 days) is defined as the post-Rule period.

[2] We note that the pre-period includes the period of the July Emergency Order that temporarily required pre-borrowing for the securities of publicly traded securities of 19 substantial financial firms prior to short sales (Release No. 34-58166). The July Emergency Order led to a significant reduction in fails in these securities. The length of the pre-period window and the small number of securities affected by the July Emergency Order largely mitigate any confounding influence from this inclusion. Further, any bias would be in the direction of finding a smaller impact from the September 2008 rule changes.

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All Securities (Table 1):

Table 1 shows the average daily fail to deliver measures pre- and post-Rule 204T and OMM exception elimination for all securities. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily fails to deliver shares decreased by 56.6%.
- The average daily dollar value of fails to deliver decreased by 74.8%.
- The average daily number of fails to deliver positions decreased by 58.5%.

Threshold List Securities (Table 2):

Table 2 shows the summary fail to deliver measures for threshold list securities. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily number of threshold list securities decreased by 77.5%.
- The average daily fails to deliver shares in threshold securities decreased by 73.5%.
- The average daily dollar value of fails to deliver in threshold securities decreased by 89.0%.
- The average daily number of fails to deliver positions in threshold securities decreased by 86.3%.

Threshold List Securities with Listed Options (Table 3):

Table 3 shows the summary fail to deliver measures for threshold list securities with listed options. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily number of optionable threshold list securities decreased by 82.1%.
- The average daily fails to deliver shares in optionable threshold securities decreased by 86.9%.
- The average daily dollar value of fails to deliver in optionable threshold securities decreased by 89.8%.
- The average daily number of fails to deliver positions in optionable threshold securities decreased by 88.2%.

Threshold List Securities without Listed Options (Table 4):

Table 4 shows the summary fail to deliver measures for threshold list securities without listed options. The evidence shows significant declines in all fails to deliver measures. For example:

- The average daily number of non-optionable threshold list securities decreased by 73.4%.
- The average daily fails to deliver shares in non-optionable threshold securities decreased by 67.4%.
- The average daily dollar value of fails to deliver in non-optionable threshold securities decreased by 82.4%.

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- The average daily number of fails to deliver positions in non-optionable threshold securities decreased by 82.9%.

Any difference in the change in fails between stocks with listed options (Table 3) and threshold stock without listed options (Table 4) may indicate the impact of the elimination of the option market making exception. The comparison indicates that stocks with listed options saw larger percentage decreases than stocks without options. Depending on the measure, the declines are 5.3% to 25.7% larger for stocks with listed options.

Daily Fails to Deliver in All Securities (Figure 1):

Figure 1 shows the daily aggregate fails in all securities from April 1, 2004 to March 31, 2009. There has been a decline of 80.6% from the 2008 high of 2.21 billion shares on July 16, 2008 to 0.43 billion shares on March 31, 2009. It is important to note that we do not attempt to adjust fails to deliver for increases in trading volume over time. Assuming everything else constant, as the magnitude of trading (settlements) increases one would expect that the magnitude of fails to deliver would also increase. From April 1, 2004 to December 31, 2004 (Pre-Rule 203), the average daily fails were 810 million shares. From January 1, 2009 to March 31, 2009, the average daily fails were 363 million shares, a decrease of 55.2%. During the same periods, the average monthly dollar value of trading increased 130.4% from $2.3 trillion to $5.3 trillion.[3] Therefore, fails have decreased despite greater trading activity.

Average Daily Number of Threshold List Securities (Figure 2):

Figure 2 shows the average daily number of threshold list securities for each month from January 2005 to March 2009. The average in March 2009 was 63.2 securities per day, a decline of 87.4% from its high in July 2008.

Daily Number of Threshold List Securities (Figure 3):

Figure 3 shows the daily number of threshold list securities from January 7, 2005 to March 31, 2009. There has been a decline of 88.3% from the high of 632 on July 14, 2008 to 74 on March 31, 2009.

Daily Fails to Deliver in Threshold List Securities (Figure 4):

Figure 4 shows the daily aggregate fails in threshold list securities from January 7, 2005 to March 31, 2009. There has been a decline of 83.0% from the high of 1.36 billion shares on July 16, 2008 to 0.23 billion shares on March 31, 2009.

[3] The numbers are based on an aggregation of monthly Form R31 reports filed by SROs and exchanges.

This is a memo of the staff of the Office of Economic Analysis. The Commission has expressed no view regarding the analysis, findings or conclusions herein.

Daily Fails to Deliver in All Securities (Figure 5):

Figure 5 shows the daily aggregate fails in all securities from June 2, 2008 to March 31, 2009. The chart denotes the settlement period where the temporary emergency order requiring pre-borrowing for short sales was in effect for 19 substantial financial firms. The chart also denotes the settlement period where the temporary emergency order banning short sales in about 800 securities was effective. Lastly, the chart denotes the effective date of Rule 204T.

Daily Number of Threshold List Securities (Figure 6):

Figure 6 shows the daily number of threshold list securities from June 2, 2008 to March 31, 2009.

Daily Fails to Deliver in Threshold List Securities (Figure 7):

Figure 7 shows the daily aggregate fails in threshold list securities from June 2, 2008 to March 31, 2009.

ETPs as a Proportion of All Threshold List Securities (Figure 8):

Figure 8 shows the daily number of threshold list securities and Exchange Traded Products (ETPs) as a proportion of all threshold list securities from January 2, 2008 to March 31, 2009. Post-Rule, ETPs have become a more significant portion of threshold list securities and on some days accounted for more than 50% of all threshold list securities.

This is a memo of the staff of the Office of Economic Analysis. The Commission has expressed no view regarding the analysis, findings or conclusions herein.

Table 1
Summary Statistics on Fails to Deliver
All Securities
Pre- and Post-Rule

Measure	Pre	Post	Change	Percent Change
Number of Days	183	129		
Average Daily Dollar Value of Aggregate Fails ($millions)	7,775	1,959	**-5,815**	-74.8%
Average Daily Aggregate Fails (millions)	1,103	478	**-624**	-56.6%
Average Daily Number of Securities[4]	10,227	7,097	**-3,130**	-30.6%
Average Daily Number of Fail Positions[5]	28,912	12,006	**-16,906**	-58.5%
New Fails[6]:				
Average Daily Dollar Value of New Fails ($millions)	2,953	1,149	**-1,803**	-61.1%
Average Daily New Fail Shares (millions)	286	177	**-109**	-38.1%
Average Daily New Fail Positions[7]	13,275	7,117	**-6,158**	-46.4%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Source: NSCC.

[4] Since the NSCC fails data includes only securities with fails to deliver of 10,000 shares or more prior to September 16, 2008, the pre-period number of securities is grossed-up by a factor of 2.97 to account for the missing data.
[5] Since the NSCC fails data includes only securities with fails to deliver of 10,000 shares or more prior to September 16, 2008, the pre-period number of positions is grossed-up by a factor of 2.21 to account for the missing data.
[6] New fails are estimated each day by summing any positive change in the fails to deliver from the previous day for each security-clearing firm combination.
[7] Since the NSCC fails data includes only securities with fails to deliver of 10,000 shares or more prior to September 16, 2008, the pre-period number of new positions is grossed-up by a factor of 1.76 to account for the missing data.

Table 2
Summary Statistics on Fails to Deliver
Threshold List Securities
Pre- and Post-Rule

Measure	Pre	Post	Change	Percent Change
Number of Days	183	129		
Average Daily Dollar Value of Aggregate Fails ($millions)	4,124	452	**-3,672**	-89.0%
Average Daily Aggregate Fails (millions)	497	132	**-365**	-73.5%
Average Daily Number of Securities	480	108	**-372**	-77.5%
Average Daily Number of Fail Positions	2,361	324	**-2,037**	-86.3%
New Fails[8]:				
Average Daily Dollar Value of New Fails ($millions)	866	127	**-739**	-85.3%
Average Daily New Fail Shares (millions)	74	25	**-48**	-65.5%
Average Daily New Fail Positions	1,306	178	**-1,129**	-86.4%
Fails Aged more than 17 Days:				
- Average Daily Dollar Value of Aggregate Fails ($millions)	1,844	159	**-1,685**	-91.4%
- Average Daily Aggregate Fails (millions)	147	24	**-123**	-83.7%
- Average Daily Number of Securities	201	30	**-171**	-84.9%
- Average Daily Number of Fail Positions	299	34	**-266**	-88.8%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Sources: NSCC, NYSE, Nasdaq, OTCBB, and Amex web sites.

[8] New fails are estimated each day by summing any positive change in the fails to deliver from the previous day for each security-clearing firm combination.

Table 3
Summary Statistics on Fails to Deliver
Threshold List Securities with Listed Options
Pre- and Post-Rule Amendment

Measure	Pre	Post	Change	Percent Change
Number of Days	183	129		
Average Daily Dollar Value of Aggregate Fails ($millions)	3,697	377	**-3,320**	-89.8%
Average Daily Aggregate Fails (millions)	154	20	**-134**	-86.9%
Average Daily Number of Securities	224	40	**-184**	-82.1%
Average Daily Number of Fail Positions	1,526	181	**-1,345**	-88.2%
New Fails[9]:				
Average Daily Dollar Value of New Fails ($millions)	783	106	**-677**	-86.5%
Average Daily New Fail Shares (millions)	27	5	**-22**	-82.0%
Average Daily New Fail Positions	894	106	**-787**	-88.1%
Fails Aged more than 17 Days:				
- Average Daily Dollar Value of Aggregate Fails ($millions)	1,746	141	**-1,605**	-91.9%
- Average Daily Aggregate Fails (millions)	77	8	**-69**	-89.7%
- Average Daily Number of Securities	134	16	**-117**	-87.9%
- Average Daily Number of Fail Positions	215	18	**-197**	-91.7%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Sources: NSCC, NYSE, Nasdaq, OTCBB, and Amex web sites.

[9] New fails are estimated each day by summing any positive change in the fails to deliver from the previous day for each security-clearing firm combination.

Table 4
Summary Statistics on Fails to Deliver
Threshold List Securities without Listed Options
Pre- and Post-Rule Amendment

Measure	Pre	Post	Change	Percent Change
Number of Days	183	129		
Average Daily Dollar Value of Aggregate Fails ($millions)	427	75	**-352**	-82.4%
Average Daily Aggregate Fails (millions)	343	112	**-231**	-67.4%
Average Daily Number of Securities	256	68	**-188**	-73.4%
Average Daily Number of Fail Positions	834	143	**-691**	-82.9%
New Fails[10]:				
Average Daily Dollar Value of New Fails ($millions)	83	21	**-62**	-74.4%
Average Daily New Fail Shares (millions)	47	21	**-27**	-56.3%
Average Daily New Fail Positions	413	71	**-341**	-82.7%
Fails Aged more than 17 Days:				
- Average Daily Dollar Value of Aggregate Fails ($millions)	98	18	**-81**	-82.1%
- Average Daily Aggregate Fails (millions)	70	16	**-54**	-77.1%
- Average Daily Number of Securities	68	14	**-53**	-78.9%
- Average Daily Number of Fail Positions	85	16	**-69**	-81.5%

Bolded changes are significant at the 5% level using the Wilcoxon-Mann-Whitney test (nonparametric).
Sources: NSCC, NYSE, Nasdaq, OTCBB, and Amex web sites.

[10] New fails are estimated each day by summing any positive change in the fails to deliver from the previous day for each security-clearing firm combination.

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Figure 1

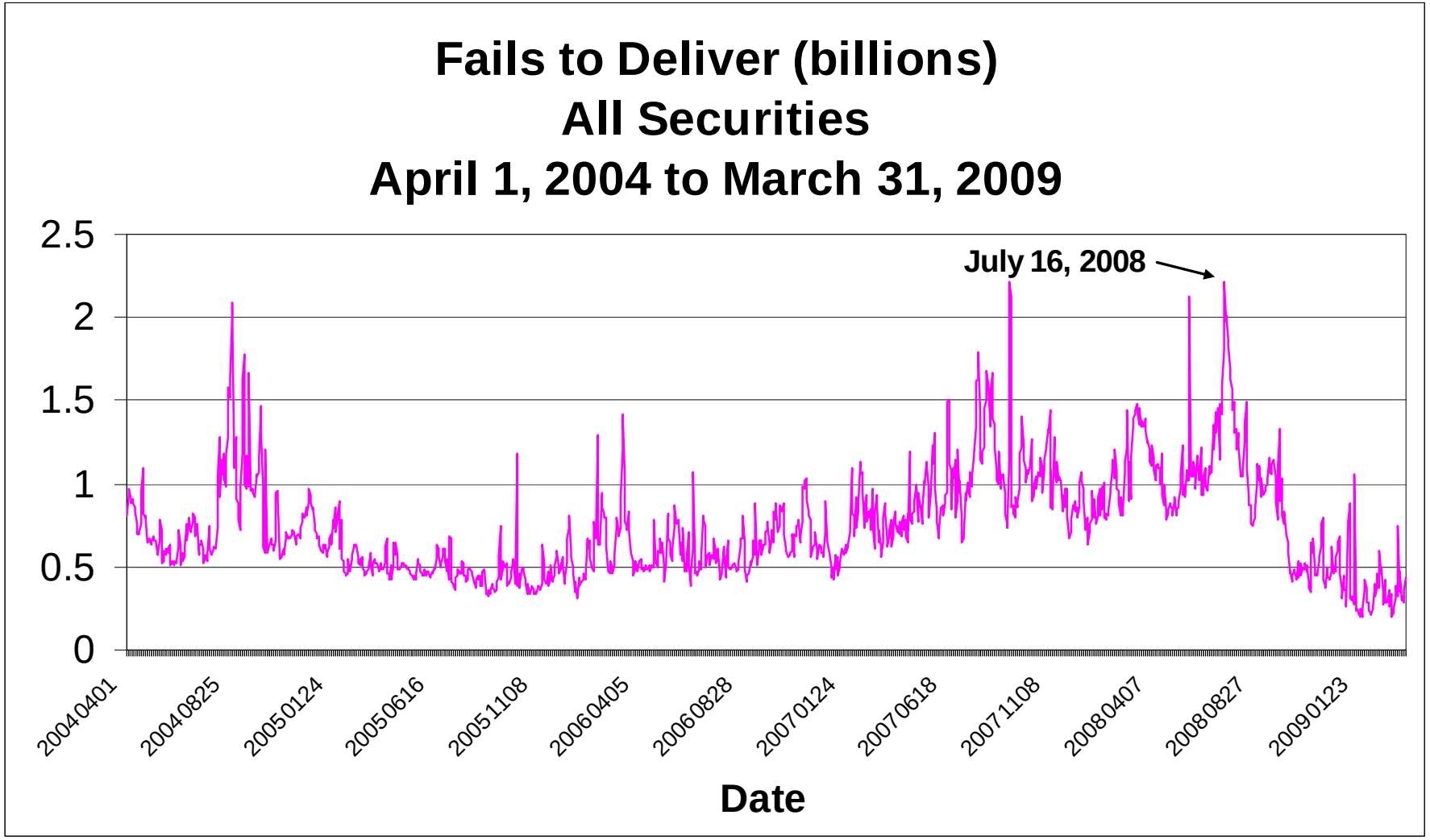

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Figure 2

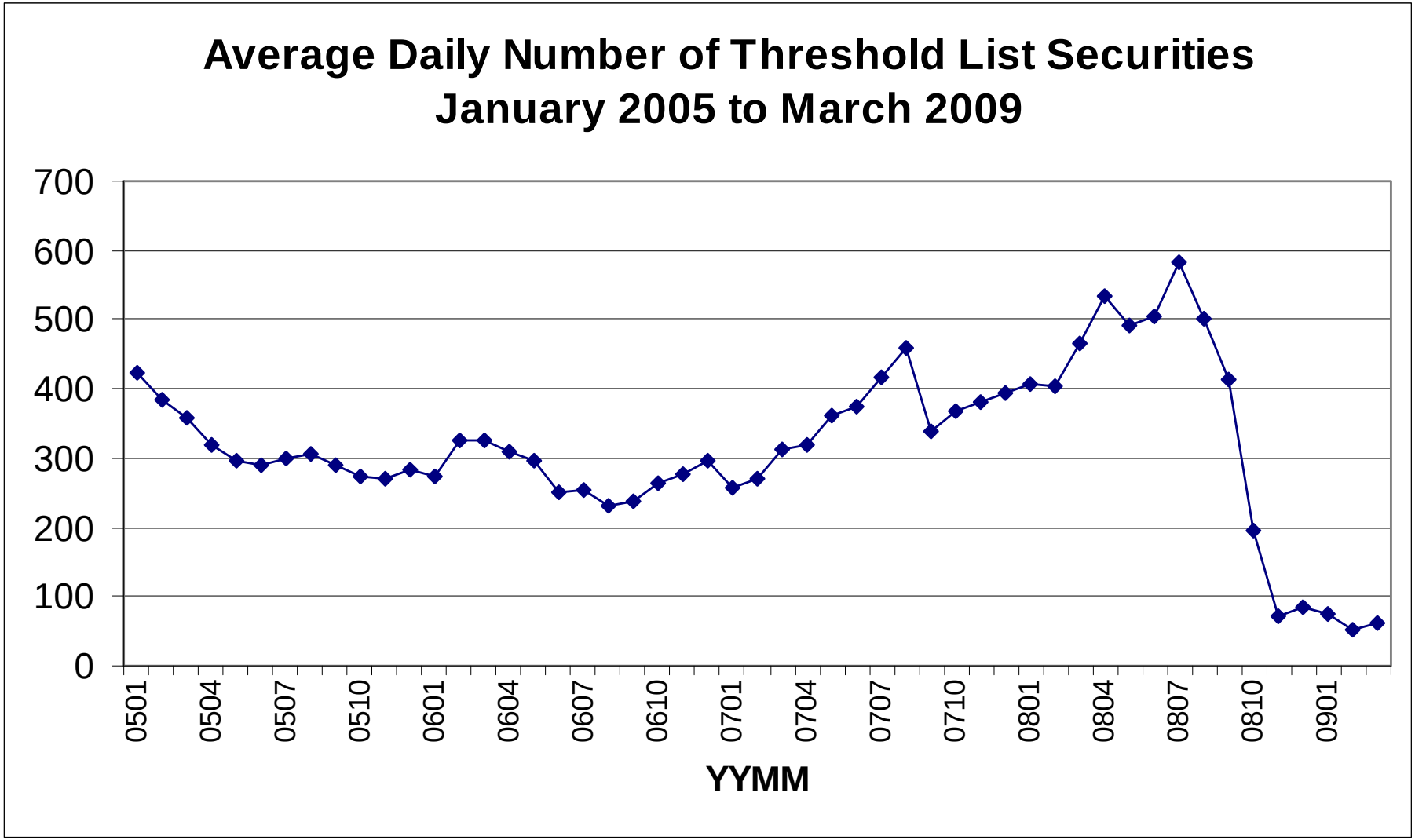

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Figure 3

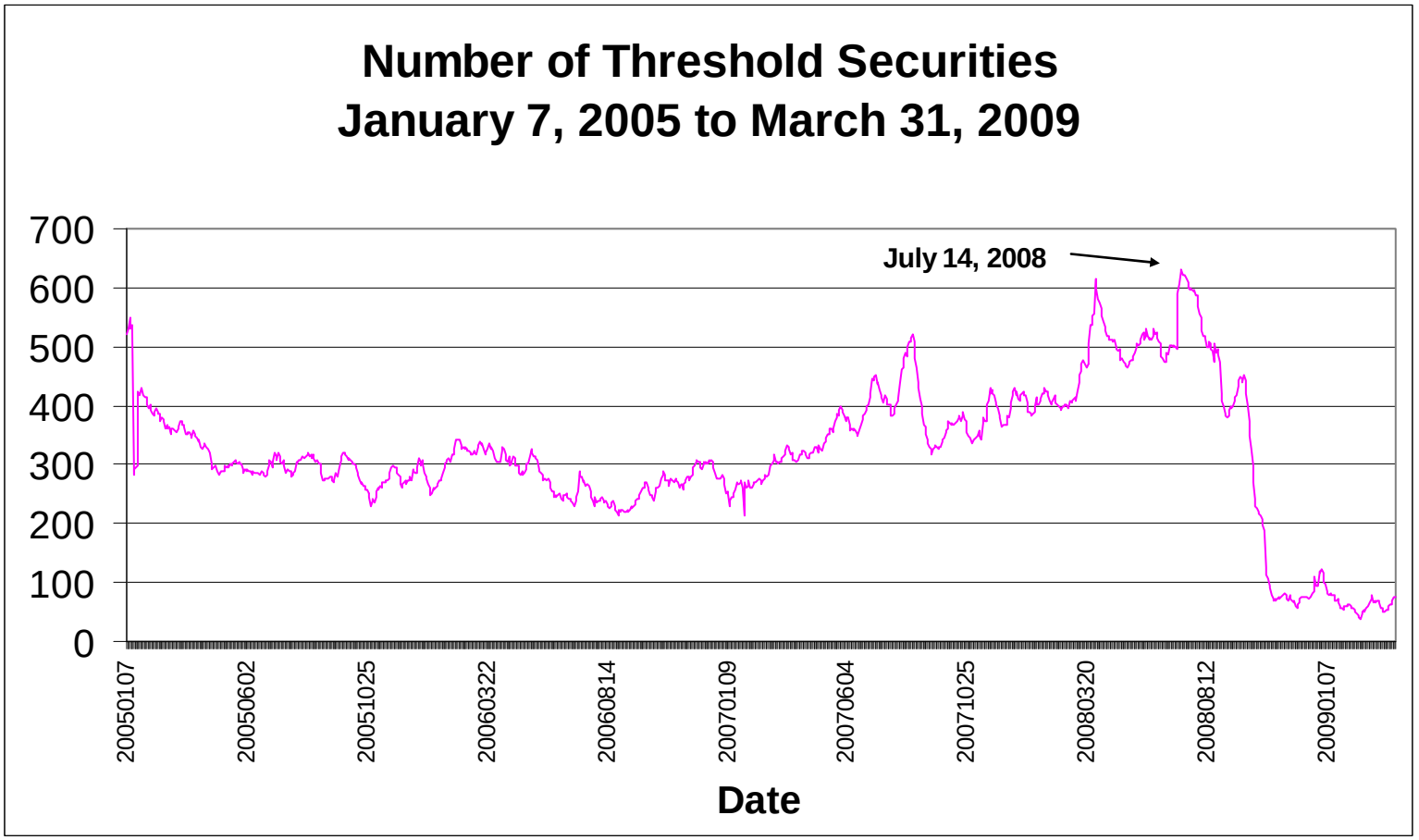

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Figure 4

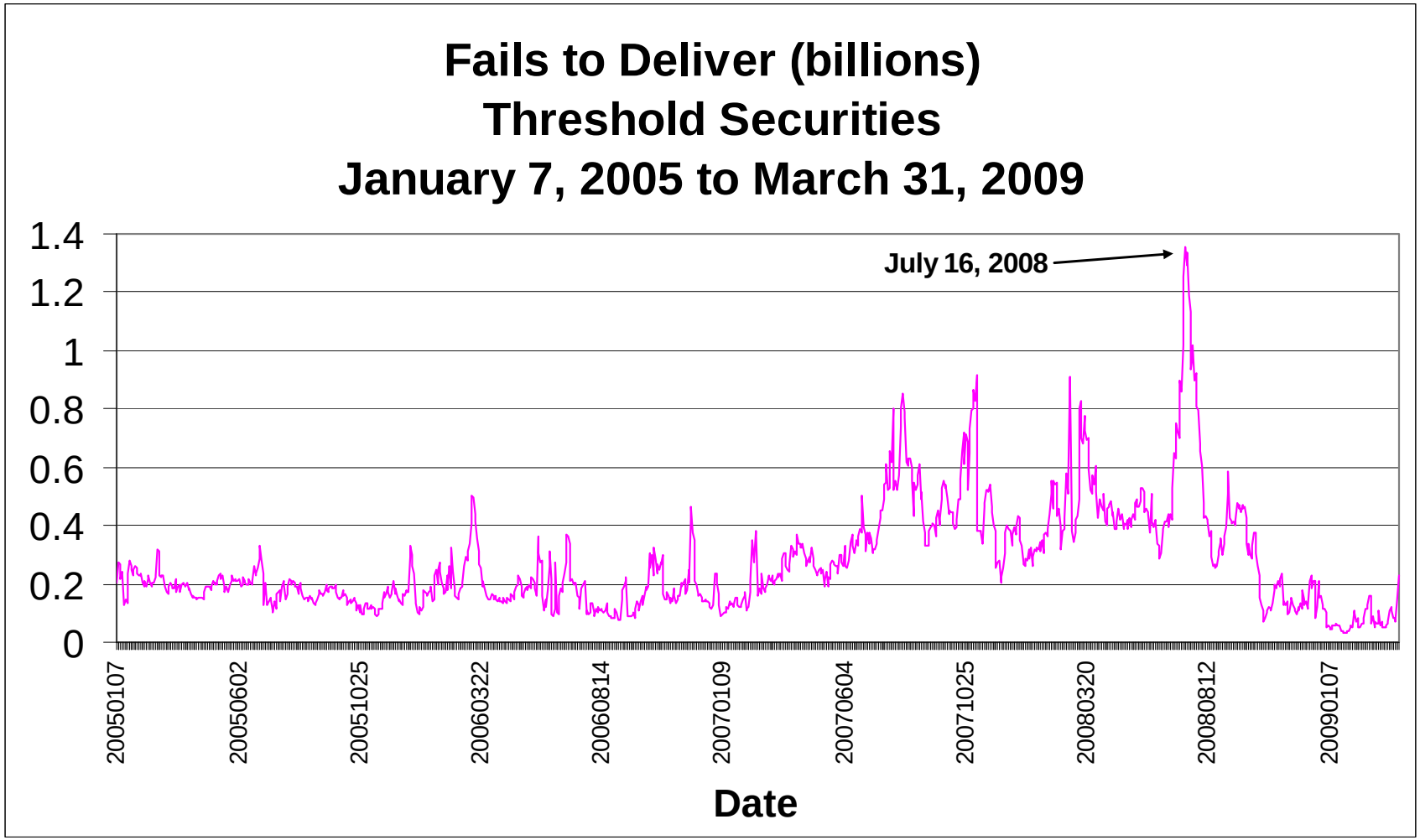

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Figure 5

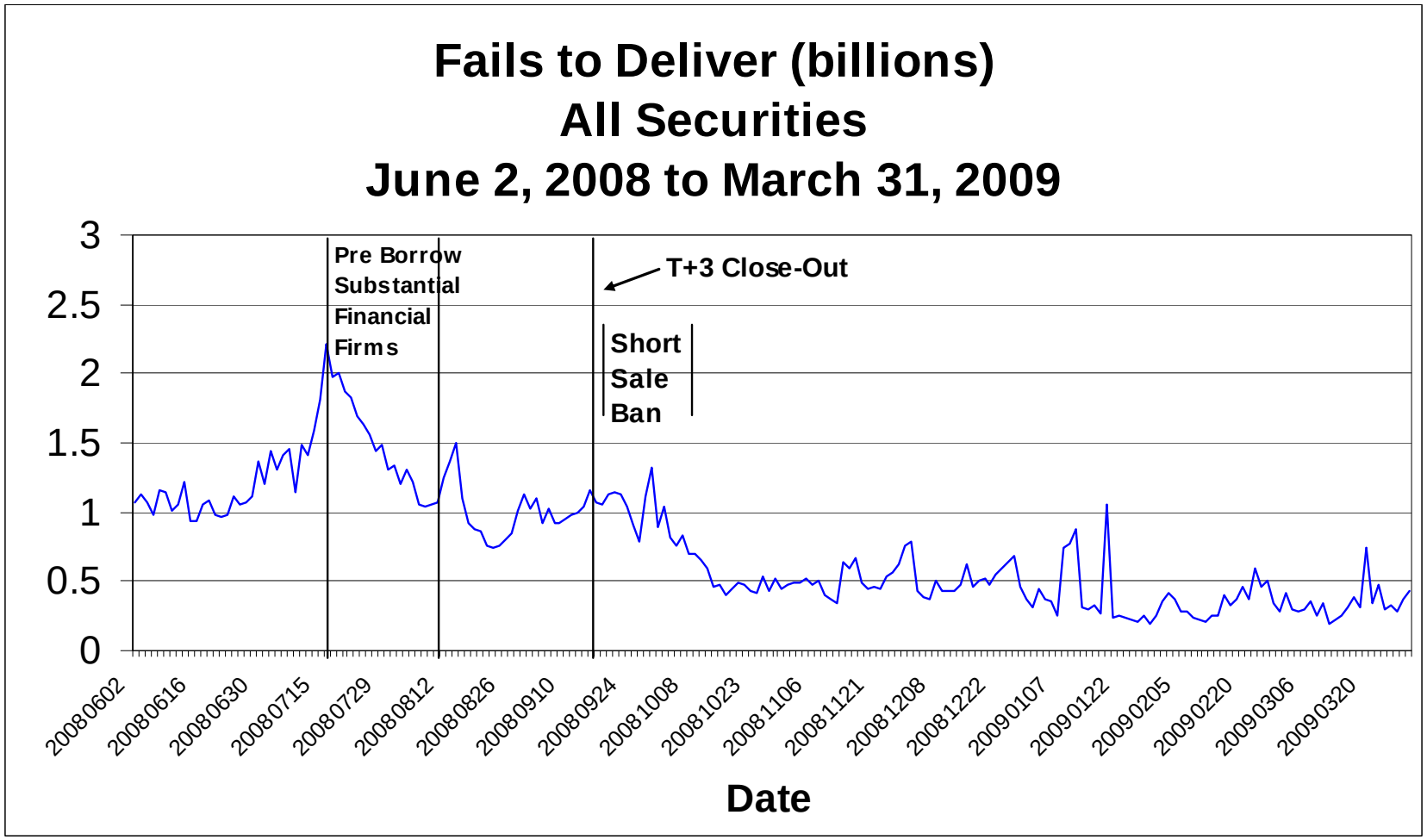

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Figure 6

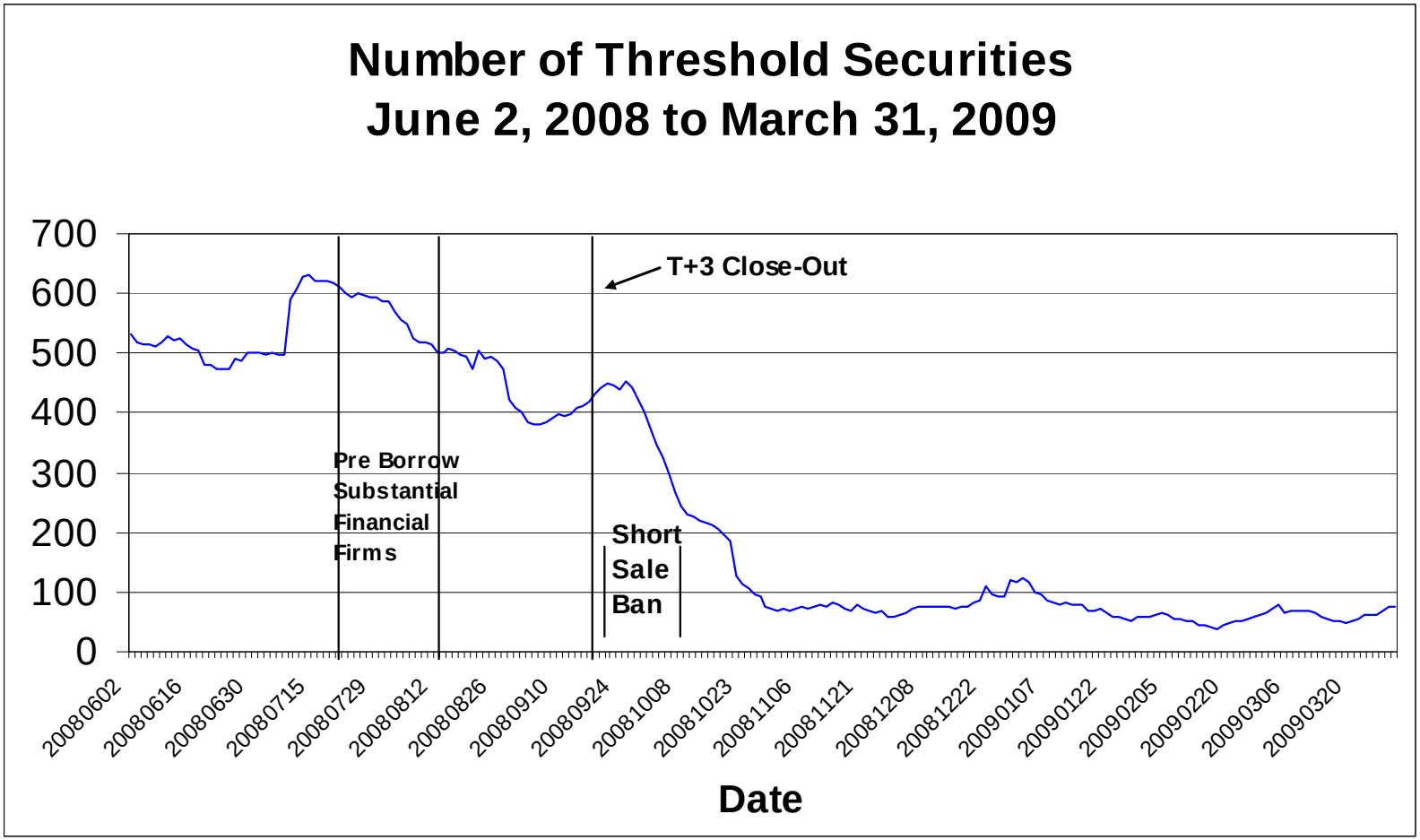

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Figure 7

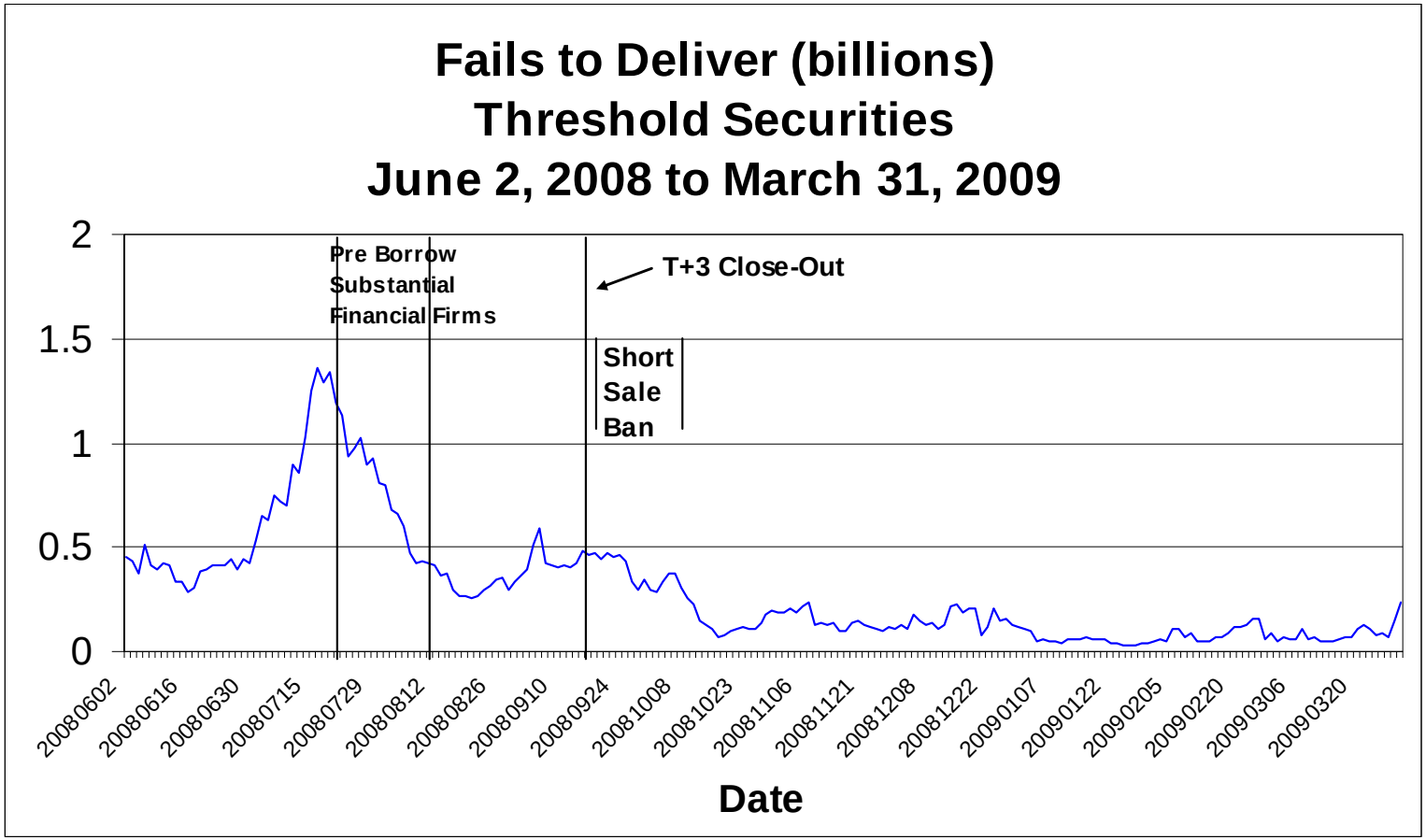

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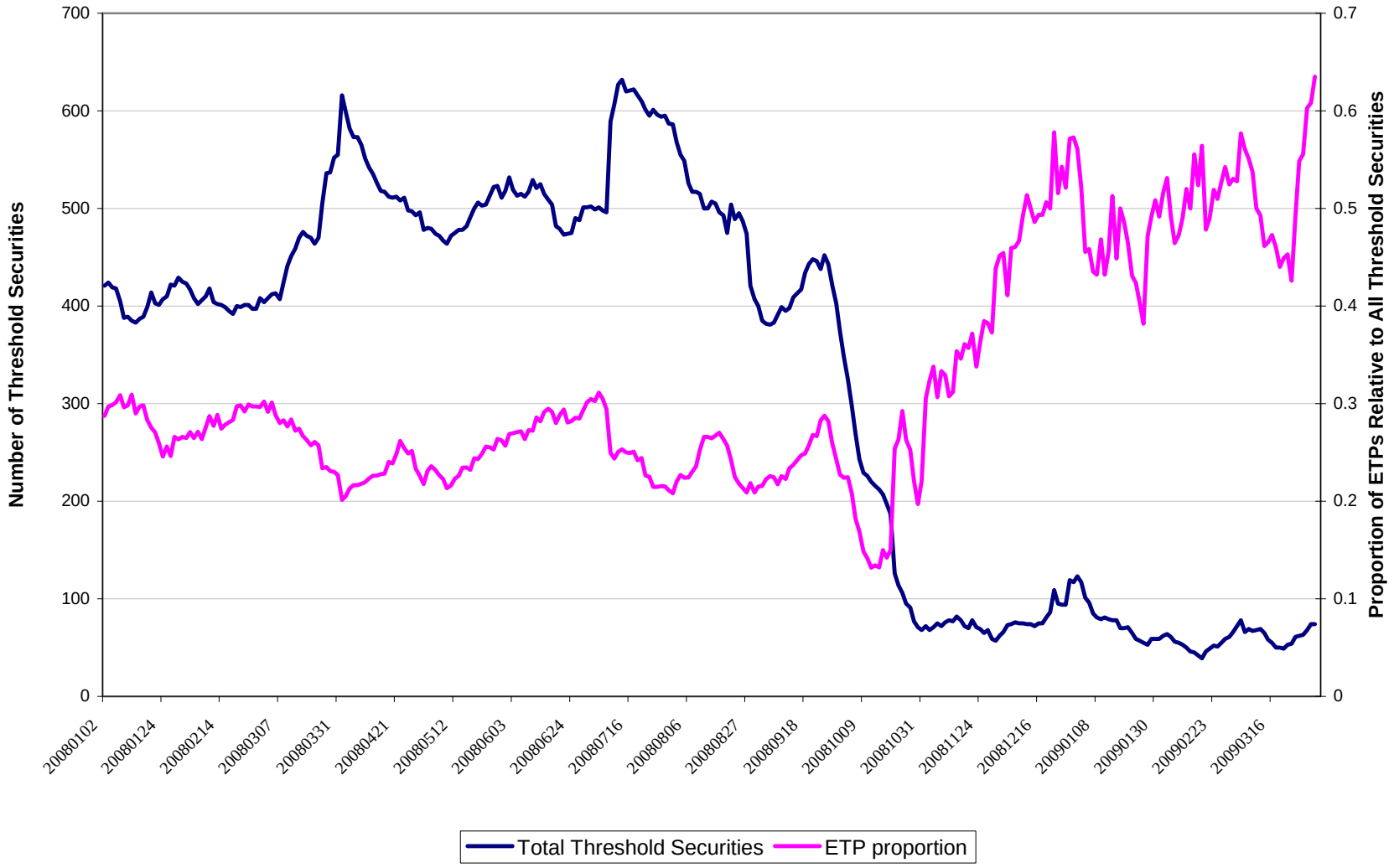
Figure 8

Number of Threshold Securities and ETPs as a Proportion of Threshold Securities by Day



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Appendix A
Fail to Deliver Close-out Requirements of Rule 204T
Important Dates to Measure Impact

Fail Category	Settlement Days to Close-out Fail: Threshold Stocks	Settlement Days to Close-out Fail: Other Stocks	Last Trade Date to Close-out	Settlement Date Associated with Last Close-out Date
Pre-existing on September 17, 2008				
Not Option Market Maker	14 (or less)	None	October 7, 2008	October 10, 2008
Option Market Maker (OMM)	36	None	November 7, 2008	November 13, 2008
New fails on September 18, 2008				
OMM, MM, and long sales	3	3	September 23, 2008	September 26, 2008
Short sales (generally non-MM)	1	1	September 18, 2008	September 23, 2008
Rule 144 sales*	36	36	November 10, 2008	November 14, 2008

Note that the close-out aging begins on September 17, 2008 for pre-existing fails whereas it begins on September 18, 2008 for new fails.
* The longer time window did not initially apply to certain ESOP sales and certain sales associated with shelf offerings. However, the longer time window is applicable for these sales effective October 17, 2008.

OFFICE OF ECONOMIC ANALYSIS
DRAFT MEMORANDUM

To: Distribution List
From: Office of Economic Analysis
Date: PRELIMINARY DRAFT: October 8, 2008
Re: Empirical evidence on the short selling ban and other related issues

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OEA is monitoring a number of different variables to determine the effect of the short selling ban that went into effect on September 19, 2008, and of the other recent emergency orders. We are examining various measures that we suspected would be impacted by the ban and the other emergency orders, and followed up on a few of the anecdotes swirling following the short selling ban. In addition, we have reviewed statistics provided to us by Nasdaq OMX Economic and Statistical Research and by Citadel Investment Group relating to the effects of the ban. At this stage, our analysis and conclusions are still preliminary. We will continue to update and refine our analysis going forward.

This memo briefly summarizes some of the key findings to date. In interpreting these results, it is vital to recognize that under the current crisis conditions, many other factors other than the Emergency Orders may be influencing the market for financial stocks. Observed differences between financial stocks and non-financial stocks may be driven by these other factors. We are still working to refine our analysis to see if we can isolate the effects of the Emergency Orders from other factors.

Stock Liquidity

Nasdaq finds that quoted spreads increased significantly for financial stocks subject to the ban when the Emergency Orders went into effect on September 19. For example, Nasdaq Best Bid Offer spreads on financial stocks increased from 33 basis points for the period September 15-17 to 47 basis points for the period September 22-25, an increase of more than 45%. Nasdaq also reports that quoted depth for financial stocks decreased 42% over the same period. Citadel reports similar findings. OEA is in the process of verifying these numbers, and should have preliminary results by early next week. For more liquidity results, please refer to the PowerPoint slides provided by Nasdaq.

Volatility and Volume

We have heard anecdotally that stock volume has dried up as a result of the short selling ban while volatility has increased. In a well functioning market, volume has a tendency to increase as volatility increases, so such a result would indicate that the markets are not functioning well under a short selling ban.

- Overall market volatility rose sharply in September and continued to rise after the short selling ban. This result is observed in the form of higher realized volatility for market

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indices, and also in increased implied volatility of S&P 500 options. During the ban, overall market volume fell as overall market volatility continued to rise.

- Trading volume in individual stocks increased in the first few weeks of September for all stocks, and especially in financial stocks. The ban resulted in a larger drop in volume for the banned stocks than the non-banned stocks, but volume levels were more in line with early September levels than with what we might interpret as a "dried up" market.

- Preliminary results indicate that trading volume in options experienced a similar pattern, though the options volume, particularly the put option volume, started to decline prior to the emergency orders.

- Individual stock volatility rose in the first few weeks of September, peaking on the day prior to the short selling ban. Following the ban, individual stock volatility fell somewhat, but remained fairly high.

- Implied volatilities in individual options of banned stocks do not show patterns that are easy to interpret, but appear to have either increased or remained constant following the short selling ban.

- Together with the overall stock volatility results, the individual volatility results suggest that the stock returns of individual stocks are more correlated with each other. This can be interpreted as a loss of market efficiency.

- The cross-sectional correlation between volume and volatility for individual stocks with banned short selling is positive prior to the short selling ban, negative on the first day of the ban, and positive again afterward. A closer look at the first day shows that the intraday volume-volatility correlation is statistically negative for stocks in the short selling ban and statistically positive for stocks that were not in the ban. This indicates that the markets functioned poorly without short selling on the first day of the ban.

Equity Lending

Economic theory as well as anecdotal evidence suggests that both the short selling ban and the T+3 Emergency Order may have impacted the equity lending market. It is somewhat difficult to disentangle the effects of the two orders.

- There appears to be no difference in the median rebate rate for financial and non-financial stocks. However, the mean rebate for banned stocks appears to have decreased by about 50 basis points relative to non-banned stocks when the Orders went into effect. Because the difference is observed in the mean but not the median, this suggests that the ban is associated with sharply increased lending rates for a minority of stocks.

- We are undertaking analysis to determine whether the Emergency Orders are associated with changes in the level of lending rates, but have not yet completed this analysis.

Failures to Deliver

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Complaints about naked short selling continue to circulate. While not all failures to deliver are associated with naked short selling, OEA monitors failures as a means of trying to detect possible naked short selling.

- Failures to deliver in all securities, and especially in financial stocks, rose significantly in the weeks leading up to the short selling ban.

- Failures to deliver declined when the T+3 and Option Market Maker emergency orders became effective and continued declining through the end of the month. The decline was greater for the financial stocks, which were subject to the ban.

- Despite the T+3 emergency order, some stocks, especially small stocks still experienced large new failures to deliver.

Arbitrage Strategies

Several industry participants have complained that the short selling ban makes adjusting arbitrage positions difficult. This could result in a divergence of values that sends arbitrageurs rushing for cash to make margins or to the exit of arbitrageurs from the market.

- The convertible bond market has suffered as a result of the ban. We understand that convertible arbitrage accounts for a substantial proportion of the short interest in stocks that issue convertible bonds (perhaps as large as 40%) so the inability for bondholders to hedge harms issuers of convertible bonds significantly. The President and CEO of a large high-tech company complained that "the recent SEC action has completely shut down convertible debentures as a source of funding for the high-tech industry."

- While some examples may differ, we find no predictable pattern suggesting that the short selling ban resulted in a divergence in values adversely affecting merger arbitrage positions.

Option Spreads

Option market makers hedge their risk by short selling the underlying stock. At the beginning of the ban, option market makers did not have an exemption to hedge their market making positions. The inability to hedge increases the risks of market making, forcing option market makers to offset potential losses with larger bid-ask spreads. In addition, the T+3 emergency order and the removal of the option market maker exception to delivery requirements can also raise the costs of option market makers, and those increased costs could get passed on to investors in the form of higher spreads.

- Preliminary analysis indicates that option spreads increased substantially for stocks subject to the short selling ban as well as stocks that were not subject to the short selling ban, though

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the change was more severe for the stocks subject to the ban. OEA is still working on this analysis

Other Results

OEA has requested data on short selling transactions from several exchanges. Data from September 1 to September 19 is just starting to arrive. Among other questions, we plan to use this data to examine the role of short selling in the events leading up to the emergency orders. However, we have other new results that help us better understand whether short selling is reasonably responsible for making the credit crisis more severe.

- Examining the short interest of various types of financial firms since the beginning of 2007 reveals that the short interest in certain types of financial stocks that should be more susceptible to the credit crisis started increasing in February 2007, when the VIX index jumped for the first time, or earlier. The upward trend is more pronounced for banks, broker-dealers and investment advisors, and credit institutions than for other financial firms. Credit institutions have particularly high short interest early in 2007.

- The removal of 10a-1 (aka the uptick rule, tick test, or bid test) does not appear to affect the trend toward higher short interest.

- Prior independent research using data at least several years old documents that short selling tends to be positively correlated with contemporaneous returns. In other words, during normal market conditions there is more short selling when stock prices are going up than when prices are going down. Using data on daily short selling volume for 96 stocks from June 12, 2008 to August 12, 2008, we find similar results. However, financial stocks appear different from non-financial stocks. In particular, non-financial stocks display the positive correlation while financial stocks do not. Financial stocks have negative correlation, meaning that they have more short selling when prices are declining, but the correlation is very small and not statistically different from zero.

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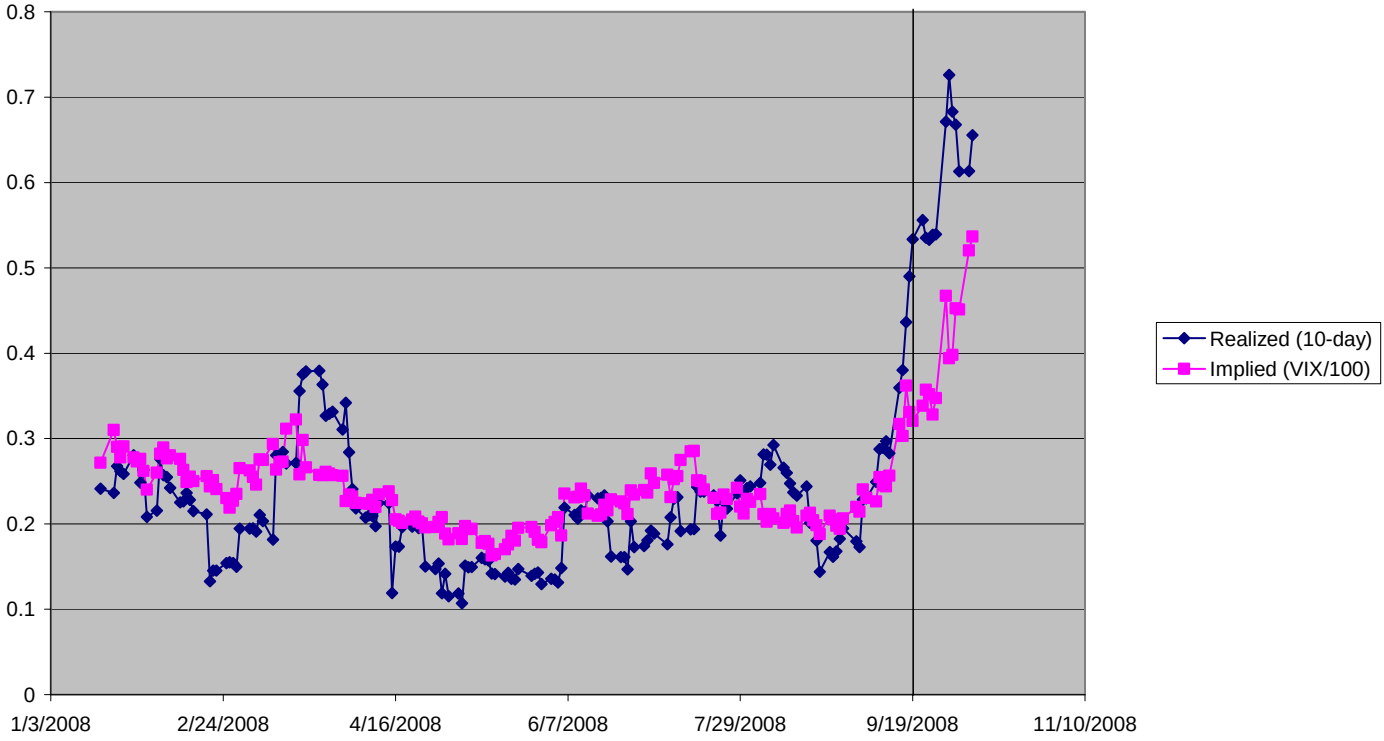
S&P 500 Volatility



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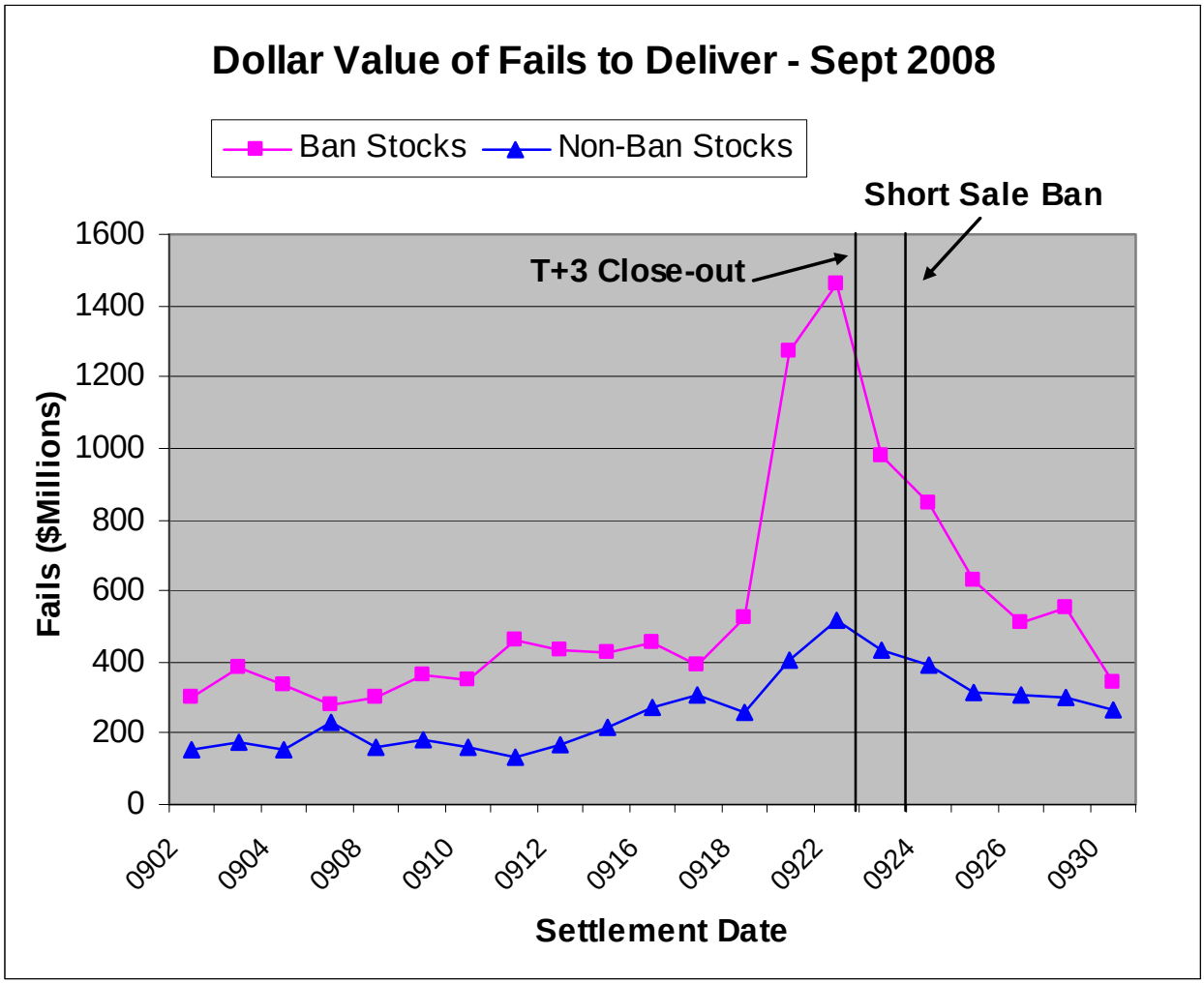
Dollar Value of Fails to Deliver - Sept 2008
Ban Stocks
Non-Ban Stocks
Short Sale Ban
T+3 Close-out
Fails ($Millions)
1600
1400
1200
1000
800
600
400
200
0
0902
0904
0908
0910
0912
0916
0918
0922
0924
0926
0930
Settlement Date

OEA DRAFT – INTERNAL

OFFICE OF ECONOMIC ANALYSIS
DRAFT MEMORANDUM

To: Distribution List

From: Office of Economic Analysis

Date: September 25, 2008

Re: Short Sale Emergency Orders

This memo summarizes OEA's analysis of various policy alternatives available to the Commission as it approaches the expiration of current Emergency Orders. It also provides information we have been gathering from industry participants relating to the effects of the Emergency Orders banning short selling, requiring institutions to publicly disclose changes in short positions, and imposing a hard T+3 delivery requirement.

The Commission is faced with the Herculean task of making consequential decisions within an extremely limited timeframe as to how to exit from the short sale ban and whether to replace it with new rules. Because short selling rules can have a large economic impact on market participants, OEA believes it is of critical importance that the Commission carefully considers the long-term economic implications of alternative rules proposed to replace the short-sale ban. We recommend that the Commission defer finalizing new rules until it has had time to adequately consider the vast amount of empirical evidence and prior public comment on short selling regulation.

Our recommendations are as follows:

(1) The short selling ban appears to be creating significant distortions and disruptions in business activities across the spectrum of financial market participants. In our view, these distortions are likely to persist or get worse the longer the ban is in place. We recommend that the ban should be removed as quickly as is expeditiously possible.

(2) If the Commission fears that removing the ban abruptly might create a sudden rush of short selling large enough to create further panic, an alternative to a sudden transition would be phase in short selling through a sliding position limit. This would be a temporary rule for a short period such as 10 days after the ban is lifted. For example, the rule might state that no entity would be allowed to increase their short position by more than 0.0025 (one fourth of one percent) of shares outstanding per day. A more aggressive rule might limit new short positions to one tenth of one percent per day. Responsibility of compliance to the rule would be placed on prime brokers and other brokers maintaining customer accounts, so this should require no new systems programming at the exchanges.

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(3) With respect to the Emergency Order requiring T+3 delivery, we believe this rule has also had unintended negative consequences for some market participants. If the Commission chooses to extend the rule on an interim final basis, we recommend that the Commission aggressively seek comment from market participants such as mutual funds, the securities lending industry, option market makers, and pink sheet market makers to assess how this rule is affecting them.

(4) We recommend that the Commission not extend the Emergency Order relating to daily public disclosure of short positions on Form SH. We suggest alternative short position disclosure rules and short selling transaction disclosure that would significantly enhance the ability of the Commission and the public to monitor the effects of short selling. Details of our recommended disclosure requirements are provided below.

(5) We recommend that the Commission not impose a modernized version of the uptick rule or the bid test, as is currently being considered by the NYSE. Such a rule could be circumvented easily by using a dealer as an intermediary. The rule would be expensive to implement, and the implementation costs might be burdensome for smaller trading platforms trying to compete against the dominant exchanges. As such, we believe imposing such a rule would be an infeasible choice as a transition out of a short selling ban. If the Commission chooses to adopt such a rule, we recommend that it be structured so as to minimize distortions in the trading process.

The remainder of this memo is organized as follows:

I Big Picture Issues
II Alternative Exit Strategies
III Disclosure Recommendations
IV Industry Feedback on How the Emergency Orders Affect Markets
V Other Potential Effects and Loopholes
VI Comments Reported in the Media

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I Big Picture Issues

Because the recent Emergency rulemaking actions were necessarily done quickly to address extraordinary market conditions, we are concerned that the process did not allow the Commission adequate time to fully consider available evidence with respect to short selling restrictions and short selling bans. This evidence does not support the assumption that banning short selling helps prevent market panics. To the contrary, there is both theoretical and empirical evidence indicating that the probability of large sudden declines in stock prices is greater when short selling is restricted than when it is permitted. In addition, the literature indicates that in general, there is a negative correlation between stock returns and short volume, indicating that short trading volume for a given stock tends to be higher on days when the stock is rising than when it is falling. This evidence suggests that, contrary to public opinion, short selling is not by any means an inherently destabilizing momentum strategy.

When short selling is restricted, and especially when it is banned, evidence indicates that the price discovery function of markets can be severely hampered, and individual stocks can become severely overvalued. When price efficiency is undermined in this way, investors will lose confidence in the price as a meaningful indicator of value, and will be more reluctant to invest.

One potential consequence of the Commission's Emergency Orders directed at short selling is that market participants may infer that the Commission believes that short sellers exacerbated the current market crisis. This in itself may have contributed to a heightened sense of fear surrounding short selling. We urge the Commission to take steps to reaffirm the Commission's longstanding view that short selling can help investors by playing a useful role in price discovery, risk management, and lowering the overall cost of trading and raising capital.

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II Alternative Exit Strategies

This section discusses the likely impact of lifting the ban on stock prices since that concern is central to the discussion of possible exit strategies.

Predicting future stock prices is very complex. Many variables affect stock prices and even if we could isolate the effect of the short sale ban on stock price, it would not necessarily be a good forecast of prices after the ban was lifted since many of other variables that impact stock prices will be changing at the same time.

The academic literature suggests that prices would decline by a small amount after a ban on short sales was lifted. Even so, since every stock's facts and circumstances are substantially different, one would expect a variable impact in prices across stocks. For example, in merger arbitrage, arbitrageurs typically buy the target firm and sell short the acquiring firm. If the ban restricted this activity, then the lifting of the ban would likely result in a decline in the price of the acquirer and an increase in the price of the target. Further, because many short sale strategies are market neutral, we would not expect the same price impact across all issuers. Because of the differential impact across stocks, it is unlikely that the price impact would be large enough to result in a large systemic decline.

Also, if the fundamental problem of bad assets is solved by the passage of a government asset transfer plan, one would expect any negative price impact of the lifting of the ban to be mitigated somewhat by this effort, especially if the removal of the ban were to coincide with an announcement of a government plan. If the ban is lifted without passage of a government asset transfer plan, then the prices of financial stocks are likely to be under more downward price pressure and the probability of a systemic price decline increases slightly. However, in our assessment the probability of a systemic price decline due to the lifting of the ban is very low. The primary concern would then be that some news or market disruption would occur in tandem with the lifting of the ban and exacerbate any price impact.

While we can do little to control the flow of significant news into the market when the ban is lifted, pre-announcing when the ban will be lifted will allow the industry to better prepare for it and minimize the chance of any mechanical trading disruptions. However, pre-announcing that we are letting the ban expire may not do much to mitigate the price impact of lifting the ban on specific issuers. In other words, if prices have risen above their proper level for a certain issuer because of the short sale ban, pre-announcing is unlikely to prevent prices from adjusting to their proper level. Further, because of the mechanical effect of the ban, pre-announcing may not smooth the prices toward their true level.

A second advantage of pre-announcing is to mitigate market disruptions. If the ban is lifted in a single day, it is particularly important that the market is able to function with minimum disruption due to mechanical trading problems. Mechanical trading disruptions during a day when prices are moving rapidly can cause a loss of confidence and panics –

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there was an extreme loss of confidence in our markets after the 1987 Market Crash because many investors were unable to get trades executed on critical days. Therefore, it is important to pre-announce the lifting of the ban in order to minimize the chance of trading disruption which could exacerbate any price decline due to the lifting of the ban.

There are a number of strategies that the Commission could consider in lifting the short sale ban. Some of these strategies are not feasible as a transition rule, and OEA recommends against further considering these strategies without public comment. A comprehensive list is provided below along with the pros and cons.

A. Feasible strategies

Single-day phase-out with no transition rule
The Commission coult lift the short sale ban on all stocks as of a pre-announced date.

Pros: Simple to implement. Immediately provides relief from the disruptions caused by the ban. It is the least costly strategy for the industry.

Con: Will likely cause stocks subject to the ban to decline at least temporarily as "built up" short selling volume is absorbed by the market. May cause sudden and significant downward price pressure on stocks of systemically important financial institutions.

Limits on increases in short positions as a transition rule
To transition out of the ban, the Commission could impose a limit to increases on a participant's short position in a given stock. For example, the rule might state that no entity would be allowed to increase their short position by more than 0.0025 (one quarter of one percent) of shares outstanding per day for the first ten days after the ban is lifted. A more aggressive rule might limit new short positions to one tenth of one percent per day. The rule could include provisions for multiple accounts and a statement that lying to an executing broker is a fraud.

Pros: Easy to implement. Responsibility for compliance to the rule would be placed on brokers, so this should require no new systems programming at the exchanges. Without multiple accounts, prime brokers have the records to detect rule violations.

Cons: Multiple accounts could make this hard to enforce. We are not sure how hard the compliance for brokers will be. Aggregation units may present problems.

Gradual phase-out across stocks with no transition rule
As an alternative to a separate transition rule, the Commission could phase stocks out of the ban gradually. There are a many variations on this concept. The general concept is to phase out a given set of stocks each day, say 200 per day (5-day phase-out).

1) The Commission could phase-out the short sale ban by company name beginning with A and ending with the Z.

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2) The Commission could phase-out the short sale ban by groups of SIC codes.
3) The Commission could phase-out the short sale ban by random selection.

Pros: Mitigates the systemic effects of re-introduction of short selling. Phase-out schedule allows the Commission to stop phasing-out if problems occur. Feasible as a transition from the ban.

Cons: May cause more downward price pressure for the first stocks phased-out if short sellers are able to substitute short sales in banned stocks with short sales in the phased-out stocks. The selection of the criteria may be subject to criticism and complaints from companies who may not want to be the first stocks phased-out. It would be more costly for the industry to implement than a single day phase-out.

Implement a pre-borrow

The Commission could lift the ban for all financial stocks but have an alternative rule in place that implements pre-borrow for all financial stocks or all stocks.

Pro: May reduce fails and naked short selling significantly, but only if the T+3 order hasn't done this already.

Con: Naked short selling does not appear to have been rampant in or the cause of dramatic declines in many of the financial stocks, so a pre-borrow requirement would not address the underlying concerns. Our experience with the earlier Emergency Order indicates that a pre-borrow requirement significantly raises the cost of borrowing and impacts the entire securities lending industry. A pre-borrow requirement imposes unnecessary costs on industry participants because significantly more borrowing occurs than is actually needed to satisfy delivery obligations.

Increase margin requirements

The Commission could lift the ban for all financial stocks but ask the Fed and FINRA increase initial and maintenance margin requirements.

Pro: May reduce speculative short selling.

Con: Increasing margin requirements may result in a scramble for cash for financial entities that are currently cash-poor. Contributing to a cash crunch as this time is extremely risky. Also, increasing minimum margin might affect small investors more than hedge funds because many prime brokers set higher margins for hedge funds, it would not have a profound impact on the level of short selling.

Implement circuit breakers

1) The Commission could consider lifting the ban for all financial stocks but implement a circuit breaker that would apply to individual stocks. Circuit breakers specify that

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some rule kicks in once a threshold is reached. Circuit breakers can take many forms and be applied across individual stocks on a case-by-case basis or a group of stocks. On possibility of a circuit breaker would be that short selling would be prohibited at prices lower than 15% below the previous day's closing price. If the price falls more than 15% but subsequently rises above the 15% threshold, short selling would still be permitted at prices above the threshold.

Pro: Relatively easy to administer. Potentially limits subsequent price declines following extreme stock price declines.

Con: Does not prevent large price drops since long sellers could still drive prices downward. If it does limit a price decline, the closing prices might not reflect the true underlying value of the stock, resulting in problems for those reliant on good closing prices. Short sellers may rush in to sell if prices get close to the threshold, creating more price pressure near the price limit. There is difficulty in selecting the appropriate price limit. Trading rules would change intraday.

Short sale ability phase-in

The Commission could consider implementing a rule to initially re-introduce short sales at the close of trading (NYSE closing auction and NASDAQ closing cross) because there is a process for handling potentially large volume and large price changes at the close – as is the case for example in the annual Russell Reconstitution. That would allow two crossing sessions (close and then open) before short sales would be re-introduced into the continuous market. Also, if we needed to take small steps, we could re-introduce short selling to intraday crossing networks who are price takers with minimal disruption.

Pro: Short sellers can trade but their ability to impact price is gradually phased-in.

Con: Rules change daily. Not sure how easy this would be to implement across all markets. Some markets may opt to not allow short sales until day 3 (fluidity of order flow may mitigate this concern).

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B. Infeasible Strategies

Implement a daily limit on the volume of short selling

The Commission could lift the ban for all financial stocks but implement a daily limit on the amount of short selling that could take place in a particular stock during a day. Once that limit is reached, there could be no more short sales. The type of limit could be 50% of average daily share volume over the past month.

Pro: Limits short selling on a particular day.

Con: This is not feasible to implement as a transition rule. There is no mechanism presently in place in the financial markets to aggregate short sale volume on a real-time basis across the many markets in which a security could trade. Does not prevent large price drops since long sellers could still drive prices downward after the curb on short selling was initiated. Short sellers may rush in to sell if short sale volume approached the limit. There is difficulty in selecting the appropriate limit because share volume is very volatile. Trading rules would change intraday. Non-financial stocks may want similar treatment.

Implement a uniform bid test

The Commission could lift the ban for all financial stocks but have an alternative rule in place that implements a price test for all financial stocks. There are many forms of price tests, including the uptick rule (aka tick test) of former Rule 10a-1, the former Nasdaq Bid Test, the proposed Uniform Bid Test, and a variation on one of these three incorporating multiple ticks. We understand that a rule similar to the Uniform Bid Test is the most seriously considered at this point, so our pros and cons focus on this alternative. At the end of this section, we give pros and cons of other alternatives.

The uniform bid test would prevent a short seller from demanding liquidity by executing at the bid price. A short seller would effectively set an ask price at one penny above the bid price and wait for a buy order to arrive.

Pro: Theoretically prevents short sellers from creating rapid price drops.

Cons: This is not feasible to implement as a transition rule. When exchanges and broker-dealers reprogrammed their systems for Regulation NMS, they removed any coding that ensures compliance with the former uptick and bid test rules. Therefore, implementing this uniform bid test would require significant reprogramming that cannot be completed in a matter of weeks. System programming requirements would not be confined to exchanges, but to broker dealers, ECNs, and other trading venues.

We have no history with this type of rule, so we do not know how it actually works. Further, casual consideration leads us to a few gaming strategies that would result in the rule having no dampening effects. For example, this rule could result in an overhang problem. That is, as short sale orders queue up at the offer price waiting to get executed, two things may happen. First, long sellers may see this overhang and react to this

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information by selling. The negative price effect may be the same as if the short sellers had been allowed to execute. Second, the long sellers may use their trading advantage to manipulate prices to "bag" (trader lingo) the short sellers. In other words, long sellers drive the prices down by selling (with the short sellers following them downward at the offer price) and then buy the stock back from the short sellers at lower prices. Also, if market makers were exempt from the liquidity provider price test, they could play these games as well.

The former rules were found, through seven and a half years of careful consideration by the Commission (from the 1999 concept release to the adopted amendment in 2007), to be largely ineffective at preventing abusive short selling. This process has been held up as a model for how rulemaking at the Commission should occur. The re-implementation of a similar rule without sufficient evidence on the benefits of such a rule would likely result in a loss of credibility for the Commission.

Short sale price test phase-in

The Commission could consider implementing a variation on the uniform price test that changes each day after the ban is lifted. For example, the Commission could lift ban for all stocks but implement an alternative temporary rule in place on day one that limits short sales to be executed at prices above the NBB. On day two, allow short sellers to execute at prices at or above the NBB. On day three, allow all short sales at any price.

Pro: Short sellers can trade but their theoretical ability to impact price is gradually phased-in.

Con: This rule would have the same feasibility problems as the uniform bid test discussed above. Rules change daily. Not sure how easy this would be to implement across all markets. Some markets may opt to not allow short sales until day 3 (fluidity of order flow may mitigate this concern). Those who use short sales as hedges will incur higher costs (e.g., hedge funds pursuing convertible arbitrage strategies).

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C. Other potential circuit breakers and price tests that we do not believe the Commission to be seriously considering

Other price tests

We recommend that the Commission take the following additional discussion into consideration if these alternative price tests are considered:

1) Former Nasdaq Bid Test. A bid test in which short sales are restricted after a down-bid. During a down-bid period, short sellers would have to execute trades at prices above the prevailing national best bid (NBB) price.
2) Former 10a-1. A tick test in which short sales are restricted after a down-tick. During a down-tick period, short sellers would have to execute trades at prices above the last sale price.
3) A multiple tick variation on either of these two tests. Similar to the uniform bid test, former Nasdaq bid test, or the former 10a-1, except it requires more than one penny from the reference price.

Pro: Limits price impact of short sales over very short intervals (seconds), if at all.

Con: None of these are feasible for a transition from the short selling ban. They do not prevent large price drops since long sellers could still drive prices downward. They do not reduce the price impact of short sales over long time intervals (hours/days), and the former Nadsaq bid test provides no dampening of prices at all. If there is a panic, neither the former 10a-1 nor the Nasdaq bid test will impact prices at all. In addition, the bid and tick tests have been found, through seven years of careful consideration by the Commission, to be largely ineffective at preventing abusive short selling. The re-implementation of a bid or tick test would likely result in a loss of credibility for the Commission.

Further, any multiple tick variation on a price test has the potential to result in a de facto ban on short selling that impacts the largest and most liquid stocks the most.

Other circuit breakers

If the Commission considers a circuit breaker type rule other than the one discussed above, we have the following additional pros and cons. Such alternative circuit breakers include:

1) Individual stock short sale price test circuit breaker – implement a short sale price test for the rest of the day for an individual stock if the price of a given stock drops by more than 15% from the previous day's closing price.
2) Short sale price test circuit breaker with a market wide or sector limit – implement a short sale price test for the rest of the day for all financial stocks if the price of the NYSE Financial Index drops by more than 15% from the previous day's closing price.

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3) Short sale ban circuit breaker with a market wide or sector limit – ban short selling for the rest of the day for all financial stocks if the price of the NYSE Financial Index drops by more than 15% from the previous day's closing price.

Pro: Theoretically limits subsequent price impact following extreme stock price declines.

Con: Any implementation of a price test would make the rule infeasible as a transition rule. Short sellers may rush in to sell if prices get close to a price limit creating more price pressure near the price limit. Does not prevent large price drops since long sellers could still drive prices downward. Trading rules would change intraday.

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III Disclosure Alternatives

We recommend that the Commission consider a set of enhanced disclosure requirements. The goal of these disclosure requirements would not be to curtail or discourage short selling, but to enable the Commission and market participants to have better and more timely information about how short sellers may be affecting markets. Also, the proposed disclosures would give the Commission additional tools to be able to react quickly in the event of another market crisis or an episode of possible market manipulation. We emphasize that these recommendations are preliminary, and should be vetted with the public and with the various affected market participants.

A. Add a short sale indicator to the trade print

Currently, market participants are required to report all their equity trades publicly within 90 seconds of when they execute. These trade reports are disseminated in real time to all market participants. The trade report identifies the time, size, price, and venue where the trade was reported but without any information that would identify the counterparties to the trade. The current trade report does not contain any information that indicates whether the selling side of the transaction was a short seller. The Commission could consider requiring that an indicator be added to the trade report for short sales. We believe that such a policy would have some implications for how short and long sellers implement their trading strategies, and might result in an increase in execution costs for short sellers. Overall, however, we think such a rule would dramatically increase the level of transparency for short selling in the aggregate, while causing only minor disruptions for individual market participants.

This rule would be quite costly to implement and would require a fair amount of time. As an intermediary step, the SROs could be required to make the short selling flags available on a delayed basis through a web download. This is the exact data that the SROs were required to make publicly available during the Regulation SHO pilot period beginning in 2005. When the pilot period ended, the Commission no longer required them to make it publicly available, but the Commission staff asked the SROs to maintain the capability to generate the data internally and to make it available to Commission staff on request. Consequently, this intermediate step would be very quick and relatively low cost to implement.

B. Updated and More Timely Dissemination of Short Interest Data

Short Interest data is currently collected by the primary listing exchange from their members two times a month, and is publicly released with a significant delay (up to 12 days). During the current crisis, OEA found that the frequency was so course and the lag so great that it was not possible to provide meaningful data to the Commission on short interest trends during the crisis. The Commission might consider increasing the frequency of short interest reporting to daily, and reducing or eliminating the reporting lag.

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C. Detailed Short Interest Report

Our understanding is that as part of compiling the bi-monthly short interest summary, the exchanges create a short interest report that breaks down the short interest by clearing member. We understand that this report can be made available to the SEC by request. We recommend that the Commission require the SROs to provide these reports to the Commission automatically.

D. Delayed Disclosure of Large Positions through 13f and/or 13h

The Commission could consider requiring delayed disclosure of short positions on a quarterly basis, in a manner analogous to current 13f disclosure of long positions. The current emergency order, which makes daily positions publicly available at a two week lag, is untenable for private asset managers, as revealing the proprietary nature of their positions compromises their business model. Despite a few bad apples, private asset managers as a group perform a very critical role in helping to uncover new information and incorporating into prices, and thus making market more efficient. Instead of high frequency public disclosure, the Commission could require that market participants with large short positions report them to the Commission through the authority granted in Section 13h.

E. Frequent Non-Public Reporting of Short Positions

Although daily or weekly public disclosure of short positions can compromise the business model of private asset managers, daily or weekly disclosure to the Commission would enhance the Commission's ability to monitor the short selling activities of market participants. This proposal would be costly, and would likely be passionately opposed by a significant portion of the hedge fund industry.

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IV Industry Feedback on How the Emergency Orders Have Affected Markets

This section summarizes what we have learned from conversations with industry professionals and from media reports summarizing statements of industry professional as to the impact of the Emergency Orders. Staff of the Division of Investment Management contributed to this section.

- Several ETFs have temporarily halted creation of new shares. The managers were worried about their ability to obtain swap agreements and other instruments that provide them short exposure. The swap agreements had become too expensive or were unobtainable. Firms issuing such swaps typically hedge their exposure by going short. The result of the ETF action is that ETFs may trade at a premium when they aren't creating new shares since there are no new shares to meet demand. On 9/18/08 the ETF UltraShort Financials ProShares traded at a hefty premium to the value of its underlying holdings. (Wall Street Journal, 9/24/08)

- Brokerage firms are limiting their customers' activity because investors who pursue certain strategies in options can inadvertently take short positions in a company's stock. The brokerages have taken aim at their customers' ability to exercise puts, largely because it could allow those customers to sell stock they don't own. Some firms are preventing their customers from exercising their puts early if, by doing so, they become short a company's stock. Other firms have told investors that their put contracts can only be automatically exercised at expiration. (Wall Street Journal, 9/23/08)

- Options spreads have increased. For options on liquid banned stocks, spreads have more than doubled. For options on less liquid banned stocks, spreads have almost tripled. For options on stocks not on the banned list, spreads are up more than 50% in more liquid options, and have doubled in less liquid options. (Data provided by Citadel through Jennifer Han, Legal Counsel, Managed Funds Association, e-mail 9/25/08) Preliminary OEA analysis is consistent with Citadel's analysis.

- Option depth has declined significantly for options written on stocks subject to the ban. (reported in phone call with ISE staff Tom Ascher, Gary Katz, and Boris Ilyevsky.

- On Tuesday, there were 13.7 million options contracts that traded hands, representing a 30% drop from the September daily average and a 54% drop from the high reached Sept. 18, according to the Options Clearing Corp. Trading volumes have fallen because market makers feel uncertain about their ability to hedge positions they take in options. (WSJ, 9/24/08) Preliminary OEA analysis confirms that option volume has declined but the current volume levels are similar to the levels at the end of August and beginning of September. This volume

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decline occurs at a time volatility has increased. In a normal market we would expect option volume to increase with volatility.

- The suspension of lending programs would require the lender to return the cash collateral to the borrower, which would require the lender to redeem the reinvested cash collateral from its reinvestment vehicles (registered and unregistered money market funds). This could be problematic if the reinvestment fund is experiencing liquidity issues. We know that reinvestment vehicles are often managed like, and invest in the same kinds of instruments as, money market funds. We know that some reinvestment funds have experienced liquidity problems, and have restricted redemptions by lending funds. We do not know the extent of this. We also have been told that some cash reinvestment fund managers are entering into support agreements and taking other measures to try to maintain the pricing and redeemability of the securities of these reinvestment funds. Gene Gohlke in OCIE has told us that withdrawals of cash collateral from cash collateral reinvestment funds by securities lenders may have been a contributing factor in the liquidation of the Institutional Putman Prime Money Market Fund and the illiquidity of the Reserve Fund. (Reported by Division of Investment Management)

- Wall Street banks are making it harder for merger arbitrage funds to borrow money to invest in mergers and acquisitions. Losses in debt and other investments have forced some "multistrategy" hedge funds to dump shares of companies being acquired, among their most liquid positions. That selling has lead to a widening spread between the share prices of certain companies and what they are slated to be bought for. (WSJ, 9/24/08)

- Certain mutual fund complexes, including Vanguard and Columbia Funds, have suspended their securities lending programs. We understand that at least two other smaller fund complexes have also terminated their programs.[1] We did not talk with these funds and do not know the reason these funds suspended lending. We would speculate that any or all of the following reasons are possible: (i) concern that the borrowers would not return (or timely return) the lent securities;[2] (ii) concern that the cash collateral reinvestment pools (typically unregistered and registered 2a-7 funds) would become illiquid and restrict redeemability, and/or would decline in value causing a loss to the lending fund;[3] (iii) difficulty

[1] We were not told their names.
[2] There is greater concern today than in the past perhaps because some borrowers may be in more precarious financial situation today than in the past, and the creditworthiness of borrowers has appeared to change rapidly in recent times. Lehman, for example, was a securities borrower. The lending fund and its lending agent are supposed to monitor the creditworthiness of borrowers.
[3] Lending funds reinvest the cash collateral in registered and unregistered 2a-7 funds ("reinvestment funds"). Some of these reinvestment funds have experienced the same problems that retail and institutional money market funds have been experiencing. Some reinvestment pools have limited redemptions, permitted only redemptions in-kind, or permitted scheduled redemptions.

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managing the differential between the rebate rate and the cash reinvestment rate;[4] (iv) a determination that the monetary benefits derived from securities lending do not outweigh the risks in the current climate (which include those enumerated above, among others); and/or (v) to some extent "wanting to support" the SEC's ban on short selling.[5] (Reported by Division of Investment Management)

- "List risk" is developing. Since the list of banned stocks has changed frequently and may change again, trading can dry up in stocks that are not even on the list. Investors are avoiding trading in some stocks they fear have a possibility of being added to the list. (Interview with industry participant)

- There is confusion in the lending market with respect to interpretation and application of the new T+3/T+6 delivery requirements, and, as a result, funds that lend are rethinking their lending programs. (Reported by Division of Investment Management)

- Some industry participants have told us that the short selling ban itself has not negatively affected securities lending. Rather, the concerns and negative impact are due to other factors, especially the uncertainty with respect to the new T+3/T+6 delivery requirements. We also are hearing from members with lending programs that there are an increasing number of fails solely because custodians are not getting the lent securities back in a timely manner. These fails, combined with the aggressive buy-ins by brokers (which is expected to be extremely high when the long sale requirement kicks in), is leading more and more members to err on the side of caution and cease all lending activity. Members are also asking for clarity regarding how a broker-dealer can demonstrate that it has "a net long position or net flat position on its books." (Reported by Division of Investment Management)

V Other Potential Effects and Loopholes

This section summarizes other possible effects of the Emergency Order that have not been documented as realized, but have been raised as possibilities by the media, industry professionals, and SEC staff.

- An investor purchasing a large number of shares of a financial company might want to hedge his position by shorting a company in the same industry. As such, he may be less inclined to do any buying. The ban might restrict trading in

[4] Lending funds that receive cash collateral make their money by reinvesting the cash collateral and earning interest off the reinvestment. When some securities are lent, the borrower is paid a rebate. This rebate is often based on the Fed Funds Open or Fed Funds Target rate. When a rebate is paid, the reinvestment interest rate must exceed the rebate rate or the lending fund will lose money.

[5] We have been told that some pension funds, like CalPERS and CalSTRS, have suspended lending certain stocks for this reason.

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certain smaller financial shares, compounding the illiquidity they have experienced lately. (WSJ, 9/20/08)

- Quantitative hedge funds contribute greatly to daily trading. They often buy large amounts of stocks while at the same time selling another large group of stocks. This process helps keep the market liquid. Such trading could be impeded if they can't short certain stocks, adding to the market's volatility. (WSJ, 9/20/08)

- There may be an impact on the convertible bond and merger arbitrage market. Traders there regularly take short positions as a market neutral strategy, rather than to express a negative view. The ban could make it harder for financial companies to issue convertible bonds, sell rights offerings or engage in merger deals. (WSJ, 9/20/08)

- It may be technically impossible for the equity-index-futures market to function properly. Arbitrageurs in this market generally short stocks. (WSJ, 9/20/08)

- Some short selling funds may be pushed out of business which would hurt the pension funds and others invested in these funds to protect their downside. (WSJ, 9/20/08)

- There could be a large potential impact on the equity lending market. A very rough calculation can be made from numbers via Vodia Group and Astec research reports. The reports estimate about $717 billion in U.S. equity lending per year with an average lending fee of about 0.37%. With the short sales ban, that leads to $2.65 billion per year that investors are losing. If you add the fees generated by prime brokers (three times the amount) and custodians (two times the amount), you get about $16 billion in total fees generated by U.S. equity lending. Securities lending generates significant revenue for both Wall Street firms and mutual/pension funds.

- Trading in the banned names may move overseas to alternative venues where short selling is not banned. The SEC will lose jurisdiction over the trading in U.S. securities.

- It has been suggested that insiders of firms on the banned list should not be allowed to sell. One idea buzzing around Wall Street after the ban on shorting bank stocks: How about a temporary ban on insider sales by executives at banks with access to the Treasury's bad-loan bailout plan? Or those running firms on the no-short-selling list? (WSJ, 9/22/08)

- It is our understanding that there may be adverse tax consequences for lending funds if the borrowers are not able to return the loaned securities, and pay the lender cash instead. We are told that if the borrowed securities are returned, the transaction may be a tax-free event. But if the borrower returns cash instead of the securities (because the borrower is unable to locate the securities) that may

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require the lender to recognize a capital gain or loss. There is particular concern with respect to funds that have October 31 fiscal year ends. Those funds might need to sell portfolio securities, at perhaps an inopportune time, to pay out the capital gains. (Reported by Division of Investment Management)

Loopholes

- Trading by sophisticated traders is likely to migrate to the equity swap market and other derivatives. Credit-default swaps allow investors to wager on falling prices. These swaps are not traded on public markets and have raised alarms for their recent growth and lack of transparency.

- Investors may use ETFs to bet against a particular sector. These ETFs are popular among professionals as well as individual investors.

VI Comments on the Emergency Orders

Comments by Principals

- Harvey Pitt, Former SEC Chairman: Pitt characterizes the ban as "an excessive and potentially dangerous solution to a far more complicated problem." He adds, "If you ban all short-selling, what you're really doing is depriving the market of liquidity. You're not helping the market." (Business Week, 9/19/08)

- Larry Harris, Former SEC Chief Economist: "Proposals to ban short-selling are a highly politically motivated attempt to stop reality. To ban short selling is to in effect say that the government is going to try to determine what stock prices should be." (LA Times, 9/19/08)

- Jonathan Macey, Yale Securities Law Professor: Banning short sales is "an abomination. Short selling is a legitimate, critical market strategy that has incredibly important functions, including ferreting out information that could not be ferreted out any other way." (LA Times, 9/19/08)

- Edward J. Kane, Kenneth E. Scott, Chester Spatt (Former SEC Chief Economist), Shadow Financial Regulatory Committee: "The Committee sees no good reason for intensifying the regulation of short selling. In line with the SEC's investor protection mission, short selling informs and protects investors against artificially inflated stock prices. The propagation of malicious and fraudulent rumors is already punishable under the securities laws. Where policymakers could improve the handling of short sales is to focus on increasing the transparency of securities lending. One of the worst things that authorities might do would be to reintroduce some version of the tick rule. Imposing a new x-cent tick test (requiring an up-tick of at least x cents in the stock price) would be tantamount to an outright ban on short sales for securities trading with spreads less than x." (Statement of the Shadow Financial Regulatory Committee on Regulation of Short Selling, 9/15/08)

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Comments by Industry Participants

- Ric Dillon, Chief Executive and Chief Investment Officer, Diamond Hill Investment Group: He calls the SEC's action "misguided" and says his own publicly traded company asked to be removed from the no-short-sale list. "What you've done by eliminating the short sellers is eliminated information content. That's bad for markets." (WSJ, 9/24/08)

- John Boich, Portfolio Manager, Security Global Investors: "Hopefully it's not the beginning of something larger. If it is, then you're talking about a wholesale change in how alternative strategies are managed." (WSJ, 9/24/08)

- If a list of banned stocks had been created in 2001, Enron's name would likely have been included. Short sellers played a vital role in pricing efficiency for Enron's stock (and Tyco, Fannie Mae and Freddie Mac) during its downfall. (interview with industry participant)

- Kevin Lynch, Managing Director for consulting firm, RogersCasey: A renewal of this ban could rattle investors who see these actions becoming so commonplace as to curb the hedge-fund industry. "That could accelerate hedge-fund redemptions." (WSJ, 9/20/08)

- "Some of my clients are literally closing their books and going on their vacation for two weeks — they can't operate in this environment," said Meredith A. Whitney, a financial services analyst. "You pack up and come back and play the game when you know what the rules are." (New York Times, 9/18/08)

- William J. Brodsky, the chief executive of the nation's largest options exchange, Chicago Board Options Exchange, lashed out at the S.E.C. "The need for the policy intervention notwithstanding, it is difficult to comprehend the merits of a draconian measure that will result in the sudden and severe removal of liquidity from the marketplace at the same time that the government is taking unprecedented steps to preserve it," he said in a statement. (NYT, 9/18/08)

- In Europe, leaders in hedge-fund industry cited numbers showing low levels of stock short selling in the UK financial companies as vindication, confirming their industry wasn't behind the collapse in banking shares. (WSJ, 9/22/08)

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- "Unfortunately, the recent spate of hurried actions may worsen the quality of our capital markets at a time when we need to attract investors – both pessimists and optimists – by promoting deep liquidity, vigorous price discovery and open competition. These are the key factors in determining the value of securities." (WSJ, James Chanos editorial, 9/22/08)

- "The vast majority of equity short sales are market neutral." (WSJ, James Chanos editorial, 9/22/08)

- "Short selling comprises roughly 4% of total shares outstanding on the NYSE. Short biased funds make up a small fraction of the $2 trillion managed by private investment companies." (WSJ, James Chanos editorial, 9/22/08)

Comments on Short Sales Disclosure Rule

- The short positions will be disclosed to the public without any context or explanation. Readers of the disclosures will not know whether the position represents a fundamental bet on a company's future or merely a piece of a hedging strategy. The SEC requires long positions to be reported only four times a year, with a 45-day lag. In addition, the SEC allows portfolio managers to request to keep certain long positions confidential if they believe disclosure will compromise their trading strategy. The SEC has offered no explanation for why the reporting of short sales should be so much stricter than that for long positions. It's not clear what good purpose is served by publishing these short positions rather than privately monitoring by the SEC to check for evidence of manipulation. (WSJ, 9/25/08)

- James Chanos, Founder and President of Kynikos Associates, LP and Chairman of the Coalition of Private Investment Companies: "I believe the SEC has every right to obtain and review information about short positions for market surveillance purposes, but forcing public disclosure will have serious consequences for the market."
    - "Companies may retaliate against short sellers."
    - "Fund managers will lose their ability to manage assets without revealing their strategy."
    - "Other traders will 'pile on,' and may trigger panicky selling if an investor sees that noted short sellers have shorted the stock."
- Byron Wien, chief investment strategist at Pequot Capital Management, the big hedge fund, said that forcing big investors to disclose short positions could create a run on stocks. It might not be immediately apparent whether investors with short positions were using it to hedge another position or bet against stocks. (NYT 9/18/08)

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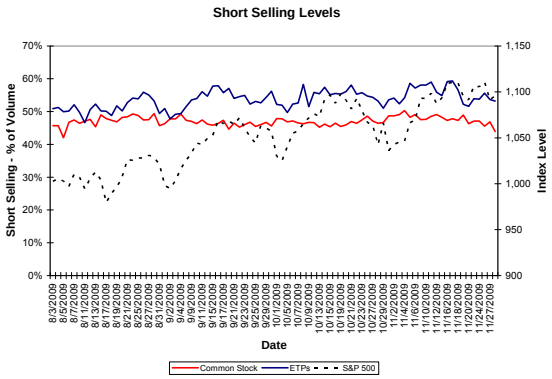
DRAFT for Comments

Monthly Short Selling Report

Total Short Selling

In November 2009, short selling accounted for **48%** of reported volume in common stocks according to the daily short selling volume data.[1] This is similar to the October 2009 figure. This level was fairly constant throughout the month and fluctuated slightly with the market, as reflected in the S&P 500 index levels (-7% correlation coefficient). While this correlation is negative (indicating that short selling rose when returns were lower, this correlation is much lower than the October figure.



Short selling of exchange traded products (ETPs) in November was slightly higher than common stock at 55%, similar to the October 2009 figure. ETP short sales dropped noticeably around the third week of the month and remained at this lower level. They showed a strong tendency to move with the level of the S&P 500 (47% correlation coefficient).

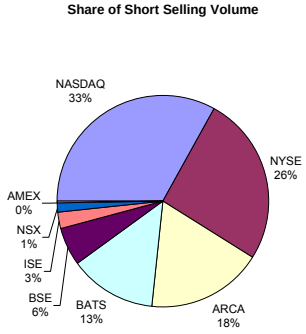
Most-Shorted Securities

The daily data is also useful for identifying the most shorted securities. Please contact OEA if you would like more information on the most-shorted stocks. In November, the stock most shorted was Kilroy Realty Corp. a REIT listed on the NYSE. Short sales made up 68.3% of the share volume. The shorting in this stock seemed higher when prices were declining as the level of short selling has a negative 12% correlation with the stock returns. In addition, the price of Kilroy Realty rose 9.1% in the month of November.

Most of the securities that were shorted the most in November had prices that went up and half had short selling that was positively correlated with returns. Securities with positive correlations are unlikely candidates for manipulation because short selling is higher when prices are rising.

Ticker	Name	Short Level	Correl	Return
	Common Stock			
KRC	Kilroy Realty	68.3%	-12.1%	9.1%
BJRI	BJ's Rest., Inc.	67.8%	29.6%	7.0%
WIT	Wipro Ltd.	67.7%	40.1%	16.6%
PRSP	Prosperity Bancshrs.	67.6%	26.5%	11.3%
WGO	Winnebago Ind.	67.0%	-36.5%	-5.7%
	ETPs			
VIG	Vanguard Dvd	72.3%	-5.9%	5.8%
SPY	S&P Dep Receipts	69.5%	47.8%	6.2%
OEF	iShares S&P 100	68.3%	-21.8%	6.5%
VTV	Vanguard Value	67.3%	-5.1%	6.1%
QQQQ	Powershares QQQ	67.6%	19.9%	6.3%

For half the securities the correlation between the short selling level and the security return is negative. This means that short selling is higher when prices are going down. Nevertheless, four of the five securities with negative correlations show positive returns for the month. The short selling in these securities is not necessarily abusive and much more analysis would be necessary to determine manipulative intent. A negative correlation could indicate that short sellers applied price pressure without any manipulative intent or that they were merely passive momentum traders.



Market Share

We also examined which markets tend to account for more short selling.[2] Some strategies involve shorting only on certain exchanges. We found that the markets' share of short selling coincided closely with their share of volume, although Nasdaq's share of short selling volume was 1.6% higher than it's share of all volume and NYSE's share of short selling was 1.9% lower than it's share of all volume.

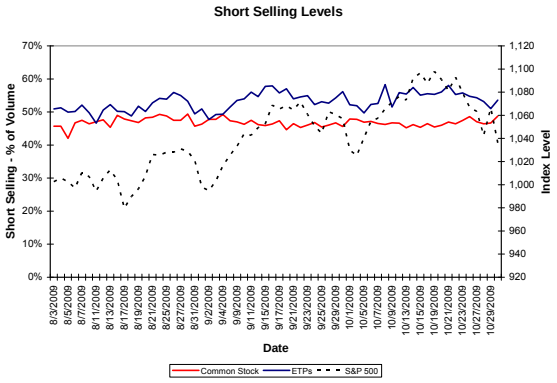
[1] This might be an overestimate because stocks that have no short selling may not show up in the data. In addition, our classification into common stock is imperfect and based on characteristics of the ticker and absence from a list of ETPs.

[2] This report does not include FINRA data, but we hope to include it in the near future.

Monthly Short Selling Report

Total Short Selling

In October 2009, short selling accounted for **47%** of reported volume in common stocks according to the daily short selling volume data.[1] This is similar to the September 2009 figure. This level was fairly constant throughout the month and increased when the market declined, as reflected in the S&P 500 index levels (-51% correlation coefficient). While this correlation is a striking departure from the previous two months, the variation in short selling is pretty small.



Short selling of exchange traded products (ETPs) in October was slightly higher than that of common stock at 54%, this is very similar the September 2009 figure. This level did not vary much throughout the month, and it varies somewhat with the level of the S&P 500 (-7% correlation coefficient).

Most-Shorted Securities

The daily data is also useful for identifying the most shorted securities. Please contact OEA if you would like more information on the most-shorted stocks. In October, the stock most shorted was Philippine Long Distance Telephone Co., an ADR listed on the NYSE. Short sales made up 70.4% of the share volume. The shorting in this stock seemed higher when prices were rising as the level of short selling has a positive 24% correlation with the stock returns. In addition, the price of Philippine Long Distance Telephone Co. rose 3.7% in the month of September.

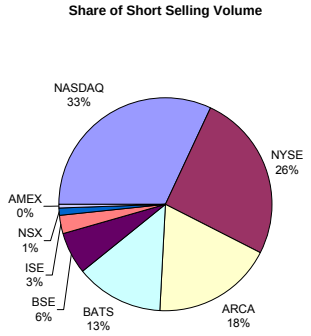
Most of the securities that were shorted the most in October had prices that went up but half had short selling that was positively correlated with returns. Securities with positive correlations are unlikely candidates for manipulation because short selling is higher when prices are rising.

Ticker	Name	Short Level	Correl	Return
	Common Stock			
PHI	Philip. Lg Ds ADR	70.4%	23.6%	3.7%
BJRI	BJ's Rest., Inc.	69.3%	-24.3%	6.5%
GAP	Great Atlantic Pac	67.3%	-34.4%	11.2%
FWRD	Forward Air Corp.	66.5%	-27.3%	-7.8%
WTFC	Wintrust Fin. Corp.	65.9%	7.1%	0.9%
	ETPs			
VIG	Vanguard Dvd	73.2%	-41.8%	1.8%
AGG	iShares Barc A. Bd	71.2%	3.1%	0.2%
PGX	PwrShares Pfd	68.9%	19.8%	-2.8%
SPY	S&P Dep Receipts	68.7%	-35.7%	-1.9%
XRT	SPDR S&P Retail	67.9%	46.2%	-1.1%

For half the securities the correlation between the short selling level and the security return is negative. This means that short selling is higher when prices are going down. Nevertheless, three of the five securities with negative correlations show positive cumulative returns for the month. The short selling in these securities is not necessarily abusive and much more analysis would be necessary to determine manipulative intent. A negative correlation could indicate that short sellers applied price pressure without any manipulative intent or that they were merely passive momentum traders.

Market Share

We also examined which markets tend to account for more short selling.[2] Some strategies may involve shorting only on certain exchanges. We found that the markets' share of short selling coincided closely with the markets' share of volume, with no market deviating by more than 1%.



[1] This might be an overestimate because stocks that have no short selling may not show up in the data. In addition, our classification into common stock is imperfect and based on characteristics of the ticker and absence from a list of ETPs.

[2] FINRA has not yet started to disseminate the volume data, so this analysis does not reflect TRF activity.

Economic Analysis of the Short Sale Price Restrictions Under the Regulation SHO Pilot

Office of Economic Analysis
U.S. Securities and Exchange Commission

This Draft: September 14, 2006

This is a report of the staff of the Office of Economic Analysis. The Commission has expressed no view regarding the analysis, findings or conclusions herein.

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Economic Analysis of the Short Sale Price Restrictions under the Regulation SHO Pilot

A Study by the Staff of the Office of Economic Analysis[1]

I Introduction

A. Background

Short selling in exchange-listed stocks ("Listed Stocks") in the U.S. has been subject to a "tick test" since 1938. Rule 10a-1 under the Securities Exchange Act of 1934 allows short sales to occur only at an uptick or a zero uptick (also known as a "zero-plus tick") for Listed Stocks. That is, short sales in Listed Stocks may be effected above the last trade price or at the last trade price if the last trade price is higher than the most recent trade at a different price.[2] Prior to August 1, 2006, Nasdaq was not operating as an exchange and, therefore, its stocks were not Listed for the purposes of Rule 10a-1. However, in 1994, the National Association of Securities Dealers ("NASD") introduced a "bid test" for Nasdaq National Market Stocks ("Nasdaq NM Stocks"), which applies to trading on Nasdaq and trading reported to the NASD. This rule, the former NASD Rule 3350, specifies that whenever the bid is a downtick from the previous bid, traders other than market makers may sell short only at prices one penny above the bid.[3] Within this report, the tick test and bid test will be described more generally as "price restrictions."

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[1] For further information, questions, or comments, please contact Amy Edwards (edwardsa@sec.gov), Stewart Mayhew (mayhews@sec.gov), Tim McCormick (mccormickt@sec.gov), or Allan Zebedee.

[2] Paragraph (a) of Rule 10a-1 governs short sales of any security registered on, or admitted to unlisted trading privileges on, a national securities exchange if such transactions are made pursuant to an effective transaction reporting plan as defined in Rule 600 of Regulation NMS. Unless a specific exemption applies, short sales are prohibited at a price that is either (1) below the last reported price of a transaction reported pursuant to an effective transaction reporting plan (known as a "minus tick"); or (2) at the last reported price if that price is lower than the last reported different price (known as a "zero-minus tick").

[3] When Nasdaq began operating as a national securities exchange, NASD Rule 3350 was replaced by Nasdaq Rule 3350 for Nasdaq NM stocks traded on Nasdaq, and NASD Rule 5100 for Nasdaq NM stocks traded over-the-counter and reported to a NASD facility. In connection with Nasdaq commencing operations as a national securities exchange the Nasdaq National Market was renamed to the Nasdaq Global Market and Nasdaq NM stocks were renamed Nasdaq Global Market stocks. See NASD Rule 4200(a)(6) (providing that the Nasdaq Global Market is the successor to the Nasdaq National Market); see also Securities Exchange Act Release No. 54071 (June 29, 2006),

In July 2004, the Securities and Exchange Commission (the "Commission" or the "SEC"), adopted Regulation SHO, which contains Rule 202T, allowing the Commission to establish, by separate order, a pilot program to examine the efficacy of price restrictions.[4] At the same time, the Commission issued an order ("Pilot Order") establishing a pilot program ("Pilot") exempting a third of the stocks in the Russell 3000 Index ("Russell 3000") from all price restrictions.[5] The pilot stocks constitute a sample of Russell 3000 stocks that is stratified across average daily trading volume levels within each of three groups, corresponding to New York Stock Exchange ("NYSE,") Nasdaq, and American Stock Exchange ("AMEX") issues.[6] The Pilot went into effect on May 2, 2005, and was scheduled to end on April 28, 2006,[7] but has been extended to August 6, 2007 to allow the Commission to consider potential rulemaking after evaluating the results of the Pilot.[8]

The Pilot was designed to enable the Commission and the broader community to evaluate whether the price restrictions have a substantive impact on market quality, and more generally to achieve a deeper understanding of how price restrictions affect the trading process. In its Pilot Order, the Commission provided further explanation for the Pilot:[9]

> The Pilot will enable us to obtain empirical data to help assess whether short sale regulation should be removed, in part or in whole, for actively-traded securities, or if retained, should be applied to additional securities. The Pilot will allow us to study trading behavior in the absence of a short sale price test on the stocks selected by comparing the trading behavior of the control group stocks to that of

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71 FR 38922 (July 10, 2006) (File No. SR-NASD-2006-068). For purposes of this study, we refer to Nasdaq NM stocks as Nasdaq NM or Nasdaq Stocks and not Nasdaq Global Market stocks. Prior to Nasdaq commencing operations as an exchange, Nasdaq securities traded on exchanges on an unlisted trading privileges basis were not subject to any price restriction.

[4] See the adopting release, SEC Release No. 34-50103, July 28, 2004.

[5] See the first Pilot Order, SEC Release No. 34-50104, July 28, 2004.

[6] Stocks were selected for this sample by sorting the 2004 Russell 3000 first by listing market and then by average daily dollar volume from June 2003 through May 2004, and then within each listing market, selecting every third company starting with the second.

[7] SEC Release No. 34-50747, November 29, 2004.

[8] SEC Release No. 34-53684, April 20, 2006.

[9] SEC Release No. 34-50104, July 28, 2004.

> the Pilot stocks through empirical analysis. We will examine, among other things, the impact of price tests on market quality (including volatility and liquidity), whether any price changes are caused by short selling, costs imposed by a price test, and the use of alternative means to establish short positions.

To the extent that price restrictions have discernable effects, these should appear as differences between the pilot stocks, which the Commission selected to be a representative subsample of the Russell 3000 index, and the rest of the Russell 3000, which serve as control stocks. The results observed from the Pilot will help inform any subsequent rulemaking that the Commission may consider at the conclusion of the Pilot.

B. Overview

The goal of this study is to examine whether eliminating price restrictions has had any impact on market quality, broadly defined. We compute and compare various market statistics for pilot and control stocks both before and during the Pilot. The pilot stocks and control stocks are statistically similar prior to the Pilot. The analysis is conducted separately for both Listed Stocks and for Nasdaq NM Stocks to help distinguish the tick test from the bid test.

We designed this study to evaluate the various policy alternatives outlined in the first Pilot Order.[10] For example, the results of the Pilot might suggest eliminating all price restrictions, extending a uniform test to all securities, or removing price restrictions for a subset of stocks. Any of these alternatives would potentially affect not only the stocks in the Russell 3000, but others that have a lower market capitalization and perhaps are less actively traded than those in the pilot study. Price restrictions may have different effects for larger and smaller market capitalization stocks, or for more actively traded and less actively traded stocks. Accordingly, as part of our comparison of pilot and control stocks, we partition the sample into

[10] See SEC Release No. 34-50104, July 28, 2004.

groups based on market capitalization and turnover (trading volume divided by shares outstanding). The results for the smallest and least actively traded stocks within the Russell 3000 would be the most informative about the likely impact of price restrictions for those stocks that are not in the Russell 3000. Moreover, comparing large and small stocks (or high and low volume stocks) within the Russell 3000 should reveal whether any effects of the price restrictions are related to size or volume.

This study investigates various hypotheses relating to the potential effects of price restrictions. First, if price restrictions represent an economically meaningful constraint on short selling, they may induce some traders to avoid short selling or to reduce the size of their short positions. Thus, we test whether the level of short trading volume and short interest are significantly different for pilot and control stocks.[11] Both for Listed Stocks and Nasdaq NM Stocks, we find that price restrictions reduce the volume of executed short sales relative to total volume, indicating that price restrictions indeed act as a constraint to short selling. However, in neither market do we find significant differences in short interest across pilot and control stocks.

To the extent that price restrictions are applied in some markets and not in others trading the same stocks, traders who find the restrictions binding might avoid the constraint by choosing a venue where the constraint is not applied. Specifically, because not all markets that trade Nasdaq NM Stocks apply the Nasdaq Bid Test, short sellers can route their orders to avoid the rule., Removing the rule eliminates the need to avoid it and therefore might affect where short sales in Nasdaq NM Stocks are executed. Our results indicate that Nasdaq's share of short selling volume is negatively impacted by price restrictions, suggesting that some short sellers are routing orders to avoid price restrictions.

[11] Short interest is the total number of shares of a security that have been sold short and have not yet been repurchased.

Additionally, traders can avoid price restrictions by synthetically shorting in the option market rather than shorting the stock.[12] To measure the extent to which price restrictions drive short sellers to the option market, we compare option market trading activity for pilot and control stocks. We find no evidence that short sale price restrictions in equities have an impact on option trading or open interest.[13]

Regardless of whether price restrictions have any substantive impact on overall market liquidity or inhibit manipulation, they affect the ability of short sellers to demand liquidity by getting prompt execution of market orders. For purely mechanical reasons, we would expect price restrictions to affect the number of trades occurring on downticks vs upticks, and the percentage of time the market is in an upbid or downbid state. For Listed Stocks, we find that the application of the tick test results in significantly fewer than 50% of transactions occurring on downticks or zero downticks, while trading is more balanced when the tick test does not apply. For Nasdaq NM Stocks, we find that the percentage of time the market is in a downbid state declines when the bid test is removed, suggesting that downbids occur more regularly when the bid test applies.

To the extent that price restrictions inhibit the free movement of stock prices, they might make markets less liquid. On the other hand, because short sellers can rarely execute against a bid quotation, price restrictions force short sellers to act more like liquidity suppliers than liquidity demanders. Therefore, removing them might decrease the perceived supply of liquidity. To test whether price restrictions have a more general impact on liquidity or volatility, we compare quoted and effective spreads, intraday volatility, and the daily price range across

[12] A synthetic short position can be achieved by buying a put option and writing a corresponding call option in the same security. The term synthetic refers the fact that you can replicate the payoffs of an equity short sale without actually short selling the equity itself.
[13] Open interest is the total number of options contracts that have not yet been closed or fulfilled by delivery.

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pilot and control stocks. We find that quoted depths are augmented by price restrictions but realized liquidity is unaffected. Further, we find some evidence that price restrictions dampen short term within-day return volatility, but when measured on average, they seem to have no effect on daily return volatility.

Finance theory predicts that under certain conditions, constraints on short selling may cause securities to be misvalued by the market, particularly when investors have highly divergent opinions about the stock.[14] A simple argument is that short sale constraints make it more costly for those investors who have a negative opinion of a stock to trade on their beliefs, and thus, their views may be reflected less in the stock price than those who have a positive view. Under more general assumptions, theoretic models predict that short sale constraints can cause stocks to be either overvalued or undervalued.[15] To test whether price restrictions constitute an economically consequential short sale constraint that influences equilibrium stock prices, we investigate whether the prices of pilot stocks react in response to the removal of the rule. We find that for Listed Stocks, control stocks outperform pilot stocks on average by about 24 basis points on the first day of the Pilot, suggesting that the tick test may cause stocks to be slightly overvalued. For Nasdaq NM Stocks, no significant return differential was observed surrounding the initiation of the pilot. We also examine stock returns for a six-month period following the initiation of the pilot program, to ascertain whether the elimination of price restrictions has had any discernible effect on stock prices over a longer horizon. We find that pilot stocks and control stocks have similar returns over this horizon, but some tests show weak evidence consistent with the hypothesis that price restrictions facilitate over-pricing. In the absence of price restrictions, prices do not rise as much as with price restrictions, leading to a lower equilibrium price.

[14] See, for example, Lintner (1969), Miller (1977), and Scheinkman and Xiong (2003).
[15] See Gallmeyer and Hollifield (2006).

One view of price restrictions is that they help prevent "bear raids," or that they make it more difficult for would-be manipulators to drive prices down below their true values. On the other hand, price restrictions might also make it more difficult for short sellers to move prices back toward their true value in response to upward manipulations. Because price restrictions are inherently short-term constraints, any substantive impact on the susceptibility of securities to manipulation is most likely to be manifest at short horizons. For this reason, we focus our investigation on price patterns that might indicate manipulative behavior at a daily or intraday frequency. To explore these issues, we proceed along three avenues of investigation.

First, to the extent that price restrictions create an environment less conducive to price patterns that might indicate downward manipulation and more conducive to price patterns that might indicate upward manipulations, we might expect to observe more extreme negative returns, and fewer extreme positive returns, for pilot stocks than for control stocks. To investigate this, we use our control-sample methodology to test whether the skewness of the returns distribution of short-horizon returns differs across pilot and control stocks.[16] Our results indicate no statistically significant impact of the pilot program on return skewness, measured at five-minute, thirty-minute, or one-day return intervals.

Second, we identify positive and negative price "spikes," or instances when extreme price moves are reversed shortly afterwards, and examine whether the frequency of positive and negative spikes differs across pilot and control stocks. We find that at a short (five-minute) horizon, pilot stocks tend to experience more price reversals than control stocks, but that this result is the same for negative and positive price reversals. At a thirty-minute horizon, we find no evidence that there are more price reversals for pilot stocks than control stocks.

[16] Bris, Goetzmann, and Zhu (2004), in a study of the effects of short sale regulations around the world, find evidence suggesting that short selling constraints can affect the skewness of the returns distribution.

Third, we use a time-series regression methodology to measure the extent to which positive and negative price changes are likely to be subsequently reversed. If price rules play an important role in preventing short sellers from temporarily driving prices down below their fair value, we would expect to see a larger portion of negative returns subsequently reversed for the pilot stocks than the control stocks. For Listed Stocks, we find that a larger portion of both negative and positive returns are subsequently reversed for pilot stocks than control stocks at a short (five-minute) horizon. The symmetry of these results is consistent with the increase in volatility discussed above rather than any marked increase in the potential for downward price pressure. On the other hand, a marked increase in the potential for downward price pressure relative to upward price pressure should lead to an asymmetry in positive and negative return reversal results. We do not find this asymmetry. At a thirty-minute horizon, we find no statistically significant difference in the magnitude of return reversals for Listed pilot and control stocks. For Nasdaq NM Stocks, we find no statistically significant difference in the magnitude of return reversals for pilot and control stocks for either five-minute or thirty-minute intervals.

One important element of the Pilot is the ability to examine whether the tick test affects stocks of varying sizes and volume differently. For example, does the tick test affect larger stocks in the same manner as smaller stocks and would the tick test be more effective for large or small stocks? To examine these questions, we divide the stocks into size, measured as market capitalization, and volume, measured as trading volume divided by shares outstanding (turnover), groups and run each of our tests again for each group. For most of our tests, we find that the tick and bid tests affect stocks the same no matter how large or small or how active are the stocks. In particular, we find that the tick and bid tests result in a lower percentage of short sale volume for most size and activity levels. We also find that the tick and bid tests result in

lower bid and ask depth for most size and activity levels. Thus, the bid and tick tests do not affect liquidity in a way related to the size or activity level of a stock. Finally, the tick and bid tests do not affect returns at or following the start of the Pilot whether the stocks are large or small. On the other hand, the size and activity levels appear to matter for the effect of price restrictions on volatility and for routing decisions. The bid test affects routing decisions more in smaller stocks. Likewise, the bid and tick tests dampen permanent price volatility in small stocks while amplifying it in large stocks.

The remainder of this report is organized as follows. In section II, we recount the history of price restrictions, including Regulation SHO. Section III contains an overview of the academic literature relating to the tick test and the bid test. The data and construction of the samples are described in section IV. Section V explains the empirical methods used in the analyses. In section VI, we present our main analysis of the effect of removing price restrictions for pilot and control stocks over the first 6 months of the Pilot Period. More specifically, in section VI-A, we present our analyses of how eliminating price restrictions has affected the overall level of short volume and short interest, option market volume and open interest, and the frequency and duration of upticks or upbids within the day. In section VI-B, we present our analysis of how the removal of price restrictions has affected market quality, including measures of spreads and intraday volatility. In section VI-C, we report our results on whether lifting price restrictions has affected underlying stock prices or returns, the skewness of returns distributions, the incidence of positive and negative spikes, and the tendency of positive and negative shocks to subsequently reverse. In section VII, we investigate whether price restrictions affect all stocks similarly or whether certain types of stocks, such as small stocks, are more affected by the rules. Section VIII summarizes and concludes the report.

II History of Price Restrictions

This section briefly summarizes the historical background of the price restriction rules.[17] After the market crash of 1929, a popular view emerged that short sellers exacerbated the crash.[18] Public concerns about short selling became particularly acute in the aftermath of the international currency crisis of September 21-22, 1931, prompting Senator Arthur Capper of Kansas to introduce several bills aimed at restricting and taxing short selling. It was in this environment, on October 6, 1931, that the NYSE required that all sell orders must be marked long or short.[19] According to Meeker (1932, p. 147), this effectively acted as a rule against shorting on a downtick, as such trades were viewed as violations of the Exchange's rule against "demoralizing" trades.[20]

Shortly after its creation in 1934, the Commission recommended sixteen rules that all national securities exchanges should adopt. Among them was a recommendation for an explicit rule against shorting on a downtick:

> No member shall use any facility of time exchange to effect on the exchange a short sale of any security in the unit of trading at a price below the last sale price of such security on the exchange.[21]

Exceptions were specified for odd-lot trading and to allow regional exchanges to bring their prices in line with the primary exchange. Sixteen exchanges adopted this rule in 1935.[22]

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[17] See also Meeker (1932), SEC, Report of the Special Study of the Securities Markets, reprinted in H.R. Doc. No. 95, 88th Cong., 1st Sess. (1963 "Special Study"), Macey, Mitchell, and Netter (1989), SEC Release No. 34-42037, October 20, 1999.
[18] See Frederick (1932).
[19] New York Stock Exchange, Notice Concerning Distinction Between Long and Short Account Selling Orders, October 5, 1931, reprinted in Appendix A of Meeker (1932).
[20] Constitution of the New York Stock Exchange (August 11, 1927) Article XVII, Section 4.
[21] SEC, *First Annual Report of the Securities and Exchange Commission* (1935), available from the Securities and Exchange Commission Historical Society.
[22] SEC, Report of the Special Study of the Securities Markets, reprinted in H.R. Doc. No. 95, 88th Cong., 1st Sess. (1963), p. 251.

SEC_OEA_FCIC_001189

Following sharp price drops in the fall of 1937, the Commission performed a study of the transactions of 20 securities on the NYSE for the periods September 7-13 and October 18-23 of that year[23] and found that short sales constituted a significant portion of the transactions in the declining market. The Commission adopted new short-selling rules, including a rule to formally define what is meant by a short sale and Rule 10a-1, the tick test.[24] This version of the tick test prohibited short sales "at or below the price at which the last sale, regular way, was effected on such exchange." The rule was adopted on January 24, 1938 and went into effect February 8, 1938.

The tick test was amended March 10, 1939 to allow for short selling at a zero uptick, or in other words at the last trade price, "provided that the last sale price was higher than the last different price which preceded it."[25] Certain exemption letters have been granted over the years, such as the exemption for diversified exchange traded funds.[26] However, the basic structure of this rule has remained essentially unchanged since 1939.

The Commission's Special Study (1963) identified three objectives of the tick test, which have been consistently used by the Commission as a framework for discussing the effectiveness of the regulation. These objectives are that the rule should:

(1) Allow relatively unrestricted short sales in an advancing market;
(2) Prevent short selling at successively lower prices, thus eliminating short selling as a tool for driving the market down; and
(3) Prevent short sellers from accelerating a declining market by exhausting all remaining bids at one price level, causing successively lower prices to be established by long sellers.

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[23] SEC Release No. 1548, January 24, 1938, 3 FR 213 (January 26, 1938).
[24] Rule 3b-3 under the Exchange Act sets forth the definition of "short sale" and identifies the specific instances for determining a long position. 17 CFR 240. 3b-3.
[25] See the *Fifth Annual Report of the Securities and Exchange Commission*, Fiscal Year Ended June 30, 1939, United States Government Printing Office, Washington, available at http://www.sechistorical.org/collection/papers/1930/1939_SEC_AR.pdf
[26] See, *e.g.*, Letter re: SPDRs (January 27, 1993); Letter re: MidCap SPDRs (April 21. 1995); Letter re: Select Sector SPDRs (December 14, 1998); Letter re: Units of the Nasdaq-100 Trust (March 3, 1999); Letter re: ETFs (August 17, 2001) (class letter).

SEC_OEA_FCIC_001190

In 1976, the Commission proposed three alternative temporary rules that would have suspended the tick test for some or all registered securities.[27] In response to the proposal, several market participants, including the NYSE, opposed the proposal, and expressed concerns that abolishing the tick test might lead to increased volatility or decreased liquidity. The Commission withdrew the proposals in 1980.[28]

A House Report submitted by the Committee on Government Operations dated December 6, 1991 discusses several aspects of short selling, including the tick test.[29] The report suggests that short selling has negative price effects that "can have important and lasting consequences" and asserts that the tick test is "effective in stabilizing the market for exchange-listed stocks for the benefit of issuers and investors," although no evidence is cited in support of this view. The report also recommends that the tick test should be extended to the Nasdaq market.

On September 6, 1994, the Commission approved NASD Rule 3350 (the "bid test") as a temporary rule.[30] This created a bid test for trades executed by NASD members or their customers, but with exemptions for both equity and option market makers. Specifically, this rule prohibited short sales at or below (or less than one penny above) the best bid price whenever the prevailing inside bid price is lower than the previous inside bid. The bid test might appear less restrictive than the tick test, because it allows for unrestricted short selling at any price when the bid price is higher than the previous bid, and because of the market maker exemptions. Since its

[27] See SEC Release No. 13091, December 21, 1976.
[28] See SEC Release No. 34-42037, October 20, 1999.
[29] Short-Selling Activity in the Stock Market: Market Effects and the Need for Regulation (Part 1) (House Report), H.R. Rep. No. 102-414 (1991), *reprinted in* CCH Federal Securities Law Reports Number 1483 Part II (1992).
[30] See SEC Release No. 34-34277, July 6, 1994.

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initial approval, the bid test has been re-approved annually as a temporary rule.[31] The bid test was in effect when Regulation SHO became effective in January 2005. When Nasdaq began operating as an exchange in August 2006, NASD Rule 3350 was replaced by Nasdaq Rule 3350 and NASD Rule 5100.[32]

The Commission re-opened the discussion on Rule 10a-1 in a concept release dated October 20, 1999.[33] In this release, the Commission requested comment on numerous issues surrounding the tick test, including:

- whether the tick test should be suspended when the daily stock return is above a threshold level;
- whether actively traded securities should be exempted from the tick test;
- whether the restrictions should apply only around certain market events such as at the open and close, around mergers and acquisitions, or at option expirations;
- whether hedging transactions be exempt from the tick test;
- whether the tick test should be revised in response to expanded after-hours trading or decimalization;
- whether the tick test should be extended to non-exchange-listed stocks; and,
- whether the tick test should be eliminated.

In October 2003, the Commission proposed a rule that would create a uniform bid test that would apply to both Listed and Nasdaq NM Stocks, with various exemptions.[34] In addition, the Commission proposed a pilot program that would suspend the tick test for actively-traded securities for two years.[35] As stated in the proposing release, "[t]he temporary suspension would allow the Commission to study the effects of relatively unrestricted short selling on market volatility, price efficiency, and liquidity."[36]

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[31] Most recently, see SEC Release No. 34-53093, January 10, 2006.
[32] Nasdaq NM stocks are currently trading under an exemption from Rule 10a-1 in order to maintain the status quo until the conclusion of the Pilot or any further rulemaking by the Commission.
[33] See SEC Release No. 34-42037, October 20, 1999.
[34] See SEC Release No. 34-48709, October 28, 2003.
[35] See SEC Release No. 34-48709, October 28, 2003.
[36] See SEC Release No. 34-48709, October 28, 2003.

SEC_OEA_FCIC_001192

With the adoption of Regulation SHO in July 2004, the Commission decided to defer consideration of the uniform bid test and the proposed exemptions (proposed Rule 201), in order to first observe the results of the pilot program.[37] In connection with the establishment of a Pilot, the parameters governing a Pilot were expanded to include a broader spectrum of securities than envisioned in the proposing release, and the length of the Pilot was shortened to one year. As stated in the adopting release,

> the purpose of the Pilot is to assist the Commission in considering alternatives, such as: (1) eliminating a Commission-mandated price test for an appropriate group of securities, which may be all securities; (2) adopting a uniform bid test, and any exceptions, with the possibility of extending a uniform bid test to securities for which there is currently no price test; or (3) leaving in place the current price restrictions.

The details of the program, including the list of securities included in the Pilot, were specified in the Commission's Pilot Order of July 28, 2004.[38] The Pilot was originally scheduled to begin on January 3, 2005 and last for one year. However, because the industry needed more time to prepare their systems, the start date was postponed until May 2, 2005, and later, the terminal date of the Pilot was extended until August 6, 2007 to maintain the status quo for pilot stocks until the Commission evaluates the results of the study and considers potential rulemaking on price restrictions.[39] The Pilot Order suspends Rule 10a-1 and the bid test for approximately a third of the Russell 3000 stocks. The methodology for selecting the pilot stocks is detailed in the Pilot Order, and is summarized in section IV, below.

III Previous Evidence

The previous evidence on price restrictions gives us insight into how price restrictions work. In particular, it examines the effectiveness of the rules and the effect that the rules have on

[37] SEC Release No. 34-50103, July 28, 2004.
[38] SEC Release No. 34-50104, July 28, 2004.
[39] SEC Release No. 34-53684, April 20, 2006.

market quality. We are unaware of a previous study that compares the tick test to the bid test. Several concurrent studies also examine the effect of the Pilot on the tick and bid tests (Alexander and Peterson (2006), Diether, Lee, and Werner (2006), and Wu (2006)). These studies are summarized on Appendix A.

A. Effectiveness of the Rule

1. Shorting in a Declining Market

Several studies examine whether the rules appear to keep short sales from executing in declining markets. When Rule 10a-1 was adopted in 1938, it was motivated in part by a Commission study of short selling, based on two weeks of data in 1937. This study found that when a downtick rule applied, a substantial amount of short selling occurred during periods when the market was declining.[40] Two subsequent studies produced by staff at the Commission found that the tick test allows short selling in declining markets.[41] The Commission's 1963 Special Study concluded that Rule 10a-1 was not effective at achieving its objectives, stating that

> [p]resent rules appear inadequate to relieve the added pressure that short selling may create during a severe decline in the general market or a declining price trend in a particular security. Despite the rules, a relatively large volume of short selling occurred in particular stocks, including "market leaders" and "trading favorites," during the period of decline preceding the market break of May 28, 1962, and at critical junctures on that day, and many additional opportunities existed when short selling could have occurred.[42]

In a more recent study, Ferri, Christophe, and Angel (2004) examine short selling in a matched sample of Nasdaq National Market stocks, which were subject to the bid test, and Nasdaq SmallCap stocks, which were not, during a period of high volatility and rapidly declining

[40] The NYSE had a downtick rule prior to the Commission's tick test. A downtick rule is a weaker form of the tick test because it allows trading at the most recent price even if that price was a downtick.
[41] The Securities and Exchange Commission (1963), in the Special Study, examined the trading activity leading up to and during the market break of May 28, 1962. In a working paper by SEC staff, Marcotte and Martin (1977) study the tick test for the period from September 20 through October 15, 1976, during which time the Dow Jones Industrial Average fell by 8.12%. The results are summarized in Pollack (1986).
[42] 88th Congress, HR Doc No 88-95 (1st session, 1963), pp. 293-294.

stock prices (September 2000-August 2001). In their sample of 2,275 observations, they find no significant differences in the overall level of short selling, or the frequency of days with abnormally negative returns and abnormally high short selling.

Overall, the research above shows that short sales are executed in declining markets despite the application of the tick or bid tests. However, this does not mean that short sales are unaffected by the tick and bid tests. We discuss this further in the next section.

2. Short Sale Execution Quality

Another area of research examines whether these rules harm the execution quality of short sales by reducing the prices received by short sellers, by delaying the execution of short sales, or by reducing the fill rates.

Martin and Marquette (1977) conduct a simulation calibrated to the Dow 30 stocks, to estimate the degree to which the rule would have affected execution prices for market short sale orders submitted during this period of market decline. The simulation results indicate that even during this period of rapid price declines, randomly arriving short market orders would have executed at higher prices as a result of the uptick rule. Therefore, short sellers appear better off because of the tick test.

Albert, Smaby, and Robison (1997) examine the negative abnormal returns to stocks following large increases in reported short interest, as an estimate of the profitability of short selling. They find that short selling was more profitable for their Listed sample than their Nasdaq sample during a period (1987-1991) when only Listed Stocks were subject to a price restriction. Their findings imply that the uptick rule does not have a significant impact on the bottom line for short sellers.

While studying order data from the NYSE, Angel (1997) and Alexander and Peterson (1999) find that the tick test prevents short sales from demanding liquidity more than 90% of the time. As expected, the degree to which the tick test is binding depends on whether the market is rising or falling. Likewise, McCormick and Reilly (1996) find that the Nasdaq bid test prevents short sellers from demanding liquidity roughly 35% of the time. This proportion was found to be an increasing function of trading volume and, not surprisingly, a decreasing function of the day's stock return.

Both Angel (1997) and Alexander and Peterson (1999) conclude that Rule 10a-1 significantly impedes order execution quality for short sales, even in rising markets. For those cases where the stock price increased, short sellers can trade at the bid less than fifteen percent of the time. According to Alexander and Peterson (1999), the tick test appears to contradict the Commission's first stated objective for short selling regulation, to "allow relatively unrestricted short selling in an advancing market."

In addition, Alexander and Peterson (1999) also found that short sale orders have significantly lower execution rates and significantly longer times to execution than regular sales. Alexander and Peterson (2002) study how the tick test was affected by the reduction of the tick size from 1/8 to 1/16 in June 1997. As predicted, their evidence suggests that short sales were executed faster and at better prices after the reduction in tick size, confirming that the tick test is less binding when the tick size is smaller.

In summary, previous research shows that short sellers can receive better prices as a result of the tick test and that the tick test does not impede profit opportunities. However, the tick test and bid test restrict the ability of short sellers to demand liquidity even in rising markets.

This results in execution delays and lower fill rates. Tick size changes have lowered these costs, but short sellers are still precluded from demanding liquidity much of the time.

3. Manipulation

Many of the studies that examine the ability to short in a declining market do not address the question of whether short selling in a declining market increases the potential for manipulating a stock price below its fair value, or conversely, whether short selling helps prices adjust more quickly to their efficient values. Nor do the studies address the question of whether a tick test or bid test would have been effective at reducing the amount of short selling during declining markets. A few early studies of short selling in the 1930s concluded that there was no evidence that short sales had any material effect on the magnitude of price swings.[43]

Ferri, Christophe, and Angel (2004) come a little closer to questioning whether the bid test inhibits trading that may be indicative of manipulation. On days when stock prices are declining, the degree of short selling is positively related to returns for Nasdaq SmallCap stocks, which are not subject to the bid test, but not for matching Nasdaq NM stocks, which are subject to the bid test. This result is the reverse of what one would expect to see if the bid test helps prevent short sellers from pushing down prices. The authors conclude that "a bid test is unnecessary for investor protection."

B. Effect on Market Quality

Because the tick and bid tests appear to have some impact on the execution of short sales, even though short sales can still execute in declining markets, we might expect the tick and bid test to affect market quality. In a recent working paper, Jones (2003) re-examines the period surrounding the initiation of the tick test in the 1930s. He finds a significant reduction in bid ask

[43] See Twentieth Century Fund (1935), Macaulay and Durand (1951).

spreads and positive abnormal stock returns surrounding the initiation of the downtick rule on October 6, 1931, with no significant changes in trading volume, volatility, or the price impact of trades. He also finds similar results surrounding the initiation of Rule 10a-1 1938. He concludes that

> [b]ecause the uptick rule no longer constrains shorting as much as it once did, any liquidity effects are likely to be much more modest than the ones identified in the 1930's. However, it would not be surprising if repeal of the uptick rule were to lead to some reduction in individual stock liquidity, particularly in less liquid stocks.[44]

In research sponsored by NASD, McCormick and Reilly (1996) find that the introduction of the bid test did not have a substantive impact on market quality, as measured by volatility and bid ask spreads. A more comprehensive follow-up study by McCormick and Zeigler (1997), which was also sponsored by the NASD, supports the original finding that the implementation of the bid test had little or no impact on market quality. They find that quoted and effective spreads were narrower in 1997 than in 1994, but they attribute the changes to a gradual improvement in market quality over time, and not to the implementation of the bid test. They find no significant change in quoted spreads as a result of the bid test. While they do find a statistically significant decline in effective spreads, this is a natural consequence of a rule that forces short sellers to act as liquidity suppliers rather than liquidity demanders. Because the improvement in effective spreads is coming at the cost of delayed executions, it does not necessarily signify an improvement in market quality.

Au-Yeung and Gannon (2003) estimate the joint dynamics of index and index futures returns in Hong Kong, surrounding the elimination of Hong Kong's uptick rule on March 25, 1996. Using a multivariate GARCH framework, they find evidence that Hong Kong's uptick

[44] This study was funded by the New York Stock Exchange.

rule was impeding price discovery on the index relative to the futures contract, and that conditional volatility for the index declined with the elimination of the uptick rule.

Overall, this evidence seems to indicate that tick tests can lead to narrower bid ask spreads, but impedes price discovery, while the bid test should not have any discernable effect on market quality. The construction of the Pilot study improves upon the design of these previous studies and allows us to study these issues in a more controlled environment.

IV Construction of the Samples

A. Selection of Pilot and Control Stocks

The stocks in the pilot sample are those specified in the Pilot Order.[45] Stocks were selected for this sample by sorting the 2004 Russell 3000 first by listing market and then by average daily dollar volume from June 2003 through May 2004, and then within each listing market, selecting every third company starting with the second. Because the selection process relied on average daily dollar volume, companies that had their initial public offering in May or June of 2004, just prior to the Russell reconstitution, were not included. The 32 stocks that are not listed on the NYSE, Amex, or Nasdaq NM were also excluded prior to sorting and selecting the pilot stocks.

While no companies have moved in and out of the Pilot, the pilot stocks might experience ticker symbol changes, listing changes, and mergers. We collected the necessary change information from NYSE, Amex, and Nasdaq, who keep track of and disseminate these changes. In the case of mergers between pilot and control stocks, the status of the resulting company is the same as the status of the company with the larger market capitalization of equity on the day prior to the first merger announcement. The pilot stocks that did not survive to the start of the Pilot on

[45] SEC Release No. 34-50104, July 28, 2004.

May 2, 2005 are not included in the analysis. Pilot stocks with listing changes during the Pilot are included in our analysis up until the date of the listing change even though they are still in the Pilot..

The stocks in the control sample come from the remainder of the 2004 Russell 3000 not included in the Pilot. We do not include the stocks with initial public offerings after May 2004 because these stocks were not eligible to be selected for the Pilot. Like the pilot sample, the control sample stocks can experience corporate events that make tracking them difficult. We keep track of ticker symbol changes, listing changes, and mergers using the daily symbol directories from the Nasdaq Trader web site and using Bloomberg. As with the pilot sample, we include only the control stocks that survive until May 2, 2005 and include stocks that are subsequently delisted up until the delisting date.

Table 1 reports the sample sizes and breaks down the sample in various dimensions. As the table indicates, our sample contains 504 listed pilot stocks and 973 listed control stocks that are subject to Rule 10a-1 and 439 Nasdaq pilot stocks and 917 Nasdaq control stocks that are subject to NASD Rule 3350. Table 1 also indicates that roughly 70% of Listed Stocks and 63% of Nasdaq NM Stocks have listed options. Because listing affects the short sale rules applied to trading, we report results for each of these sub-samples but not for the full sample. If an issuer switches its listing from Nasdaq to Amex or NYSE or vice versa after May 2, we keep that stock in the sample up until the day of the listing change. If an issuer changed its listing prior to May 2, it will be grouped according to its new listing and we include pre-period data only from that same listing.[46] Listings changes between Amex and NYSE do not affect our sample because the change does not affect the short sale rule applied.

[46] We exclude one stock that changed its listing on the first day of the pilot, Renasant Corporation RNST, formerly Peoples Holding Company, PHC.

Similarly, we keep stocks in our sample up until their last listed day even if they are acquired or otherwise move to markets that do not apply the same rule (i.e., move to the Nasdaq Capital Market, OTCBB, or the Pink Sheets) after May 2, 2005. We keep these stocks to avoid a survivorship bias, which is a bias associated with finding higher average returns than actually exist. We believe an analysis of the pilot would be particularly sensitive to survivorship bias and we therefore, make every effort to reduce it. Further, if an issuer moves its listing from Nasdaq to an exchange or from an exchange to Nasdaq, we keep the stock in the sample up until the list/delist date. We do this so that our analysis does not confuse the effects of the tick test with those of the bid test. Because we retain stocks in our sample until the stocks delist, our sample size on our last sample day (October 31, 2005) is smaller than our sample size on the first pilot day (May 2, 2005). In fact, we have about 88 fewer stocks in our sample on October 31 than we do on May 2. Despite the drop in sample size, the pilot stocks comprise about 1/3 of the sample stocks for both Listed and Nasdaq NM Stocks on October 31 as well as May 2.

B. Data and Sample Statistics

We examine these pilot and control stocks over a 210 day period in 2005. We examine the 82 day period from January 29 to April 29 as the Pre-Pilot Period during which the pilot and control stocks are subject to the same rules. The Pre-Pilot Period allows us to test whether the pilot and control stocks appear similar when they are subject to the same rule and it gives us a reference point to examine how the sample stocks change when the price restriction rules are removed. In the results section, this period is compared to the 128 day period from May 2, the first day of the pilot, to October 31, 2005.

Before comparing the Pre-Pilot Period to the Pilot Period, we first examine whether the pilot and control samples appear comparable over the Pre-Pilot Period. Table 2 gives this comparison separately for Listed and Nasdaq NM Stocks. The statistics are daily levels averaged over the Pre-Pilot Period. We use trade and quote data obtained from the Securities Industry Automation Corporation (SIAC) to estimate stock volume, price, spread, depth, and intraday returns, data from the Center for Research in Securities Prices (CRSP) to estimate market capitalization and daily returns, data from the Option Price Reporting Authority (OPRA) to estimate option volume and open interest, and the SRO Pilot data to estimate short selling levels.[47] Short interest, reported monthly, comes from the NYSE, Amex, and Nasdaq. Most of the measures in Table 2 are qualitatively similar for pilot and control stocks, according to a statistical t-test run at the 95% and 99% confidence levels (also stated as 5% and 1% significance levels). This evidence suggests that the two groups are a good match and supports the validity of further comparison of pilot and control stocks.

The statistics of Table 2 are divided into groups. The first group of statistics measures general stock characteristics such as volume, price, market capitalization, and short interest. The first three rows of Table 2 show that the pilot stocks have similar average volume to the control stocks whether volume is measured by the number of trades per day, the average daily share volume, or turnover. The average volume-weighted average price (VWAP) and average market capitalization diverge slightly. For both Listed and Nasdaq NM Stocks, the VWAP is higher for pilot stocks but the market capitalization is lower. Neither difference is statistically significant.

[47] The SRO Pilot data refers to the short selling records available from each of nine markets: American Stock Exchange, Archapelago Exchange (now a part of NYSE Group), Boston Stock Exchange, Chicago Stock Exchange, NASD, NASDAQ Stock Market (now NASDAQ Stock Exchange), New York Stock Exchange (now a part of NYSE Group), National Stock Exchange, and the Philadelphia Stock Exchange. This analysis aggregates the short selling data without regard to whether there exists a SIAC report for the short sale transaction.

The next group of statistics measures the level and nature of short selling. These statistics measure short interest, the short selling volume and location, and option volume and open interest. In Listed Stocks, short selling comprises about 24% of share volume and 27% of trades. The level jumps to 36% of share volume and 37% of trades in Nasdaq NM Stocks. Still, the level of short selling in pilot stocks is similar to that of control stocks prior to the start of the pilot. Because the bid test does not apply to all markets, we examine the share of short sales executed on Nasdaq to measure whether investors appear to be routing short sales away from Nasdaq. While we estimate this statistic for Listed Stocks as well, we focus on the Nasdaq NM Stocks for results. Rows ten to fifteen of Table 2 show that prior to the pilot, the pilot and control stocks have similar average option volume and open interest, statistically indistinguishable from each other.

The next set of statistics measures mechanical aspects of trading and quoting, in particular, the percentage of trades occurring on a downtick or zero downtick and the percentage of the day during which the last change in the bid was downward. These measures were selected because they both determine when a short sale can be executed and are influenced by the application of the price restrictions. Prior to the pilot, about 46% of trades in Listed Stocks occur on downticks or zero downticks, while slightly over 50% of trades in Nasdaq NM Stocks do. These percentages are similar for the pilot and control stocks. Likewise, the percentage of the day during which the most recent change in the bid was downward is similar for pilot and control stocks. For Listed Stocks, the most recent change in the bid was downward for about 39% of the day. This is indicative of the nature of a limit order book market to have short-lived liquidity imbalances followed by long periods of liquidity building. In other words, a large order quickly executes, removing several price levels in the limit order book, followed by a slow replenishing

of the limit order book. In the Nasdaq market, which operates more like a dealer market than the listed market, stocks spend more time in a downbid situation, about 47% of the time.

Liquidity is the next important group of statistics. We measure displayed liquidity using quoted and effective spreads measured in absolute terms and also relative to prices, and using aggregated quoted ask and bid depth at the National Best Bid and Offer (NBBO). We measure realized liquidity using the NBBO for both Listed and Nasdaq NM Stocks. Like the earlier measures, the liquidity measures show that the pilot and control stocks are statistically similar for all measures. While the magnitude of some of the measures, particularly the quoted ask depth and quoted bid depth, appears higher for control stocks than for pilot stocks, the measures are actually statistically similar.

The final group of statistics gives the distribution of returns and prices over various periods. Table 2 gives average returns, average absolute returns, the skewness of the returns, and the variance of the returns over 5 minute, 30 minute, and 1 day periods. It also shows the daily price range and three variance ratios. The variance ratios measure the transitory volatility by comparing the variance of returns measured over short and long horizons. Overall, the pilot and control samples are statistically similar in the means, skewness, and transitory and total volatility. It is interesting to note that the returns for all samples and all horizons are positively skewed. This positive skewness has been documented in previous work and is correlated with short selling restrictions.

V Methods

A. Comparing Pilot and Control Stocks

We derive the results in this report using several empirical approaches. The first approach compares the pilot sample to the control sample both before and after the start of the pilot. The approach allows us to apply a standard t-test to the difference of the differences. As long as the pilot and control samples are generally well constructed, this approach will control for changes in market conditions that are unrelated to the pilot. However, this approach may not fully control for differences within the samples. Further, it is cumbersome when examining the differential effect of the pilot on sub-samples. Therefore, we will also employ a regression approach.

The regression approach includes multiple test variables at the same time and also controls for unforeseen differences between the pilot and control samples. Because the number of stocks changes over the sample period, we employ daily cross-sectional regressions for each sample day after the start of the pilot and then we average the coefficients. We employ variations on the following regression:

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i \quad (1)$$

where Market Quality is one of several dependent variables (e.g., effective spread) measured for each stock on one trading day, Pilot is equal to one for pilot stocks and zero for other stocks, and Pre-Pilot Market Quality is the average daily level of the dependent variable measured over the Pre-Pilot Period. If the dependent variable is generally larger for pilot stocks than control stocks, then β_1 will greater than zero. If this relation is persistent across time, then the average β_1 will be greater than zero. The Pre-Pilot Market Quality variable helps ensure that the coefficients on the

indicator variables measure the effect of removing price restrictions. It also helps to control for any unforeseen differences between the pilot and control stocks.

We run all tests separately for stocks listed on an exchange and stocks listed on Nasdaq NM because the rule applied to trading of Nasdaq NM Stocks is different than the rule applied to the trading of stocks listed on exchanges.[48] This allows us to satisfy one purpose of the Pilot, which is to clearly distinguish the effect of each type of rule.

B. *Behavior of Stock Prices Surrounding the Pilot Initiation*

In order to evaluate whether the tick test or the bid test affects the level of stock prices, we examine average daily returns and average cumulative returns for pilot and control stocks over a 21-day period surrounding the beginning of the pilot. If pilot stocks are over-valued because of the price restrictions these returns should be significantly negative for pilot stocks relative to the control stocks on or around the first day of the pilot. Cumulative returns are normalized to zero on April 29, the trading day prior to the start of the pilot.

We believe it likely that any valuation effects of the pilot that are not already impounded into the price before the start of the pilot would most likely be observed immediately upon the initiation of the pilot, and reflected in the returns on the first day. However, we also consider the possibility that the effects of the pilot might be manifest over a longer time period. Therefore, we also examine returns over a six month time horizon. To avoid a survivor bias, we compound returns to the six month horizon if a stock falls out of the sample prior to October 31, 2005. In addition, to control for the systematic risk of a stock, we estimate an alpha for each stock. We estimate these alphas in-sample using the market model:

[48] It is worth noting that neither the bid test nor tick test applies to the trading of Nasdaq NM stocks on exchanges.

$$R_t = \alpha + \beta R_{Mt}$$

where R_t is the return on the stock in day t, and R_{Mt} is the equally-weighted market index return from CRSP for that day. We also estimate the tendency of the alphas to be significantly positive or negative. Pilot stocks might be more likely to have negative alphas than control stocks if either price restrictions corrected over-pricing over long horizons or if price restrictions prevent constant short selling pressure from pushing prices below their equilibrium level. Pilot stocks might be less likely to have positive alphas if price restrictions facilitate over-pricing.

C. *Measuring Large Price Reversals*

As part of our analysis of whether price restrictions inhibit price patterns that may be indicative of short-term price manipulation, we wish to examine the frequency of large short-term price movements that are immediately reversed. Although such price reversals, or "spikes," are bound to occur with some frequency due to the natural variation of prices, they may also be a sign of price manipulation. If the price patterns indicative of manipulation are more prevalent on the short side than on the long side, we would expect to see more negative price spikes than positive ones. And if price restrictions are effective at reducing the potential for price manipulation, we might expect to see significantly more price spikes for pilot stocks than control stocks.

To investigate this, we define the following measures of short-term price reversals:

$$Negative: \min(-R_{t-1}, R_t^L) / \sigma_i$$
$$Positive: \min(-R_t^L, R_{t-1}) / \sigma_i$$

In these formulas, σ_i represents the holding period (non-annualized) standard deviation of returns on stock *i,* measured using data in the Pre-Pilot Period, R_t is the simple one-period return

on stock i at time t, and R_t^L is the one-period return measured as a percentage of the lagged stock price:

$$R_t = \frac{P_t - P_{t-1}}{P_{t-1}} \qquad R_t^L = \frac{P_t - P_{t-1}}{P_{t-2}},$$

where P_t represents the price of stock i at time t. We estimate these metrics using 5-minute and 30-minute horizons. The return as a percentage of the lagged price is used in the measure so that the adjacent returns will be compared on the same basis.[49]

We normalize the reversal measure by the standard deviation of returns on the same stock, computed using the same return interval over which the reversals are measured, in order to ensure that the measure will capture reversals that are large in magnitude compared to the typical movement on the stock. The standard deviation is computed using only pre-pilot returns data, so that the measure will not be affected by any changes in volatility that may be related to the pilot.

By definition, a "negative reversal" only occurs in periods when there is a negative return followed by a positive return—otherwise, the negative reversal measure is equal to zero. If a stock experienced a negative return of 3 standard deviations that was fully reversed in the next period, our negative reversal measure would be 3. If a return is only partially reversed, only the portion that is reversed is counted in the measure.

We do not test whether this measure changes across Pre-Pilot and Pilot Periods because the Pre-Pilot Period is already used to normalize the measure. Rather, we focus on differences between the control and pilot samples during the Pilot Period. In order to test whether the frequency of extreme reversals differs across the two samples, we use a nonparametric bootstrapping methodology that does not require any assumptions about the probability

[49] For example, if a stock price increases from 40 to 50 and then returns back to 40, this corresponds to a 25% return followed by a -20% return. In our measure, we would compute the negative return as a percentage of the original price, which would make it a -25% return.

distribution of returns or return reversals. Essentially, this method estimates the likelihood of observing a particular number of reversals under the null hypothesis that the distribution of reversals in the pilot sample is the same as the distribution in the control sample. This is implemented as follows. For a given "threshold" level of the reversals measure, we count the number of reversals in the pilot sample that exceed that threshold. We then select from the control sample (with replacement) a random sample of reversals equal in size to the pilot sample. Within this randomized sample, we count the number of reversals exceeding the threshold, and observe whether the number is higher or lower than the number observed in the pilot sample. We repeat the process 1,000 times and observe the frequency with which the number of reversals in the randomized control sample equals or exceeds the number in the pilot sample. We report the significance based on a two-tailed test—for example, the number of reversals in the pilot sample would be deemed significant at the five percent level if the a number that high occurs 2.5% of the time or less in randomized control samples.

D. *Autoregression Methodology for Measuring Reversals*

As an alternative approach to measuring the impact of the pilot on price reversals, we employ a new methodology. Similar in spirit to autoregression, this methodology involves measuring the extent to which positive and negative price movements reverse in subsequent periods. Specifically, we use intraday returns to estimate a model of the form:

$$R_t = \sum_{n=1}^{5} \alpha_n R_{t-n}^{-} + \sum_{n=1}^{5} \beta_n R_{t-n}^{+} .$$

In this equation, R_t represents the stock return in period t, and the regressors are the positive and negative components of lagged returns:

$$R_t^{-} = \min(0, R_t) \qquad R_t^{+} = \max(0, R_t) .$$

The estimated α and β coefficients measure the extent to which positive and negative returns tend to reverse or continue in subsequent periods. In a world where stock prices follow a random walk, the true coefficients would be equal to zero. Unlike an ordinary autoregression, this specification permits the degree of momentum or reversals to differ for positive and negative shocks. In either case, positive coefficients would indicate that returns exhibit short-term momentum, while a negative coefficient would indicate short-term reversals. For example, if the coefficients α_1 and α_2 were estimated to be -0.05 and -0.01, this would mean that a negative return of one percent would, on average, be followed by a positive return of five basis points in the next period, and a positive return of one basis point in the period after that. If the coefficients β_1 and β_2 were estimated to be -0.04 and -0.02, this would indicate that a positive return of one percent would on average be followed by negative returns of four and then two basis points in the next two periods. We are interested in comparing these coefficients for pilot and control stocks. If price restrictions help prevent short-term negative stock price manipulations, we would expect to see the α coefficients higher for pilot stocks than for control stocks.

E. Small and Low-Volume Stocks

One policy alternative outlined in the first Pilot Order was to extend a uniform test to all securities, including securities with a lower market capitalization or less actively traded than those included in the Pilot. While our analysis cannot directly investigate the effects of price restrictions for stocks beyond the range covered by the pilot sample, it can provide relevant evidence by investigating whether the impact of the Pilot has been substantially different for the smaller stocks than for the larger stocks in the Pilot, or whether the impact has differed for

actively traded and less actively traded issues. To examine these questions, we run a series of regression-based tests of the following form:

$$\text{Market Quality}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Market Quality}_i$$

where "Market Quality" represents a characteristic of interest such as spreads, depth, or volatility. The "Decile" variables are indicator variables corresponding to each of the nine lowest deciles, for two different decile partitions. The first partition ranks stocks by market capitalization on April 28, 2005. The second partition ranks stocks by annualized turnover in the Pre-Pilot Period as measured by its average daily share volume divided by its shares outstanding as of April 28, 2005 and multiplied by 250. In each case, the decile indicators take on a value of one if the stock falls within the designated decile, and zero otherwise. These partitions allow us to test whether the price restrictions have a larger impact on certain categories of stocks. In particular, we examine each $\beta_{10} + \beta_k$ to measure whether the pilot has a significant effect on stocks in decile *k*.

VI Results and Analysis

A. The Nature of Short Selling

1. Short Selling Activity

Price restrictions may impose costs on short sellers in the form of lower fill rates and delays on execution. If these costs are economically significant, then we would expect the removal of the price restrictions to result in increased short selling. We would expect short selling to increase more for pilot stocks than control stocks if the price restrictions are costly, or be the same for the pilot and control stocks if price restrictions are not costly.

Table 3 shows how removing the price restrictions affects the level of short selling, based on three different measures, including (i) the number of shares sold short on a given day divided by the total share volume, (ii) the number of trades involving short sales, and (iii) short interest. Panel A shows the Pre-Pilot Period to Pilot Period comparison while Panel B reports the average coefficients from regression analysis. In the Listed market, short volume increases significantly from 24.4% to 26.3% of total volume in the pilot sample, while the change is not statistically significant for the control sample. A comparison of these two changes reveals that short selling volume increases by about 2% of total volume as a result of removing the tick test, suggesting that the tick test imposes economic costs on short sellers. The same conclusion can be drawn from the statistics on short selling as a percentage of trades.

Similarly, both volume and trade measures for Nasdaq NM Stocks suggest that the application of the bid test reduces short selling. The regression analysis in Panel B confirms these conclusions and also shows that the effect of the tick test is stronger than the effect of the bid test.

Although our results indicate that price restrictions appear to constrain the volume and frequency of short sales, these effects are not reflected in short interest. As indicated in Table 3, both pilot and control stocks exhibited significant increases in short interest around the time of the Pilot Period. However, none of the tests indicate any significant difference between pilot and control stocks. Both the univariate results in Panel A and the regression-based results in Panel B lead to the same conclusion: price restrictions appear to have no effect on short interest for Listed Stocks or for Nasdaq NM Stocks. The same result is observed whether short interest is measured in percentage of shares outstanding or in "days to cover."

The fact that we document statistically significant increases in short selling volume but not in short interest can be interpreted in various ways. One interpretation is that the increase in short volume is due primarily to increased short selling by parties that close out their short positions within the day—or, more generally, that the increase in short volume was accompanied by a decrease in the average horizon over which short positions are held. We should also note that the absence of a statistically significant result does not imply that no change occurred. Given that we observe short interest only monthly, it is possible that our statistical test did not have sufficient power to detect a change in short interest.

Because short sales in Nasdaq NM Stocks executed outside of the Nasdaq market are not subject to the bid test, short sellers can avoid the bid test by sending orders to markets other than Nasdaq. The removal of the bid test might result in an increase in short sales on Nasdaq in Nasdaq NM Stocks because the order routing decision might no longer be affected by the application of the bid test. The Nasdaq market share statistics in Panel A of Table 3 show that Nasdaq's market share in short sales increased 3.9% in pilot stocks and by 1.3% in non-pilot stocks. The difference of 2.6% is statistically significant, which is consistent with the non-uniform application of the bid test altering order routing decisions.

2. Option Activity

If price restrictions drive short sellers to trade options in lieu of stocks, then their removal should decrease option activity. Table 4 summarizes the changes in option trading for pilot and control stocks between the Pre-Pilot Period and Pilot Period. There are a total of 628 pilot and 1,263 control stocks that had listed options included in the analysis. Put and call option trading volume is aggregated over all classes and markets for each underlying stock on a daily basis.

Then, the put and call option trading volume is averaged across days for each stock for period before the pilot and for the period of the pilot. The change in put option trading volume is calculated as the average daily put (call) volume during the pilot minus the average daily put (call) volume before the pilot. Finally, the change is averaged across stocks to yield the results reported in Table 4. Averaging across stocks allows us to maintain the independence of the observations and perform a t-test comparing the mean of the pilot stocks to the mean of the control stocks. The results for open interest and signed option volume use the same methodology.

If the price restriction drives would-be stock short sellers to trade options to implement their investment strategies, then the lifting of the price restrictions on the pilot stocks would lead to a significant decline in option trading for pilot stocks relative to the control stocks. As indicated in table 4, between the Pre-Pilot Period and Pilot Period, we do observe a slight increase in average trading volume for calls and puts on Listed Stocks, a decrease in average trading volume of calls and puts on Nasdaq NM Stocks, and an increase the average open interest of all categories. Based on the paired *t* test, however, we find no statistically significant changes at the 5% confidence level. We also observe that open interest increased less on average for control stocks than for pilot stocks, but again, based on the two-sample *t* test, we find no statistically significant differences between the changes in the pilot and control samples.

As an additional measure, we examine signed option volume. This is computed by subtracting the change in the put volume from the change in the call volume. A positive signed option volume suggests either an increase in long side buyer speculation or a decrease in short side seller speculation. A negative signed option volume suggests either a decrease in long side buyer speculation or an increase in short side seller speculation. For example, if the change in

the call volume is -10 and the change in the put volume is -5, then the signed option volume equals -5. On the other hand, if the change in the call volume is -5 and the change in the put volume is -10, then the signed option volume is 5. Again, we find no significant difference between pilot and control stocks.

Since short sellers may use short-term options in lieu of equity short sales, Table 4, Panel B shows the results for short-term options only.[50] The results are quantitatively similar to the results in Table 4, Panel A. Thus, the conclusions drawn from Table 4, Panel A hold for short-term options.

Overall, the options market results provide no statistical evidence supporting the hypothesis that the tick test drives would-be short sellers away from the equity markets and to the options markets to trade.[51] Option trading volume of pilot Nasdaq NM Stocks show a decline in option volume relative to control stocks of 15%, but this difference is not statistically significant.

3. Mechanical Effects

Price restrictions have the mechanical effect of forcing short sellers to be liquidity suppliers instead of liquidity demanders because short sales can rarely be executed against the bid price. Therefore, we expect the removal of price restrictions to be associated with changes in quoting and trading purely because of the mechanics of the rules. In particular, Table 2 shows that about 46% of trades occur on downticks when the tick test applies. We expect that the removal of the tick test will lead to more balanced trading around 50% downticks because short

[50] Long and short-term options are identified using the Options Clearing Corporation directory as of October 31, 2005.

[51] A regression model that controlled for changes in volatility in the pre- and post-periods provided results that were consistent with those in Table 4.

sales can now execute on downticks. This effect should be more obvious in Listed Stocks than Nasdaq NM Stocks where the trades occur on downticks half the time even with the bid test.

A second potential mechanical effect is the percentage of time during the day when the most recent bid change was downward. Table 2 shows that this figure is around 39% when the tick test applies and 47% when the bid test applies. Removing either price restriction could increase the percentage of the day with down bids because short sales can more easily hit the bid to force more downbids. Conversely, if the different price restrictions can explain some of the divergence in these figures, we expect the percentage of downbids in Listed Stocks and Nasdaq NM Stocks to converge.

Table 5 shows how the tick and bid tests affect trading and quoting mechanics. The downtick rows in Panel A show that the percentage of trades on downticks increases from 46% to almost 50% in pilot Listed Stocks. Conversely, the percentage of trades on downticks in control Listed Stocks goes down. On net, the percentage of trades on downticks is fairly balanced when the tick test does not apply and is skewed toward upticks when the tick test does apply. Nasdaq NM Stocks appear to have much more balanced trading even with the bid test so that removing the bid test results smaller increase in the number of downticks. Panel B confirms the result that the tick test has a much larger effect on trading mechanics than the bid test.

The downbid rows in Table 5 measure the percentage of the trading day during which the most recent bid change was downward. Pilot Listed Stocks experience a small increase in the prevalence of downbids but this increase is roughly similar to an increase experienced by control Listed Stocks. The results show a decline in the prevalence of downbids for pilot Nasdaq NM Stocks, suggesting that short selling under the bid test might shorten the duration of upbids, reflecting the restriction that short sales can only hit upbids.

B. Market Quality

1. Liquidity Measures

Because price restrictions alter how orders transact with each other, they have the potential to alter traditional measures of liquidity. In particular, the price restrictions will often keep a short sale from executing against the bid quote. Therefore, we expect the depth at the bid quote to be lower without price restrictions. If a short sale can not execute against the bid, it often adds depth to the ask quote, and hence, the depth of the ask might be lower without price restrictions. Alternatively, a restricted short sale might set a lower ask price and an unrestricted short sale might exhaust the depth at the bid resulting in a lower bid price. Either way, short sale price restrictions can result in a narrower quoted bid-ask spread.

While quoted spreads and depths measure the displayed supply of liquidity, the effective spread measures liquidity actually available to investors. Therefore, an examination of effective spreads is necessary to understand the effect of price restrictions on liquidity. Because price restrictions can affect the displayed liquidity, we might also expect them to affect the actual liquidity as well.

Table 6 shows results on the effect of price restrictions on liquidity. For the pilot sample, the ask depth decreases for Listed Stocks but increases for Nasdaq NM Stocks. The control sample experiences an increase in depth at the ask. Comparing the changes reveals that the ask depth of the pilot stocks decreased relative to the ask depth for the control stocks in both Listed and Nasdaq NM Stocks. This change is significant for Listed Stocks in both the univariate and regression-based tests, but is significant for Nasdaq NM Stocks only in the regression-based tests

in Panel B. Panel B also shows that the ask depth is augmented about three round lots more when a tick test applies than when a bid test applies.

The bid depth results in Table 6 are slightly different than the ask depth results. The bid depth increases for all sub-samples, but the difference between the pilot and control samples is not significant in Panel A, while Panel B suggests that the bid depth of the pilot stocks does not increase as much as the bid depth of the control stocks. This effect is larger for Nasdaq NM Stocks than for Listed Stocks, therefore, the bid test seems to augment the bid depth more than the tick test does by about one round lot.

We examine two measures of quoted spread. The first, known as the "absolute spread," is simply the difference between the ask price and the bid price, measured in pennies. The second, called the "relative spread," is the absolute spread divided by the bid-ask midpoint, thus measuring the displayed cost to trade as a percentage of the stock's value. Panel A shows that the quoted spreads did not change much when the pilot started for either the pilot stocks or the control stocks. Only the relative quoted spread in control stocks saw an increase but that increase was not statistically different from the change in relative spreads experienced by the pilot stocks. The conclusions from Panel B give a more mixed picture. Quoted spreads decline about 0.3 cents more for pilot stocks, a result that is the same for Listed Stocks and Nasdaq NM Stocks. This result suggests that the tick and bid tests appear to reduce liquidity. However, the results on relative quoted spreads yield the opposite conclusion. While these results are statistically significant, the point estimates are fairly small. The quoted spreads decline by less than half a penny and the relative quoted spread increases by less than a basis point. Taken together, these results suggest that the tick and bid tests have a slight effect on quoted spreads, if any.

In addition to quoted spreads we also examine effective spreads, estimated for each trade by computing the absolute value of the difference between execution price and the current bid-ask quote midpoint. As we did for the quoted spread, we estimate both absolute and relative effective spreads. The effective spread results in Panel A of Table 6 look quite similar to the quoted spread results. Only one of the changes is statistically significant, a decline in the effective spread of pilot Nasdaq NM Stocks. This result alone would suggest that the application of the bid test decreases liquidity. However, this conclusion is weakened by the lack of statistical significance in the other sub-samples and the lack of a difference between the pilot and control stocks. The Panel B results suggest that the tick test has no impact on effective spreads, but the results on the bid test are mixed. The bid test appears to decrease effective spreads and increase relative effective spreads. Like the results on quoted spreads, the magnitudes of these changes are small.

Overall, the Regulation SHO Pilot shows us that the price restrictions appear to augment depth at both the ask price and the bid price, but price restrictions have little if any effect on realized liquidity. These results are fairly consistent whether the price restriction is structured as a tick test or as a bid test, although the tick test augments the ask depth more and the bid test augments the bid depth more.

2. Return Volatility

The next set of tests examine whether removing the price restrictions alters return volatility. Table 7 displays test results for several volatility measures and several return horizons to capture different aspects of volatility.

The daily price range measures the degree to which prices fluctuate within a day by comparing the high price to the low price in a day. The daily price range declines from the Pre-Pilot Period to the Pilot Period for each subsample. This decline is statistically significant for both Listed and Nasdaq control samples and for the Nasdaq pilot sample, but not for the Listed pilot sample. Panel A suggests that the decline was statistically similar for pilot and control stocks, while the Panel B regression suggests that the daily price range increased for pilot stocks relative to control stocks for both the Listed and Nasdaq samples. Taken together, the daily price range results are mixed on whether the tick and bid tests dampen volatility.

To explore intraday volatility further, we examine our next two volatility measures, absolute returns and return variance, over three time horizons, 5 minutes, 30 minutes, and one day.[52] These measures would increase for pilot stocks over the shorter horizons if the tick and bid tests dampen transitory volatility. The measures would increase for the pilot stocks over the longer horizons if the tick and bid tests dampen permanent volatility. Economically, transitory volatility captures the efficiency of the trading mechanism while permanent volatility captures the effects on equilibrium prices. We separately analyze absolute returns and return variance because each measures volatility slightly differently. Return variance has a tendency to put more weight on larger price movements than absolute returns.

The average absolute returns are lower during the Pilot Period for the control sample across all three return horizons. The univariate results in Panel A show that the pilot stocks experienced a statistically similar decline in the absolute returns as the control stocks for the 30 minute and daily horizons. At the five-minute horizon, however, the pilot sample experienced an increase in absolute returns relative to the control stocks for both Listed and Nasdaq NM Stocks.

[52] The 5 and 30 minute absolute returns and variances are estimated without including the first half hour of the trading day, after hours trading, or pre-open trading.

The regression results in Panel B confirm this finding and shows that the effect is larger for Listed Stocks. Panel B also confirms the results for the daily horizon but indicates that absolute returns increased over the 30-minute horizon for pilot stocks relative to control stocks. While the 30-minute results are mixed, the absolute return results suggest that the tick and bid tests have no effect on the magnitude of daily returns while they seem to dampen the magnitude of five minute returns. Further, the tick test seems to dampen short-term returns more than the bid test.

The return variance results in Panels A and B are quite a bit weaker. Panel A shows that the changes to return variances experienced by pilot stocks are statistically similar to the changes in return variances experienced by control stocks for both Listed Stocks and Nasdaq NM Stocks, and this result holds for all three return horizons. Panel B confirms this result for the 30 minute and daily return horizons but finds that pilot Listed Stocks seem to experience an increase in return volatility over the 5 minute horizon relative to control Listed Stocks. In summary, the bid test seems to have no effect on return variance over any time horizon while the tick test might dampen return variance over the five minute horizon.

Because the results above suggest that price restrictions may dampen transitory volatility, we next focus on variance ratios that are specifically designed to capture transitory volatility by comparing the short horizon volatility to longer horizon volatility. If no transitory volatility exists, variance ratios are designed to equal one. We examine three different variance ratios. We compare five minute variance to thirty minute variance, five minute variance to daily variance, and thirty minute variance to daily variance. Panels A and B show that the variance ratio of five to thirty minute returns increased for pilot Listed Stocks relative to control Listed Stocks. Further, Panel B shows that the change for Listed Stocks differs significantly from that of Nasdaq NM Stocks. However, none of the other variance ratios changed significantly.

Because the variance ratios relative to the daily level did not show any changes, the results on transitory volatility are somewhat weak. However, the result for Listed Stocks over the five minute horizon to thirty minute horizon still helps solidify the conclusion that the tick test dampens transitory volatility over the five-minute horizon but seems to have no effect on permanent volatility.

C. *Effect on Stock Prices*

As outlined in section III above, numerous theoretical models suggest that short selling constraints can affect equilibrium stock prices. Some of these models predict that stocks are likely to be more overpriced when short selling constraints are more binding, and when investors disagree more about the stock's true value.

Our evidence above suggests that price restrictions do constrain short selling somewhat. Thus, we are interested in testing the hypothesis suggested by these theories, that removing price restrictions will lessen overpricing. This hypothesis is not likely to hold unless the price restrictions are significant relative to other short selling constraints and our sample stocks are overpriced prior to the start of the pilot. Therefore, rejecting the hypothesis might mean that price restrictions are minor relative to other short selling constraints or that our sample stocks were not overpriced.

Table 8 reports average daily returns and average cumulative returns for pilot and control stocks in the period surrounding the beginning of the pilot. If pilot stocks are over-valued because of the price restrictions, these returns should be significantly negative for pilot stocks relative to the control stocks. Cumulative returns are normalized to zero on April 29, the trading day prior to the start of the pilot. As indicated in Panel A of Table 8, we observe for Listed

Stocks a statistically significant difference between the average returns of control and pilot stocks on May 2, the first day of the pilot. The average control stock experienced a return that exceeded the average pilot stock by about twenty-four basis points. However, we do not observe significant differences in returns on other days after the start of the pilot, nor are the cumulative returns statistically distinguishable at horizons beyond the first day. For Nasdaq NM Stocks, we observe no differences in daily or cumulative returns at or after the start of the pilot that are statistically significant at the five percent confidence level.[53] Because the Listed difference does not persist and because of a lack of a difference in Nasdaq NM Stocks, neither the tick nor the bid test appear to cause stocks to be over-valued.

Figure 1 displays the returns for the pilot and control samples over the first six months of the pilot. The figure gives the raw returns as well as the market adjusted returns. Returns in general appear to be positive over this period but are close to zero when subtracting the market return. Further, the pilot sample appears to under-perform the control sample, especially for Listed Stocks. Table 9 confirms that the six month returns of the pilot stocks appears lower than that of the control stocks. However, this result is not statistically significant. Therefore, the six month returns for the pilot sample are statistically similar to the six month returns for the control sample.

Table 9 also shows that the average alphas are negative but very close to zero. This means that when controlling for risk, the returns of the sample stock are about the same as the returns of the market portfolio. Further, the univariate results of Panel A and the regression results of Panel B show that the alphas of the pilot sample are statistically similar to the alphas of

[53] On the Nasdaq NM side, we do observe a statistically significant difference on a single day several days prior to the start of the pilot (April 26). In Table 8, we tested for statistical significance on 21 separate days in two different markets, for a total of 42 different hypothesis tests. Under the hypothesis that the pilot has no effect, we would expect random errors to cause roughly two out of the 42 tests to show false positive significance at the five percent level.

the control sample. Therefore, the pilot stocks did not underperform the control stocks. This suggests that the removal of the price restrictions will not result in either a long horizon correction of over-pricing nor is it likely to lead to prices being driven below their equilibrium value.

Table 9 also shows the tendency of the alphas to be significantly positive or significantly negative. An alpha is deemed to be negative if the estimate is significantly negative at the 5% level in a two-tailed test. Similarly, an alpha is considered to be positive if the estimate is significantly positive at the 5% level in a two-tailed test. If the alphas are completely random, we would expect to find 2.5% of them positive and 2.5% of them negative. Table 9 shows that the frequency of positive alphas is less than 2.5% while the frequency of negative alphas is slightly higher.[54] The frequency of negative alphas is statistically similar for pilot stocks and control stocks, providing further evidence against prices being driven below their equilibrium level. Among Listed Stocks, the control stocks appear to be more likely to have positive alphas, potentially because price restrictions facilitate over-pricing. This finding however, is weakened by the observation that fewer than 2.5% of control stocks have significantly positive alphas.

D. Market Manipulation

Because the type of analysis conducted in this study cannot directly prove whether market participants are engaging in manipulative practices, it is inherently difficult to measure whether the Pilot has had any impact on the degree to which markets are susceptible to manipulation. Our approach is to identify certain data patterns that we would expect to be more

[54] We also estimated the alphas using the value-weighted index. About 2.5% or fewer alphas were significantly positive and about 2.5% or fewer were significantly negative.

prevalent in a world where prices are manipulated, and investigate to see if these price patterns are more common for pilot stocks than control stocks. Such a pattern does not necessarily mean that manipulation has occurred, but indicates that we might have cause for further analysis.

As argued above in section I-B, if price restrictions inhibit manipulation by short sellers and/or facilitate upward manipulation, we might expect to see more large, sudden price declines and more price increases in pilot stocks than control stocks. If so, this should be reflected in the form of decreased skewness in the short-term returns distribution.

Table 10 reports results of statistical tests based on 5-minute, 30-minute, and 1-day returns. For each returns horizon, we follow the same approach as before and test for changes in skewness between the Pre-Pilot Period and Pilot Period, separately for pilot and control stocks, and for Listed and Nadaq stocks, and then test whether the difference of differences is significantly different from zero.

As the table indicates, we find no significant changes between the Pre-Pilot Period and Pilot Period, with the single exception that there appears to have been a marginally significant decline in the skewness of Listed pilot stocks at the 30-minute return interval. However, neither in this nor any other case do we find any statistically significant differences between pilot and control stocks. Thus, we find no evidence that the pilot program has had any impact on returns skewness. The results reported in Table 10 are based on the skewness of returns computed using trade prices.[55]

Our second approach to testing whether eliminating price restrictions may lead to an increase in price patterns indicative of market manipulation involving short sales is to examine the relative frequency of large negative and positive price reversals, as explained in section V-C,

[55] We also performed the test using returns computed using quote midpoints (results not reported) and again found no significant differences between pilot and control stocks. Using this alternative measure, the point estimates indicate an even smaller difference than indicated in Table 9.

above. Our results are presented in Table 11. Panel A reports results for return reversals occurring over subsequent 5-minute intervals, and Panel B reports results based on 30-minute intervals.

In this table, the line corresponding to "Reversal Size > 2" reports the number of times (per 100,000 observations) that a stock price move of 2 standard deviations or more was reversed in the subsequent period. So, for example, the number 338.4 in the first column of Panel A indicates that for Listed, pilot stocks, the frequency of negative five-minute reversals greater than two standard deviations in magnitude is approximately 0.003384, or 338.4 out of 100,000. In this table, statistical significance is ascertained using a nonparametric bootstrapping procedure outlined in section V-C. This test, which is applied only to the pilot sample, indicates whether the observed frequency of reversals would constitute a rare event under the null hypothesis that the distribution of reversals is the same for control and pilot stocks. Results are reported for thresholds ranging from two to nine standard deviations.

Our results in Panel A indicate that the pilot stocks tend to experience significantly more 5-minute return reversals than the control stocks, at least for thresholds in the range of two to four standard deviations. This same result is observed for Listed Stocks and Nasdaq NM Stocks. If price restrictions deter price patterns consistent with downward manipulations but not upward manipulations, we might expect to see more negative price reversals in the pilot sample than the control sample, but no difference in positive reversals. In our sample, however, the effect of the pilot appears to be equally as strong, if not stronger, for positive reversals than for negative reversals.

The results based on the 30-minute horizon, reported in Panel B, tell a different story. At the 30-minute horizon, there is no longer any statistical evidence that pilot stocks have a higher

frequency of reversals than control stocks.[56] If anything, the result is in the opposite direction—for Listed Stocks at the higher threshold levels, there appears to be some evidence that there are significantly fewer positive reversals for pilot stocks than control stocks.

As explained in Section V-D, above, our third approach to investigating whether removing price restrictions increases the prevalence of price patterns consistent with market manipulation is to use an autoregression model to estimate the extent to which positive and negative returns tend to be reversed in subsequent periods. The results of this analysis are presented in Table 12.

Panel A shows how five minute returns are correlated with the returns of each of five previous five-minute periods. A positive number reflects returns in the same direction. A negative number reflects return reversals. Most of the coefficients in Table 12 are negative, reflecting a tendency for five-minute price changes to be reversed over subsequent periods. While many of the autocorrelations changed from the Pre-Pilot to Pilot Period, we focus on how the pilot sample compares to the control sample. Over one lag, removing price restrictions makes returns in Listed Stocks more negatively autocorrelated. This is true whether the previous returns were positive or negative. The effect continues for two lags (ten minutes), but only following positive returns. Price restrictions have no effect on five-minute return autocorrelation in Nasdaq NM Stocks.

[56] Panel B of Table 11 reports results for 32 different hypothesis tests (eight different thresholds, positive and negative reversals, Listed and Nadaq samples). Of these 32 tests, only one indicates statistical significance at the five percent level (negative reversals for Listed Stocks at the 3-standard deviation threshold). Even under the null hypothesis of no true effect, we would expect any individual test to show a "false positive" at the 5% significance level approximately 5% of the time. Thus, one significant test statistic out of 32 tests does not constitute a meaningful rejection of the null hypothesis.

Panel B shows the results for thirty minute returns. Measured relative to control stocks, the pilot stocks experience no statistically significant increase in return correlation for any of the thirty minute intervals examined.

In summary, returns in Listed Stocks are negatively serially correlated following both positive and negative returns over short horizons and removing price restrictions increases this negative correlation. The symmetry of these results is consistent with the volatility results above. We find no statistically significant impact for Nasdaq NM Stocks.

E. Small and Low-Volume Stocks

The analysis presented heretofore analyzes Listed Stocks and Nasdaq NM Stocks separately, but beyond this does not make any effort to ascertain whether the pilot may have a disproportionate or qualitatively different effect on smaller or less liquid stocks. In order to address these questions, we partition the sample into deciles according to market capitalization and turnover. As described above in section V-E, we partition the sample into deciles before separating them across markets, to ensure that Listed Stocks and Nasdaq NM Stocks in the same decile are comparable. The sample sizes resulting from these decile partitions are reported in Table 13. As the table indicates, the Listed Stocks are more concentrated in the higher deciles of market capitalization, while the opposite is true for Nasdaq NM Stocks. However, both Listed and Nasdaq NM Stocks have representation across all deciles of the two measures.

Tables 14 through 26 present our results analyzing how many of the results presented earlier vary as a function of size and liquidity. As explained in section V-E, above, these tables are based on a regression analysis where each model includes a pilot indicator and a pilot indicator interacted with indicator variables for deciles one through nine. In this model, the

marginal effect of the pilot is captured through two channels, first through the pilot indicator variable, and secondly through the interacted indicator variable. To facilitate interpretation, the tables report the sum of the coefficients on the pilot dummy and the interacted terms. This way, the entries in the table show directly how the pilot sample differs from the control sample within each decile.

Table 14 shows how the tick and bid tests affect short selling volume for stocks in each size and turnover decile. Removing the rules increases short selling volume in almost every size and volume decile. Further, the tick test appears to hinder short selling slightly more in small stocks than in large stocks. The bid test, on the other hand, appears to hinder short selling slightly more in large stocks than in small stocks. The affect of the tick and bid tests appear unrelated to turnover level. According to the Nasdaq market share results in Table 15, the removal of the bid test on Nasdaq seems to increase Nasdaq's market share more for small stocks than for large stocks. Overall, the tick and bid tests do seem to have differing affects on short selling for stocks of varying sizes.

In results not reported in tables, only the tick test has a differential effect on the balance of trading in stocks of differing sizes while all other mechanical effects are similar across size and activity levels. The tick test has a bigger effect on the symmetry of trading in smaller stocks but a constant effect on the symmetry of stocks of varying activity levels.

Tables 16 and 17 show whether the augmentation of the bid and ask depth is similar for large and small stocks. These patterns are qualitatively similar in both tables. The tick test augments depth across almost all size and activity levels without clearly augmenting large or small stocks more. The bid test's influence on depth, however, varies widely across size and

activity levels without a discernable pattern. Therefore, the depth augmentation from the tick and bid tests appears unrelated to the size or activity level of the stocks.

As stated above, the increase in the depth at the inside quote affects the displayed supply of liquidity but might not influence realized liquidity, as measured by effective spreads. Table 18 shows that the tick test has no effect on effective spreads for almost all size and activity levels. The bid test, however, seems to result in lower effective spreads for large or more active stocks and potentially higher spreads for small or less active stocks. When significant, however, the magnitudes are still only a few basis points.

The results above show that transitory volatility is dampened by the tick test with much weaker evidence on the bid test. Table 19 shows that the tick test primarily dampens the volatility of small stocks but seems to amplify the volatility of large stocks. The bid test shows a similar pattern but to a lesser degree. The results across turnover levels are not as striking. The tick test seems to dampen volatility for most activity levels and the bid test shows similar yet substantially weaker evidence.

Table 20 summarizes the evidence on how the tick and bid tests affect longer-term variance. While the tick test does not affect the daily return variance in stocks as a whole, it does seem to dampen daily return variance in small stocks and increase daily return variance in large stocks. The bid test shows a similar pattern but the effect is only significant for a few of the smaller size levels. The tick and bid tests have no effect on daily return variance for any activity level.

The results above show little evidence that the tick or bid tests affect price levels. However, there is a 24 basis point return difference between pilot and control Listed Stocks on the first day of the Pilot. Table 21 summarizes whether this return difference varies by size or

activity level. The evidence shows that for most size and activity levels, the pilot and control stocks experienced a statistically similar return on the first day of the Pilot. The Listed pilot stocks had a lower return than the control stocks in the largest size group while the Nasdaq NM pilot stocks had a lower return than the control stocks in the highest turnover group. Hence, the prior results seem to be driven by the large Listed Stocks.

Table 22 compares the pilot stock six-month alphas to the control stock six-month alphas for the various size and activity groups. Like the May 2 results, the pilot alphas are statistically similar to the control alphas in every size and activity level. Therefore, the tick and bid tests do not promote or hinder pricing efficiency for any size or activity level.

Recall from Table 11 that negative and positive five-minute price reversals are more prevalent in the pilot sample than the control sample, especially for Listed Stocks. Repeating our analysis across deciles, we find the difference between pilot and control Listed Stocks is significantly more pronounced for stocks with the lowest market capitalization (results not presented). These findings are consistent with our other results indicating that smaller stocks tend to be more volatile when the tick test is removed. However, for the smallest Listed Stocks, we observe a greater number of positive than negative price spikes, suggesting that removing the tick test does not make smaller stocks unduly susceptible to negative price pressure.

VII Summary and Conclusions

The pilot program established by Regulation SHO exempted approximately one third of the Russell 3000 stocks from the "tick test" (Rule 10a-1) for Listed Stocks and the "bid test" (former NASD Rule 3350) for Nasdaq NM Stocks traded on Nasdaq or traded OTC and reported to an NASD facility. The pilot was designed to facilitate comparison between the pilot stocks

and control stocks, thus creating an unprecedented opportunity to observe in a controlled environment the effects of removing the price restrictions.

This study has compared pilot and control stocks along numerous dimensions, in an effort to capture a broad range of possible effects. Our main empirical results are as follows:

- The pilot is associated with increased short selling volume in Listed and Nasdaq NM Stocks, but appears to have no impact on the level of short interest in either market. The increase in short selling is slightly higher for small Listed Stocks than for large Listed Stocks.

- The pilot is associated with an increase in Nasdaq's share of trading volume in Nasdaq NM Stocks, suggesting that market participants are routing trades to other venues in order to avoid the bid test. The market share increases more for smaller stocks. For the largest Nasdaq NM Stocks, such as those included in the Nasdaq 100, there is no significant difference in market share.

- We find no evidence that the pilot has had any impact on the level of trading activity in the options market, as we would have expected to see if market participants are using option markets to avoid the tick test or the bid test.

- For Listed Stocks, less than 46% of all trades are executed on down bids when the tick test applies, while the number is close to 50% for pilot stocks, suggesting that Rule 10a-1 constrains the execution price in four to five percent of trades. For Nasdaq NM Stocks, Rule 3350 does not explicitly prevent trading on downticks, but our results show that it effectively constrains trading on downticks for about one half of one percent of trades.

- The pilot is associated with a decrease in quote depth, especially on the ask side for Listed Stocks—our evidence confirms that Rule 10a-1 forces some short sellers who would otherwise be liquidity demanders to act as liquidity suppliers. The decrease in depth appears unassociated with size or turnover.

- Other than the effect on market depth, the pilot has had no clear effect on market liquidity—most of our tests indicate that liquidity was not significantly impacted by the pilot, but some tests indicate small increases or decreases in liquidity, depending on the measure.

- The pilot is associated with an increase in some measures of intraday volatility. These increases appear to be confined to the smaller stocks as larger stocks experienced a decline in volatility during the pilot.

- On average across all types of stocks, the pilot does not appear to have any significant effect on daily volatility—however, our results indicate the pilot is associated with

lower volatility for stocks with higher market capitalization, and higher volatility for stocks with lower market capitalization.

- Based on the price reaction to the initiation of the pilot, we find limited evidence that the tick test distorts stock prices—on the day the pilot went into effect, Listed Stocks in the pilot sample underperformed Listed Stocks in the control sample by approximately 24 basis points. However, the pilot and control stocks had similar returns over the first six months of the pilot.

- We find no evidence of "bear raids" associated with the pilot. More specifically, we test for evidence of bear raids in three ways:

    - We test whether the pilot has affected the relative frequency of large negative vs. large positive stock returns, as reflected in the skewness of the returns distribution. There is no difference in skewness between control and pilot stocks
    - A bear raid may be associated with a large negative return that is very quickly reversed, or a "negative price spike." Although we do find a higher incidence of negative price spikes in the pilot sample at some horizons, the same thing is observed for positive price spikes.
    - We also measure directly the tendency for price movements to be reversed in subsequent periods. Again, we find that the pilot is associated with a slightly greater tendency for price changes to be reversed, but this effect is observed equally for positive and negative returns.

In summary, having examined the impact of the Regulation SHO Pilot on a wide array of market characteristics, we conclude that price restrictions constitute an economically relevant constraint on short selling. Our evidence suggests that removing price restrictions for the pilot stocks has had an effect on the mechanics of short selling, order routing decisions, displayed depth, and intraday volatility, but on balance has not had a deleterious impact on market quality or liquidity. In various dimensions, our evidence confirms that the tick test of Rule 10a-1 acts as a more binding constraint than the bid test of former NASD Rule 3350. On most dimensions, the effects of the pilot do not appear to be systematically related to market capitalization or trading volume, suggesting that our results give a reasonable picture of what we might expect to see if price restrictions were removed for all stocks, including smaller stocks and stocks less actively

traded than those in the Russell 3000. However, some results, particularly those involving volatility, suggest that the effect of the tick test and the bid test may be systematically related to market capitalization.

We conclude with a few caveats. While the Pilot study was designed to facilitate a natural experiment in a controlled environment, the results might not be entirely representative of removing the rule permanently for all stocks. It is possible that traders might behave differently if a rule were permanently and completely removed than if it is only temporarily or incompletely removed. Moreover, it is possible that traders with manipulative intentions might be on good behavior if they believe that heightened scrutiny during the Pilot increases their chances of getting caught.

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Tables

Table 1: Sample characteristics

This table shows the number of sample stocks categorized by whether they are in the Pilot, their listing status, and whether they have tradable options on them. The Pilot stocks are those designated in the first Pilot Order that are trading on Amex, Nasdaq NM, or NYSE as of May 2, 2005. The Control stocks are the ones that were eligible to be selected for the Pilot but were not. The Control stocks are limited to those trading on Amex, Nasdaq NM, and NYSE as of May 2, 2005. Listed Stocks are stocks listed on NYSE or Amex. This table shows the sample sizes as of October 31, 2005 as well. To avoid survivor biases, we retain stocks in the sample even if they stocks cease trading on Amex, Nasdaq NM, or NYSE before the end of our sample period on October 31, 2005. This table shows the sample sizes as of October 31, 2005 as well. Stocks are considered optionable if they have traded options at some point in the four months prior to the start of the Pilot. Short-term options are options with experations within one year.,

Variable	Listed Stocks		Nasdaq Stocks	
	Pilot	Control	Pilot	Control
# Stocks (first day of the Pilot)	504	973	439	917
# Stocks (last day of the Sample Period)	496	949	423	877
# Optionable Stocks (all options)	350	690	278	573
	(69.44%)	(70.77%)	(63.33%)	(62.28%)
# Optionable Stocks (short-term options)	350	688	277	567
	(69.44%)	(70.56%)	(63.10%)	(61.63%)

Table 2: Comparison of Pilot and Control Stocks Before Initiation of Pilot

This table compares the Pilot and Control stocks in several statistics over the four month period prior to the start of the Pilot on May 2, 2005. The statistical difference between the samples is tested using a two-sample t-test. * and ** indicates that the Pilot stocks are statistically different from the Control stocks at the 5% and 1% levels in a two-tailed test.

Variable	Listed Stocks		Nasdaq Stocks	
Market Characteristics	Pilot	Control	Pilot	Control
Trades / day	1,539.30	1,514.40	2,690.6	2,713.8
Daily Share Volume	1,134.70	1,135.30	1,075.20	1,122.70
Turnover	1.77	1.85	2.56	2.49
VWAP	38.43	36.04	23.01	22.20
Market Capitalization	7,013.30	7,376.10	1,631.50	1,963.20
Short Interest (% of Shares Outstanding)	3.62	3.75	5.23	5.00
Short Interest (Days to Cover)	6.14	6.28	6.64	6.49
The Nature of Short Selling				
Short Selling Volume (% of Volume)	24.41	24.27	36.08	35.57
Short Selling Trades (% of Trades)	27.37	27.15	37.74	37.21
Nasdaq Market Share of Short Sales	10.74	10.42	47.45	47.91
Put Volume	838.56	935.66	726.08	664.03
Call Volume	1,306.91	1,322.83	1,194.10	1,103.75
Put + Call Volume	2,145.47	2,258.49	1,920.18	1,767.78
Put Open Interest	28,325.87	33,315.65	16,933.98	18,536.20
Call Open Interest	32,878.21	34,761.23	27,741.65	27,776.23
Put + Call Open Interest	61,204.08	68,076.88	44,675.63	46,312.43
Mechanical Issues				
% trades on a downtick or zero downtick	45.87	45.84	50.61	50.60
Time-weighted downbids	38.82	38.74	47.06	47.44
Liquidity				
Quoted Spread (¢)	6.82	5.64	5.44	5.59
% Quoted Spread	0.19	0.18	0.27	0.28
Effective Spread (¢)	4.92	4.48	5.22	5.29
% Effective Spread	0.16	0.15	0.27	0.29
Ask Depth	15.04	18.81	21.23	26.91
Bid Depth	12.16	15.96	21.41	27.41
Return Distributions				
Daily Price Range (100*(log high – log low))	2.45	2.43	3.64	3.76
5 Minute Returns (%)	-0.001	-0.002*	-0.003	-0.003
Average Absolute Returns	0.114	0.112	0.147	0.144
Skewness of Returns	0.084	0.238	0.282	0.193
Standard Deviation of Returns	0.191	0.198	0.258	0.270
30 Minute Returns (%)	-0.008	-0.010*	-0.019	-0.020
Average Absolute Returns	0.286	0.282	0.389	0.397
Skewness of Returns	0.128	0.134	0.204	0.129
Standard Deviation of Returns	0.449	0.445	0.615	0.634
Daily Returns (%)	-0.063	-0.084	-0.172	-0.195
Average Absolute Returns	1.340	1.330	1.804	1.853
Skewness of Returns	0.061	0.174	0.264	0.160
Standard Deviation of Returns	2.106	1.997	2.724	2.821
Variance Ratios				
6 x Var(5 min) /Var(30 min)	1.13	1.12	1.24	1.26*
288 x Var(5 min)/Var(daily)	3.12	3.02	4.09	4.17
48 x Var(30 min)/Var(daily)	2.71	2.64	3.24	3.25

Table 3: Changes in Short Selling Activity

This table summarizes how short selling changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" and the six months following the start date are called the "Pilot". The table shows the average change in short selling for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Short Volume is the number of shares in short sale transactions divided by total share volume. Short Trades is the number of short sale transactions divided by total transactions. Short Interest is the monthly short interest times 100 divided by the shares outstanding. Days to Cover is the monthly short interest divided by the average daily share volume during the corresponding month. Nasdaq market share is Nasdaq's share of the volume of short selling. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the Difference in the Change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
Short Volume	Listed	24.41	26.32	1.91**	24.27	24.16	-0.11	2.02**
Short Volume	Nasdaq	36.08	37.76	1.68**	35.55	35.75	0.20	1.48**
Short Trades	Listed	27.37	33.67	6.30**	27.15	26.79	-0.36*	6.66**
Short Trades	Nasdaq	37.74	39.98	2.24**	37.20	37.57	0.37*	1.87**
Short Interest	Listed	3.62	4.01	0.39**	3.75	4.25	0.49**	-0.10
Short Interest	Nasdaq	5.23	5.94	0.71**	5.00	5.60	0.60**	0.11
Days to Cover	Listed	6.14	6.87	0.73**	6.28	7.03	0.75**	-0.02
Days to Cover	Nasdaq	6.64	7.91	1.27**	6.49	8.07	1.58**	-0.31
Nasdaq Market Share	Listed	10.74	10.28	-0.46*	10.42	11.17	0.75**	-1.21**
Nasdaq Market Share	Nasdaq	47.45	51.34	3.88**	47.86	49.20	1.34**	2.55**

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Short Volume	Listed	2.05**	0.61**	0.09
Short Volume	Nasdaq	1.67** [a]	0.67**	0.08
Short Trades	Listed	6.75**	0.63**	0.16
Short Trades	Nasdaq	2.08** [a]	0.67**	0.10
Short Interest	Listed	-0.11	0.89**	0.83
Short Interest	Nasdaq	0.14 [a]	0.91**	0.79
Days to Cover	Listed	-0.05	0.74**	0.49
Days to Cover	Nasdaq	-0.31 [b]	0.97**	0.62
Nasdaq Market Share	Listed	-1.18**	0.77**	0.15
Nasdaq Market Share	Nasdaq	2.34** [a]	0.69**	0.11

Table 4: Changes in Option Trading

This table summarizes how option trading and open interest changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" and the six months following the start date are called the "Pilot". The table shows the average change in option trading and open interest for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Panel A reports statistics on all options. Panel B reports statistics on short-term options. The data includes securities that had put and call option volume in both the Pre-Pilot and Pilot periods. There were a total of 690 Control stocks and 350 Pilot stocks included in the Listed sample and 573 Control stocks and 278 Pilot stocks in the Nasdaq sample. Open interest and volume are adjusted for stock splits. New option listings after May 1, 2005 were excluded from the analysis. The data source for the options data is the Options Price Reporting Authority (OPRA). Short-term options are identified using the Options Clearing Corporation directory. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We also test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using two sample t-tests. [a, b] indicates that the difference for Nasdaq NM Stocks is statistically different from the difference for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: All Options

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Put Volume	Listed	838.56	851.73	13.17	935.66	916.72	-18.94	32.11
Put Volume	Nasdaq	726.08	530.68	-195.40	664.03	589.89	-74.15	-121.25
Call volume	Listed	1,306.91	1,386.73	79.82	1,322.83	1,348.89	26.06	53.75
Call Volume	Nasdaq	1,194.10	925.01	-269.09	1,103.75	996.88	-106.87	-162.22
Put + Call Vol	Listed	2,145.47	2,238.46	92.98	2,258.49	2,265.61	7.13	85.86
Put + Call Vol	Nasdaq	1,920.18	1,455.69	-464.49	1,767.78	1,586.77	-181.02	-283.47
Put OI	Listed	28,325.87	32,150.11	3,824.24	33,315.65	40,602.82	7,287.17	-3,462.93
Put OI	Nasdaq	16,933.98	17,646.25	712.27	18,536.20	20,475.08	1,938.88	-1,226.61
Call OI	Listed	32,878.21	38,919.53	6,041.32	34,761.23	43,566.95	8,805.72	-2,764.40
Call OI	Nasdaq	27,741.65	28,724.87	983.22	27,776.23	30,522.55	2,746.32	-1,763.10
Put + Call OI	Listed	61,204.08	71,069.64	9,865.57	68,076.88	84,169.77	16,092.89	-6,227.32
Put + Call OI	Nasdaq	44,675.63	46,371.12	1,695.49	46,312.43	50,997.63	4,685.21	-2,989.72
Signed Volume	Listed	468.35	535.00	66.65	387.17	432.17	45.00	21.65
Signed Volume	Nasdaq	468.02	394.33	-73.69	439.72	406.99	-32.72	-40.97

Panel B: Short-term Options

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Put Volume	Listed	700.03	767.71	67.68	716.48	768.70	52.22	15.46
Put Volume	Nasdaq	654.98	489.10	-165.88	588.95	537.18	-51.78	-114.10
Call Volume	Listed	1,115.26	1,282.91	167.65	1,102.02	1,216.46	114.44	53.21
Call Volume	Nasdaq	1,080.07	860.41	-219.66	982.65	913.85	-68.79	-150.87
Put + Call Vol	Listed	1,815.29	2,050.62	235.33	1,818.50	1,985.16	166.65	68.68
Put + Call Vol	Nasdaq	1,735.05	1,349.51	-385.54	1,571.60	1,451.03	-120.57	-264.97
Put OI	Listed	15,320.64	23,979.47	8,658.82	16,378.07	27,621.72	11,243.65	-2,584.83
Put OI	Nasdaq	11,269.07	14,017.99	2,748.92	11,421.44	16,088.30	4,666.85	-1,917.93
Call OI	Listed	20,778.67	30,380.74	9,602.08	19,994.13	31,654.27	11,660.15	-2,058.07
Call OI	Nasdaq	18,788.25	22,951.64	4,163.39	18,070.89	23,567.80	5,496.91	-1,333.52
Put + Call OI	Listed	36,099.31	54,360.21	18,260.90	36,372.20	59,275.99	22,903.80	-4,642.90
Put + Call OI	Nasdaq	30,057.32	36,969.63	6,912.31	29,492.33	39,656.10	10,163.76	-3,251.45
Signed Volume	Listed	415.23	515.20	99.97	385.54	447.76	62.22	37.75
Signed Volume	Nasdaq	425.09	371.31	-53.79	393.69	376.68	-17.01	-36.78

Table 5: Changes in Trading and Quoting Mechanics

This table summarizes how trading and quoting mechanics change when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" Period. The table shows the average change in the number of down ticks and the percent of time on a down bid for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Downticks	Listed	45.87	49.65	3.78**	45.84	45.01	-0.83**	4.61**
Downticks	Nasdaq	50.61	50.10	-0.52**	50.60	49.60	-1.01**	0.49**
Downbids	Listed	38.82	39.76	0.94**	38.74	39.50	0.76**	0.18
Downbids	Nasdaq	47.06	45.64	-1.42**	47.44	48.02	0.58**	-2.00**

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Downticks	Listed	4.64**	0.46**	0.15
Downticks	Nasdaq	0.49** [a]	0.47**	0.02
Downbids	Listed	0.24**	0.87**	0.27
Downbids	Nasdaq	-2.06** [a]	0.84**	0.23

Table 6: Liquidity Measures

This table summarizes how liquidity changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-period" and the six months following the start date are called the "Pilot Period". The table shows the average change in various liquidity measures for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the Difference in the Change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Ask Depth	Listed	15.04	12.24	-2.80**	18.81	22.02	3.21**	-6.00**
Ask Depth	Nasdaq	21.23	26.63	5.40*	26.90	34.36	7.46**	-2.05
Bid Depth	Listed	12.16	12.89	0.73	15.96	18.71	2.76**	-2.03
Bid Depth	Nasdaq	21.41	28.44	7.04**	27.77	37.45	9.68**	-2.65
Quoted Spread (¢)	Listed	6.82	7.25	0.43	5.64	6.02	0.37	0.06
Quoted Spread (¢)	Nasdaq	5.44	5.38	-0.06	5.59	5.93	0.34	-0.40
% Quoted Spread	Listed	18.82	19.74	0.92	18.10	18.18	0.08	0.80
% Quoted Spread	Nasdaq	26.61	27.90	1.29	28.40	29.62	1.22**	0.07
Effective Spread (¢)	Listed	4.92	5.22	0.29	4.48	4.67	0.19	0.11
Effective Spread (¢)	Nasdaq	5.22	4.92	-0.31**	5.29	5.27	-0.02	-0.29
% Effective Spread	Listed	16.28	17.56	1.29	14.83	15.63	0.80	0.50
% Effective Spread	Nasdaq	26.91	26.98	0.07	28.84	28.47	-0.37	0.40

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Ask Depth	Listed	-5.26**	1.18**	0.82
Ask Depth	Nasdaq	-2.01** [a]	1.11**	0.79
Bid Depth	Listed	-1.42**	1.16**	0.82
Bid Depth	Nasdaq	-2.47** [b]	1.13**	0.75
Quoted Spread (¢)	Listed	-0.36*	1.35**	0.74
Quoted Spread (¢)	Nasdaq	-0.31**	1.37**	0.75
% Quoted Spread	Listed	0.86*	1.13**	0.62
% Quoted Spread	Nasdaq	0.28**	1.11**	0.68
Effective Spread (¢)	Listed	-0.12	1.51**	0.80
Effective Spread (¢)	Nasdaq	-0.25**	1.31**	0.63
% Effective Spread	Listed	0.26	1.24**	0.43
% Effective Spread	Nasdaq	0.62**	1.12**	0.50

Table 7: Volatility

This table summarizes how volatility changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The table shows the average change in various volatility measures for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Daily Price Range is 100*(log high – log low). Absolute return and standard deviation are reported in percentage points. While standard deviation is reported, tests were run on variances to avoid Jensen's inequality. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for pilot securities and the variable's Pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Daily Price Range	Listed	2.45	2.42	-0.03	2.43	2.36	-0.07**	0.04
Daily Price Range	Nasdaq	3.64	3.36	-0.28**	3.76	3.41	-0.35**	0.07
Absolute Return – 5m	Listed	0.11	0.12	0.00	0.11	0.11	-0.01**	0.01**
Absolute Return – 5m	Nasdaq	0.14	0.13	-0.01**	0.15	0.13	-0.02**	0.01**
Absolute Return – 30m	Listed	0.29	0.28	-0.01*	0.28	0.27	-0.01**	0.00
Absolute Return – 30m	Nasdaq	0.39	0.36	-0.03**	0.40	0.36	-0.04**	0.01
Absolute Return – day	Listed	1.34	1.29	-0.05**	1.33	1.30	-0.04**	-0.01
Absolute Return – day	Nasdaq	1.80	1.69	-0.11**	1.85	1.71	-0.14**	0.03
Return Standard Deviation – 5m	Listed	0.19	0.20	0.00	0.20	0.19	-0.01	0.01
Return Standard Deviation – 5m	Nasdaq	0.26	0.25	-0.01	0.27	0.26	-0.01**	0.02
Return Standard Deviation – 30m	Listed	0.45	0.44	-0.01	0.44	0.43	-0.01*	-0.00
Return Standard Deviation – 30m	Nasdaq	0.61	0.58	-0.03**	0.63	0.59	-0.04**	0.01
Return Standard Deviation – day	Listed	2.11	1.97	-0.14	2.00	2.03	0.03	-0.01
Return Standard Deviation – day	Nasdaq	2.72	2.75	0.03	2.82	2.72	-0.10	-0.13
Variance Ratio 5/30	Listed	1.12	1.23	0.11**	1.11	1.15	0.04**	0.07**
Variance Ratio 5/30	Nasdaq	1.23	1.30	0.06**	1.26	1.29	0.03**	0.03*
Variance Ratio 5/day	Listed	3.09	3.30	0.21**	2.98	3.08	0.10	0.11
Variance Ratio 5/day	Nasdaq	4.08	4.09	0.01	4.15	4.62	0.47	-0.45
Variance Ratio 30/day	Listed	2.71	2.62	-0.08	2.64	2.57	-0.07	0.01
Variance Ratio 30/day	Nasdaq	3.24	3.02	-0.22*	3.25	3.28	0.03	-0.25

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Daily Price Range(bps)	Listed	3.68**	0.86**	0.27
Daily Price Range(bps)	Nasdaq	2.92*	0.79**	0.21
Absolute Return – 5m(bps)	Listed	0.68**	0.84**	0.37
Absolute Return – 5m(bps)	Nasdaq	0.34**[a]	0.73**	0.21
Absolute Return – 30m(bps)	Listed	0.33**	0.83**	0.16
Absolute Return – 30m(bps)	Nasdaq	0.20	0.82**	0.18
Absolute Return – day(bps)	Listed	-0.91	0.80**	0.09
Absolute Return – day(bps)	Nasdaq	0.47	0.71**	0.06
Return Variance – 5m ($x10^6$)	Listed	0.49**	0.29**	0.10
Return Variance – 5m($x10^6$)	Nasdaq	0.22	0.84**	0.17
Return Variance – 30m($x10^5$)	Listed	-0.66*	0.89**	0.01
Return Variance – 30m($x10^5$)	Nasdaq	-0.34*	1.03**	0.07
Return Variance – day($x10^4$)	Listed	-0.33	0.21**	0.12
Return Variance – day ($x10^4$)	Nasdaq	0.38	0.44**	0.12
Variance Ratio 5/30	Listed	0.08**	0.68**	0.44
Variance Ratio 5/30	Nasdaq	0.01[a]	0.54**	0.21
Variance Ratio 5/day	Listed	0.12	1.03**	0.42
Variance Ratio 5/day	Nasdaq	-0.82	0.03	0.00
Variance Ratio 30/day	Listed	0.02	0.49**	0.16
Variance Ratio 30/day	Nasdaq	-0.26	0.17	0.00

Table 8: Returns around the May 2, 2005 Start of the Pilot

This table shows the returns surrounding the May 2 initiation of the pilot. The raw returns are equally-weighted averages of the returns for each stocks, as collected from CRSP. The Cumulative Returns are set to be zero on the day prior to the start of the pilot. The Cumulative returns represent the compounded returns on an investment made at the April 29 closing price. * indicates that the control stock returns are statistically different from the pilot stock returns at the 5% significance level in a two-tailed test. None of the returns are statistically different at the 1% level.

Panel A: Listed Sample Stocks

	Daily Returns		Cumulative Returns	
Date	Pilot	Control	Pilot	Control
April 18	0.005	0.007	0.007	0.015
April 19	0.012	0.011	0.019	0.025
April 20	-0.015	-0.015	0.003	0.009
April 21	0.019	0.018	0.021	0.026
April 22	-0.009	-0.011	0.011	0.015
April 25	0.010	0.011	0.021	0.026
April 26	-0.010	-0.012	0.010	0.013
April 27	0.000	-0.001	0.009	0.011
April 28	-0.016	-0.016	-0.007	-0.006
April 29	0.008	0.006	0.000	0.000
May 2	0.007	0.009*	0.007	0.009*
May 3	-0.001	-0.001	0.005	0.008
May 4	0.015	0.016	0.020	0.024
May 5	0.000	0.001	0.020	0.025
May 6	0.002	0.001	0.022	0.026
May 9	0.010	0.008	0.032	0.034
May 10	-0.012	-0.010	0.020	0.024
May 11	0.001	0.002	0.021	0.026
May 12	-0.015	-0.014	0.006	0.011
May 13	-0.010	-0.010	-0.003	0.001
May 16	0.013	0.014	0.010	0.015

Panel B: Nasdaq Sample Stocks

	Daily Returns		Cumulative Returns	
Date	Pilot	Control	Pilot	Control
April 18	0.006	0.007	0.019	0.017
April 19	0.016	0.018*	0.035	0.035
April 20	-0.018	-0.018	0.015	0.016
April 21	0.025	0.026	0.039	0.041
April 22	-0.018	-0.019	0.019	0.020
April 25	0.009	0.010	0.027	0.030
April 26	-0.012	-0.016*	0.014	0.013
April 27	0.001	0.001	0.014	0.012
April 28	-0.021	-0.019	-0.009	-0.008
April 29	0.009	0.009	0.000	0.000
May 2	0.008	0.009	0.008	0.009
May 3	0.001	0.001	0.008	0.010
May 4	0.019	0.020	0.027	0.030
May 5	0.000	0.001	0.027	0.031
May 6	0.001	0.000	0.028	0.031
May 9	0.012	0.012	0.040	0.043
May 10	-0.012	-0.013	0.028	0.030
May 11	0.001	-0.001	0.029	0.029
May 12	-0.008	-0.009	0.020	0.020
May 13	-0.004	-0.005	0.016	0.015
May 16	0.015	0.016	0.032	0.031

Table 9: Six Month Returns

The table summarizes tests of whether the six month returns of the pilot stocks differ from the six month returns of the control stocks. The raw returns are compounded cumulative returns from CRSP. If a stock is not in the sample for the entire six months, its return from its last day is compounded to six months. The market adjusted returns is simply the raw return minus the CRSP equally-weighted index. The alpha is estimated in-sample by regressing the raw return for a stock on the equally-weighted CRSP index return. A stock's alpha is considered "negative" if it is statistically below zero at the 5% level in a two-tailed test. Likewise, a stock's alpha is considered "positive" if it is statistically above zero at the 5% level in a two-tailed test. ** indicates that the control stock returns are statistically different from the pilot stock returns at the 5% significance level in a two-tailed test.

Panel A: Univariate Differences

Variable	Market	Pilot	Control	Difference
Raw Return	Listed	9.18%	11.56%	-2.38%
Raw Return	Nasdaq	14.21%	16.30%	-2.09%
Market Adjusted Return	Listed	-2.10%	-0.00%	-2.07%
Market Adjusted Return	Nasdaq	2.26%	4.01%	-1.74%
Alpha	Listed	-0.05%	-0.04%	-0.01%
Alpha	Nasdaq	-0.04%	-0.02%	-0.01%
Negative Alpha	Listed	5.56%	4.93%	0.60%
Negative Alpha	Nasdaq	2.73%	1.53%	1.20%
Positive Alpha	Listed	0.00%	0.92%	-0.92%**
Positive Alpha	Nasdaq	0.91%	1.20%	-0.29%

Panel B: Regression Tests

Market Model Alpha = $\alpha + \beta$ Pilot

Variable	Market	Pilot	R-squared
Alpha	Listed	-0.0001	0.009
Alpha	Nasdaq	-0.0001	0.005

Table 10: Skewness

This table summarizes how skewness changes when the tick and bid tests are removed. The four months prior to the pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The table shows the average levels and changes in various skewness measures for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Sample skewness is computed for each stock in the pilot and contol sample in the Pre-Pilot and Pilot period, for five-minute, thirty-minute, and one day return intervals. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1% and 5% level in a two-tailed test.

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Skewness—5m	Listed	0.08	-0.05	-0.13	0.24	0.01	-0.23	0.10
Skewness—5m	Nasdaq	0.28	0.51	0.23	0.19	0.39	0.20	0.03
Skewness—30m	Listed	0.13	-0.02	-0.15	0.13	0.11	-0.02	-0.12
Skewness—30m	Nasdaq	0.20	0.32	0.11	0.13	0.23	0.10	0.01
Skewness—day	Listed	0.06	0.15	0.09	0.17	0.21	0.04	0.06
Skewness—day	Nasdaq	0.26	0.35	0.09	0.16	0.29	0.13	0.05

Table 11: Extreme Price Reversals

This table summarizes how the frequency of large negative and positive short-horizon price reversals differs across pilot and control stocks. The numbers in the table represent the number of reversals per 100,000 stock/intervals. A negative (positive) reversal is defined as a negative (positive) return immediately followed by a positive (negative) return. The "size" of the reversal is defined as the minimum absolute value of the two adjacent returns, normalized by the pre-pilot standard deviation of the stock's holding-period return, where the second return is computed as a percentage of the lagged price, and the holding period is five minutes or thirty minutes. The frequency of reversals is computed based on a six-month period following the pilot start date (May 2, 2005). The pre-pilot standard deviation used to normalize the returns is computed over a four-month period prior to the start date. Nonparametric statistical tests based on a bootstrapping procedure determine whether the number of reversals observed in the pilot sample would be statistically rare in the control sample. **, * indicates statistical significance at the 1% and 5% level in a two-tailed test.

Panel A: Five-Minute Return Reversals

	Listed Stocks				Nasdaq Stocks			
	Negative Reversals		Positive Reversals		Negative Reversals		Positive Reversals	
Reversal Size	Pilot	Control	Pilot	Control	Pilot	Control	Pilot	Control
> 2	338.4**	281.3	339.1**	281.1	273.4**	257.4	284.1**	267.8
> 3	76.7**	65.1	75.4**	63.5	71.9**	62.8	72.7**	67.0
> 4	25.0**	20.4	24.4**	19.3	25.1**	22.4	27.6**	24.6
> 5	10.0**	8.8	11.3**	8.4	10.5	9.1	13.2**	11.2
> 6	4.9	4.6	5.8**	4.8	5.3	4.2	6.9*	5.9
> 7	2.8	2.8	3.4	3.1	3.0	2.2	3.6	3.6
> 8	1.7	1.8	2.0	2.2	1.9	1.2	2.2	2.2
> 9	1.1	1.3	1.2(**)	1.7	1.2	0.6	1.6	1.4

Panel B: Thirty-Minute Return Reversals

	Listed Stocks				Nasdaq Stocks			
	Negative Reversals		Positive Reversals		Negative Reversals		Positive Reversals	
Reversal Size	Pilot	Control	Pilot	Control	Pilot	Control	Pilot	Control
> 2	251.4	240.8	240.5	231.4	215.3	218.7	224.3	221.5
> 3	53.2*	47.1	44.3	45.9	38.3	41.0	41.6	45.5
> 4	9.2	11.0	12.6	12.0	12.1	10.3	12.1	13.4
> 5	3.3	4.3	4.2	5.4	4.8	4.1	5.3	4.6
> 6	1.0	1.6	1.3(*)	2.3	1.5	2.2	3.2	2.2
> 7	0.4	0.8	0.6(*)	1.3	0.3	0.9	1.3	1.3
> 8	0.1	0.4	0.1(**)	0.7	0.2	0.5	0.7	0.8
> 9	0.0(*)	0.2	0.1	0.4	0.0(*)	0.3	0.5	0.7

Table 12: Semi-Autoregression Results

This table reports average regression coefficients of returns on lagged positive and negative component returns, for pilot and control stocks before and after the start of the pilot. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The coefficients reported in the table are the mean coefficients across all stocks in the subsample, estimated over the designated period, of the autoregressive model:

$$R_t = \sum_{n=1}^{5} \alpha_n R_{t-n}^{-} + \sum_{n=1}^{5} \beta_n R_{t-n}^{+} .$$

where R_t represents the stock return in period t, and

$$R_t^{-} = \min(0, R_t) \qquad R_t^{+} = \max(0, R_t) .$$

Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test.

Panel A: Five-minute Returns

		Pilot Sample			Control Sample			Pilot Δ minus
Lag/Sign	Market	Pre-Pilot	Pilot	Δ	Pre-Pllot	Pilot	Δ	Control Δ
1 / Negative	Listed	-0.048	-0.071	-0.022**	-0.048	-0.049	-0.001	-0.021**
2 / Negative	Listed	-0.019	-0.007	0.012**	-0.015	-0.002	0.013**	-0.001
3 / Negative	Listed	-0.004	-0.005	-0.001	-0.005	-0.003	0.002	-0.003
4 / Negative	Listed	-0.001	-0.010	-0.008**	-0.001	-0.004	-0.003	-0.005*
5 / Negative	Listed	-0.005	-0.004	0.000	-0.003	0.000	0.003	-0.003
1 / Positive	Listed	-0.033	-0.056	-0.022**	-0.034	-0.031	0.003	-0.026**
2 / Positive	Listed	-0.005	-0.013	-0.008**	-0.004	-0.004	0.000	-0.008**
3 / Positive	Listed	-0.003	0.003	0.006**	-0.002	0.007	0.009**	-0.003
4 / Positive	Listed	-0.003	-0.004	-0.001	-0.001	-0.002	-0.001	0.000
5 / Positive	Listed	-0.004	-0.005	-0.001	-0.002	-0.002	0.000	-0.001
1 / Negative	Nasdaq	-0.027	-0.046	-0.019**	-0.030	-0.042	-0.012**	-0.007
2 / Negative	Nasdaq	-0.014	-0.007	0.007	-0.014	-0.006	0.009**	-0.002
3 / Negative	Nasdaq	-0.004	-0.006	-0.002	-0.007	-0.006	0.001	-0.003
4 / Negative	Nasdaq	0.000	-0.004	-0.004	0.001	-0.003	-0.004**	0.000
5 / Negative	Nasdaq	-0.002	-0.002	0.000	-0.004	-0.002	0.002	-0.003
1 / Positive	Nasdaq	-0.032	-0.030	0.002	-0.034	-0.024	0.009**	-0.007
2 / Positive	Nasdaq	-0.011	-0.012	0.000	-0.011	-0.008	0.004	-0.004
3 / Positive	Nasdaq	-0.004	0.002	0.006*	-0.004	0.004	0.008**	-0.002
4 / Positive	Nasdaq	-0.002	-0.003	-0.001	-0.004	-0.001	0.004**	-0.005
5 / Positive	Nasdaq	-0.008	-0.001	0.006**	-0.006	0.000	0.007**	-0.001

Panel B: Thirty-minute Returns

		Pilot Sample			Control Sample			Pilot Δ minus
Lag/Sign	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
1 / Negative	Listed	-0.030	-0.021	0.009	-0.020	-0.008	0.012**	-0.003
2 / Negative	Listed	-0.004	-0.008	-0.004	-0.008	-0.010	-0.002	-0.002
3 / Negative	Listed	-0.003	0.018	0.021**	-0.002	0.017	0.019**	0.001
4 / Negative	Listed	-0.001	-0.029	-0.029**	-0.001	-0.024	-0.023**	-0.006
5 / Negative	Listed	-0.010	-0.005	0.006	-0.010	0.000	0.010**	-0.004
1 / Positive	Listed	0.002	-0.022	-0.024**	0.007	-0.008	-0.015**	-0.009
2 / Positive	Listed	0.013	0.000	-0.013**	0.011	0.003	-0.008**	-0.006
3 / Positive	Listed	0.008	0.006	-0.002	0.012	0.012	0.000	-0.002
4 / Positive	Listed	-0.008	0.009	0.018**	-0.005	0.004	0.009**	0.009*
5 / Positive	Listed	-0.008	0.002	0.010**	-0.002	-0.001	0.001	0.008
1 / Negative	Nasdaq	-0.026	-0.019	0.007	-0.022	-0.018	0.003	0.004
2 / Negative	Nasdaq	-0.009	-0.015	-0.006	-0.010	-0.010	0.001	-0.007
3 / Negative	Nasdaq	0.001	0.009	0.008	-0.001	0.008	0.009**	-0.001
4 / Negative	Nasdaq	-0.010	-0.025	-0.015**	-0.014	-0.021	-0.007*	-0.008
5 / Negative	Nasdaq	-0.016	0.000	0.016**	-0.014	-0.002	0.012**	0.004
1 / Positive	Nasdaq	-0.017	-0.001	0.016**	-0.020	-0.005	0.015**	0.001
2 / Positive	Nasdaq	0.006	-0.007	-0.014**	0.006	-0.004	-0.010**	-0.004
3 / Positive	Nasdaq	0.003	0.004	0.001	-0.002	0.006	0.008**	-0.007
4 / Positive	Nasdaq	-0.017	0.004	0.021**	-0.010	0.004	0.014**	0.007
5 / Positive	Nasdaq	-0.002	-0.005	-0.003	-0.006	-0.002	0.005	-0.007

Table 13: Sample Deciles

This table shows the number of stocks in each market capitalization, turnover, and short selling decile. The deciles are set so that each decile contains the same number of stocks for the full sample. This table reports the subsample sizes separately for pilot and control stocks and for Listed and Nasdaq NM Stocks. It also gives the proportion of stocks in that decile and market that are pilot or control stocks.

	Listed				Nasdaq			
	Pilot		Control		Pilot		Control	
	Count	Proportion	Count	Proportion	Count	Proportion	Count	Proportion
Decile	Market Capitalization							
Lowest	22	33.9	43	66.1	62	28.4	156	71.6
2	19	31.1	42	66.9	61	27.6	160	72.4
3	28	33.3	56	66.7	69	34.5	131	65.5
4	35	33.0	71	67.0	63	35.6	114	64.4
5	41	32.8	84	67.2	63	39.9	95	60.1
6	59	34.9	110	65.1	34	29.6	81	70.4
7	65	35.1	120	64.9	34	34.7	64	65.3
8	75	35.2	138	64.8	27	38.0	44	62.0
9	70	31.4	153	68.6	16	26.7	44	73.3
Highest	90	36.7	155	63.3	10	26.3	28	73.7
Decile	Turnover							
Lowest	36	35.3	66	64.7	49	27.2	131	72.8
2	54	32.0	115	68.0	47	41.2	67	58.8
3	61	32.4	127	67.6	36	37.5	60	62.5
4	71	37.6	118	62.4	23	24.5	71	75.5
5	62	33.5	123	66.5	33	33.7	65	66.3
6	53	32.5	110	67.5	39	32.2	82	67.8
7	71	44.7	88	55.4	42	33.9	82	66.1
8	39	31.0	87	69.0	59	37.3	99	62.7
9	36	30.0	84	70.0	46	28.2	117	71.8
Highest	21	28.0	54	72.0	65	31.3	143	68.8

Table 14: Changes in Short Selling Activity Across Market Cap and Turnover Deciles

This table shows the marginal effect of the pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Short Selling Volume}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Short Selling Volume}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the number of shares sold short on a day divided by the total volume on that day. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.26	-1.55**	2.84**	1.44**
2	4.83**	1.68**	2.84**	1.17**
3	1.92**	1.64**	1.45**	1.21**
4	4.38**	1.80**	2.39**	1.91**
5	3.23**	3.23**	1.12**	2.09**
6	3.87**	2.46**	2.57**	1.53**
7	3.36**	3.90**	2.03**	2.12**
8	0.89**	1.03**	1.00**	2.08**
9	1.27**	2.47**	1.61**	1.17**
Highest	0.05	1.28**	3.50**	1.93**
PrePilotControl	0.59**	0.64**	0.60**	0.67**
Average R^2	0.10	0.09	0.10	0.09

Table 15: Changes in Nasdaq Market Share Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Nasdaq Market Share}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Nasdaq Market Share}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the Nasdaq share of short selling volume on a day. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. ** indicates that the effect is statistically different from zero at the 1 % level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	3.41**	3.56**	-2.04**	1.78**
2	-3.82**	2.57**	-1.76**	3.41**
3	-1.90**	3.01**	-0.61**	2.22**
4	-1.16**	2.37**	-1.06**	2.98**
5	-1.56**	1.80**	-0.82**	3.16**
6	-1.87**	1.87**	-0.72**	3.08**
7	-1.73**	1.71**	-1.56**	2.18**
8	-1.95**	2.04**	-1.41**	1.75**
9	-1.21**	0.05	-0.77**	1.74**
Highest	0.22	0.54	-1.46**	2.04**
PrePilotControl	0.75**	0.68**	0.77**	0.69**
Average R^2	0.16	0.11	0.16	0.12

Table 16: Changes in Ask Depth Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Ask Depth}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Ask Depth}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the ask depth. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	0.55	0.80	-3.92**	-4.22**
2	-3.07**	-3.57**	-9.75**	-4.23**
3	-3.58**	-4.18**	-3.55**	-4.50**
4	-4.30**	-3.74**	-3.96**	-5.01**
5	-4.25**	-4.31**	-4.66**	-3.28**
6	-10.57**	20.44**	-3.75**	-4.06**
7	-4.01**	-3.04**	-6.60**	-7.22**
8	-3.48**	-7.55**	-2.83**	-12.46**
9	-4.53**	24.45**	-6.39**	-6.77**
Highest	-7.95**	-65.30**	-8.98**	21.76*
PrePilotControl	1.18**	1.12**	1.18**	1.11**
Average R^2	0.82	0.80	0.82	0.80

Table 17: Changes in Bid Depth Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Bid Depth}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Bid Depth}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the bid depth. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	5.39**	2.02*	-2.27**	-5.44**
2	-3.23**	-5.09**	-8.32**	-5.72**
3	-2.36**	-5.24**	-1.03**	-6.11**
4	-2.07**	-4.28**	-0.38*	-7.12**
5	-1.41**	-5.14**	-1.21**	-4.16**
6	-7.74**	22.27**	-0.16	-4.83**
7	-1.28**	-4.19**	-1.91**	-8.99**
8	1.26**	-8.31**	5.04**	-12.96**
9	-0.49**	25.51**	-1.20**	-7.62**
Highest	-1.06**	-69.58**	-1.11*	25.35**
PrePilotControl	1.16**	1.14**	1.16**	1.13**
Average R^2	0.82	0.75	0.82	0.75

Table 18: Changes in Effective Spread Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Relative Effective Spread}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Relative Effective Spread}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the relative effective spread. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	14.01	2.48**	4.94	0.46
2	2.33	-1.83**	-0.37	-3.32**
3	-2.30	0.29	-0.91	2.08*
4	0.24	-0.16	0.80	0.98
5	-1.40	0.32	-0.34	-0.24
6	-2.57*	0.80**	0.20	0.28
7	0.24	1.72**	-1.74	1.03**
8	-0.32	1.89**	4.72*	0.30
9	0.53	2.04**	-0.72	0.79**
Highest	0.52	2.92**	-2.04*	3.30**
PrePilotControl	1.20**	1.12**	1.22**	1.13**
Average R^2	0.44	0.49	0.43	0.50

Table 19: Changes in Five-Minute Return Variances across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Variance (5 minute returns)}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Variance(5 minute returns)}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$ multiplied by 10^6. The dependent variable is the five-minute return variance. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	11.123**	1.571**	2.130**	0.114
2	2.693**	-0.393	-0.074	-0.350
3	1.840**	-0.001	1.182	0.385
4	0.968**	0.964	0.158**	0.968*
5	0.652**	-0.080	-0.253**	0.277
6	1.322	-0.460*	0.229**	0.095
7	-0.263**	0.052	0.151**	0.415*
8	-0.932**	-0.133	1.484**	1.076
9	-0.789**	-0.661**	0.427**	-0.232
Highest	-1.162**	-0.802**	0.535**	-0.182
PrePilotControl	0.253**	0.822**	0.283**	0.834**
Average R^2	0.156	0.173	0.111	0.173

Table 20: Changes in Daily Return Variance across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Variance (Daily Return)}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Variance (Daily Return)}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$ multiplied by 10^4. The dependent variable is the daily return variance. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	7.529**	3.240*	0.720	-0.655
2	0.751	0.070	-1.093	-1.303
3	0.992	0.709	-1.081	0.146
4	0.332	2.713*	-0.971	1.711
5	0.061	-1.503	-0.556	0.632
6	-0.260	0.798	0.154	2.653
7	-0.146	-1.623	-0.052	-0.452
8	-1.452*	-1.965	0.449	2.513
9	-1.243*	-3.131	0.366	-0.173
Highest	-1.775**	-3.596	0.137	-0.391
PrePilotControl	0.179**	0.419**	0.206**	0.433**
Average R^2	0.161	0.129	0.126	0.122

Table 21: May 2 Market Adjusted Returns Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$R_{May2i} = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the return from the close of trading on April 29, 2005 to the close of trading on May 2, 2005. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. * indicates that the effect is statistically different from zero at the 5% level in a two-tailed test. None of the numbers presented below are significant at the 1% level.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.16%	-0.45%	-0.35%	0.48%*
2	-0.35%	0.00%	-0.17%	-0.06%
3	-0.20%	-0.29%	-0.43%	0.28%
4	0.08%	-0.50%	-0.42%	0.57%
5	-0.18%	0.72%	-0.27%	-0.97%
6	0.02%	-0.24%	0.06%	-0.06%
7	-0.01%	-0.55%	-0.31%	-0.27%
8	-0.38%	-0.19%	0.08%	0.14%
9	-0.41%	-0.54%	-0.17%	-0.59%
Highest	-0.47%*	0.05%	-0.16%	-0.81%*
Average R^2	0.006	0.006	0.006	0.008

Table 22: Six Month Market Model In-Sample Alphas Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

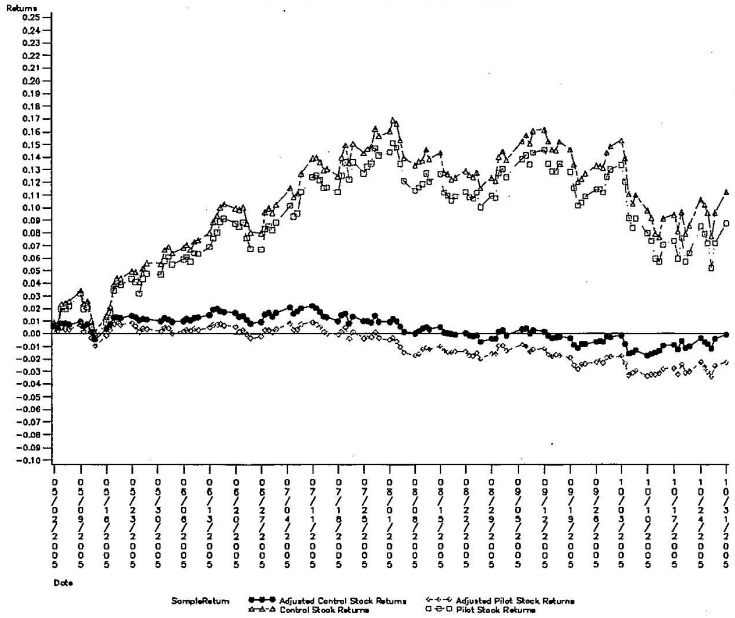
$$\text{Alpha}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is in-sample alpha estimated for each stock based on the market model. The market model alpha was estimated over the six month period from May 2, 2005 to October 31, 2005 by regressing the daily stock returns on the daily market return, which is represented by the CRSP equally-weighted index returns. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. None of the numbers presented below are significant at the 5% or 1% level.

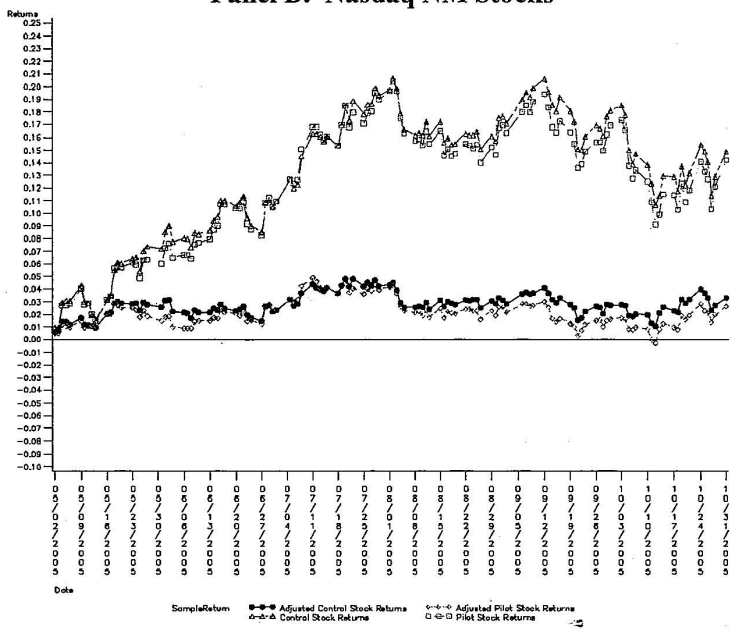
	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.06%	0.08%	-0.03%	-0.03%
2	-0.10%	-0.02%	-0.03%	0.02%
3	-0.05%	-0.05%	0.00%	0.00%
4	-0.02%	-0.08%	-0.03%	0.05%
5	-0.03%	0.02%	0.01%	-0.02%
6	0.01%	-0.01%	-0.01%	0.04%
7	-0.03%	0.00%	-0.02%	-0.02%
8	0.02%	-0.02%	-0.01%	-0.06%
9	-0.01%	0.01%	-0.02%	-0.02%
Highest	0.02%	0.00%	0.05%	-0.02%
Average R^2	0.011	0.012	0.005	0.006

Figure 1: Six Month Cumulative Returns During Pilot

Panel A: Listed Stocks



Panel B: Nasdaq NM Stocks



Appendix A: Concurrent Regulation SHO Pilot Studies

We have identified three concurrent studies that also examine the effect of removing the tick test and/or the bid test during the Regulation SHO Pilot. See the attached chart for a simplified comparison of the studies. Much of the analysis is similar to the analysis reported in this report, but the construction of the samples differs in important ways. Each approach has its merits. The main difference between the construction of the samples for this report and the sample construction in the concurrent papers is the incorporation of stocks that might be outliers. This report includes these stocks because they might be the ones most affected by the Pilot. The other studies exclude these stocks in order to improve matching between the pilot and control stocks or to remove the influence of confounding events. Despite the different decisions, many of the results of this report are supported by the results of the concurrent studies.

Study	Diether, Lee, and Werner (2006)	Alexander and Peterson (2006)	Wu (2006)	SEC
Construction				
Sample Period	2/1/05 to 7/31/05 minus 4 weeks around May 2 10 weeks before 10 weeks after	4/1/05 to 5/31/05 1 month before 1 month after	1/3/05 – 8/31/05 4 months before 4 months after	1/1/05 to 10/31/05 4 months before 6 months after
Sample Stocks	2004 Russell 3000 minus • Amex and NASDAQ Small Cap stocks • Stocks with ticker changes or changes in listing venue during sample period • Stocks not in 2005 Russell • Stocks with prices > $100 • Stocks with spreads > $1 • Stocks delisted before 7/31 NYSE: 448 pilot, 904 control Nasdaq: 376 pilot, 757 control	Original Pilot and Control minus • Amex stocks • Stocks delisted before 5/31 One-to-one matches based on: • Listing market • Option status • 2 digit SIC code • Price, market capitalization, book-to-market, trading volume, and past returns Keep best 50% of matches NYSE: 224 pairs Nasdaq: 183 pairs	NYSE stock in 2004 Russell 3000 minus • Stocks not in 2005 Russell • Stocks with prices > $900 One-to-one matches based on: • Market cap • Price • Volume Exclude if no good control match NYSE: 332 pairs	2004 Russell 3000 minus • IPOs after May 1, 2004 • Stocks delisted before 5/2 Includes stocks delisted before 10/31 Listed: 504 pilot, 973 control Nasdaq: 439 pilot, 917 control
Findings				
Short Selling	Higher relative short sale volume. NYSE: higher number of short sale trades No impact on the number of NASDAQ short sale trades.	No significant impact on short sale volume for either NYSE or NASDAQ. NYSE: Pilot stocks had a higher number of short sales trades and a lower average short sale trade size. NASDAQ: No impact on number of short sales trades or average short sale trade size.	Examines only short selling on the NYSE Relative short selling increases for pilot stocks. Significant for small stocks but not large stocks.	Higher short sale volume and a higher number of short sale trades. No impact on short interest or days to cover. No impact on option trading volume or open interest. Trading is more balanced for pilot stocks. The increase in short selling is bigger for small stocks.

SEC_OEA_FCIC_001263

Study	Diether, Lee, and Werner (2006)	Alexander and Peterson (2006)	Wu (2006)	SEC
Liquidity	No impact on NASDAQ stocks. NYSE: Larger quoted, effective, and realized spreads, smaller quoted ask depth, higher relative bid depth, smaller buy imbalances.	NYSE: larger spreads, smaller quoted ask depth, smaller quoted bid depth, higher price impact NASDAQ: larger spreads No effect on effective spreads	Relative effective and quoted spreads increase with pilot by < 1 bps. This is statistically significant only for small stocks. Smaller buy imbalances across all market cap groups. Offer depth declines for most size groups.	Listed: smaller quoted ask depth in univariate and regression. Regression shows decrease in both bid and ask. Some tests show small increases or decreases in realized liquidity.
Volatility	No increase in the majority of the 26 different volatility measures for Pilot Stocks. NYSE: higher short term volatility (15/5 variance ratio), daily return volatility, trade to trade return volatility, offer to offer quote volatility, five-minute bid and offer volatility, daily up-side and down-side semi-variance. The authors examine semi-variance, trade returns, bid quote returns, and ask quote returns for various time lengths: trade to trade, quote to quote, five-minute, fifteen-minute, and daily. They also examine the 15/5 minute variance ratio.	No impact. The authors examine six volatility measures: 5 minute return volatility, semi-variance, daily relative price range, Fama-Franch three-factor model idiosyncratic risk, CAPM idiosyncratic risk, and implied volatility.	Variance ratios did not change with pilot. Daily price range and intraday price standard deviation do not change.	Some evidence of an increase in intraday volatility. This appears to be driven by smaller stocks as larger stocks saw a decline in intraday volatility during the pilot. While average daily volatility does not change, smaller stocks experienced lower volatility during the pilot as larger stocks experienced an increase.

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Study	Diether, Lee, and Werner (2006)	Alexander and Peterson (2006)	Wu (2006)	SEC
Efficiency		No impact except for the following measures for NYSE stocks: higher autocorrelation of five-minute returns, greater likelihood of a lower price for the second trade after a short sale, and greater likelihood of a higher trade price for the first trade after a short sale. The authors examine the autocorrelation of five- and thirty-minute returns, upside minus downside r-squared, and price runs.	Hasbrouck pricing errors show no significant change with pilot. Intraday return autocorrelations (30 and 60 minute) did not change with pilot.	Higher five-minute return reversals. Higher five-minute semi-autoregression. No impact on thirty-minute return reversals, thirty-minute semi-autocorrelation, or on skewness in five-minute, thirty-minute, and daily returns.
Returns		No significant impact on returns surrounding the announcement date of the Pilot stocks, on the initiation day of the Pilot, or during the first month of the Pilot.		Listed pilot stocks had a 24 bps lower return than control stocks on the initiation day of the Pilot but had statistically similar cumulative return during the 6 months after the Pilot.
Conclusion	While the suspension of the NYSE tick test is found to be associated with larger spreads and higher short-term volatility, this evidence is consistent with the distorting effects of the tick test on short sellers (i.e., forcing them to be liquidity suppliers) rather than any benefit to investor welfare.	Concerns about the removal of the price tests leading to a degradation of market quality are unfounded. Price tests do not further the stated objectives of short sale regulation.	Tick test reduces short selling and narrows the spread primarily for small stocks. Tick test does not seriously constrain short sellers from trading on their information.	Most evidence shows that the pilot had a minor effect. The most intriguing results are in volatility. Some evidence that the tick test has a bigger effect in small stocks.

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OFFICE OF ECONOMIC ANALYSIS
MEMORANDUM

To: Chairman Christopher Cox

Through: James Overdahl

From: Daniel Aromi and Cecilia Caglio

Date: December 16, 2008

Re: Analysis of Short Selling Activity during the First Weeks of September 2008

This memo is written in response to questions posed by you and the other commissioners concerning the nature of short selling in the volatile period in early September 2008 that prompted the Commission to approve several emergency orders, many of which were aimed at curbing the potential for short selling to drive prices down. The main objective is to examine the extent to which short selling appeared to drive prices downward during this period.[1] To this end, this memo seeks to establish if, at an intraday level, there exists an association between measures of short selling activity and stock returns. In particular, we would like to document whether periods of negative returns are associated with unusually high short selling activity.

There are different reasons why investors and intermediaries short sell stocks. These include liquidity provision and speculative trading. Further, as is the case with other buys and sells, short-selling can also be used to "front run" other investors or manipulate prices. Depending on their motives, some short sellers might be contrarian traders, short-selling during periods of positive returns, while others might be momentum traders. In addition they might differ in terms of the price aggressiveness of the orders submitted with its resulting price pressure. The impact of measures that restrict short sales depends on how different short sellers are affected by the restrictions. For example, restricting short sales that provide liquidity or react to price overreaction might result in higher transaction costs and higher volatility.

Our results are inconsistent with the notion that, on a regular basis, episodes of extreme negative returns are the result of short selling activity. On average, short sale volume as a fraction of total volume is higher for periods of positive returns than for periods of negative returns. In addition, the average price aggressiveness of sellers who own the stock is higher than what is observed for short sellers. Our analysis is based on average behavior, we can not rule out the possibility that there might exist some instances in which short selling activity peaked during a period of extreme negative returns.

Short sale volume as a fraction of total volume is higher for periods of positive returns than for periods of negative returns. We find the same results when we compare extremely low and extremely high return periods. In addition, the average volume of short sales is generally not significantly higher for periods of negative returns when compared to periods of positive returns.

[1] Note that this analysis does not test for a causal relationship between short selling and stock prices or returns, but it can provide statistics that are consistent or inconsistent with such a causal relationship.

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The analysis of the price pressure emphasizes the role of short sellers during extreme market movements. In general, during periods of extreme negative returns, the sell pressure is more intense for long trades indicating that short sales put less pressure on prices than other sales during periods of extreme negative returns. During periods of extreme positive returns, we observe buy pressure, both for trades involving short sales and long trades. However, the selling pressure for other sales is higher than short selling pressure.

Data Selection and Methodology

Our study covers the 13-day period preceding the short selling ban imposed on September 19th 2008 because this is a period during which many observers were concerned that short sellers were driving prices down.

Even though our analysis period does not extend to the period when the short selling ban applied, we study both stocks that were ultimately subject to the short selling ban and stocks that were never subject to the ban. Presumably, the stocks subject to the ban were the ones that were more likely to be targeted by short sellers. Therefore, comparing these stocks to a set of other stocks allows for an analysis of whether short sellers did indeed behave differently in these stocks.

To more efficiently handle the computing demands of this analysis, we selected a subsample of stocks subject to the ban ("banned stocks") and a comparable subsample of stocks that were not subject to the ban ("control stocks"). We selected the firms from the original group of banned stocks based on the following selection criteria. We separate the 799 ban stocks into four groups by size[2]: top 50, and divide the remaining into thirds. We select randomly firms from each of the bottom three groups, and select all from the top group, to get a total of 196 firms.

Using the same size cutoffs that were used to select the banned stocks group, we randomly select the control sample from the entire population of stocks that were not subject to the ban. The final sample includes 394 firms, 196 in the banned sample and 198 in the control sample. We retain the information on the size groupings so that we can divide our two samples into subsamples by size.

We used intraday quote and trade data from TAQ to estimate stock volume, and intraday returns, data from the Center for Research in Securities Prices (CRSP) to estimate market capitalization, and SRO data to estimate short selling levels.

Description of short selling activity and return levels

The first part of our analysis examines the relation between short selling and returns. To capture short term price movements, we focus on five minute intervals. For each stock included in out

[2] We use the market capitalization as of December 2007 to create size groups; out of 799 only 781 firms had available data.

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analysis, we compute the return, short selling volume, and total volume over each five minute interval during regular trading hours. We then estimate a short sale ratio for this interval, which is the ratio between short sale volume and total volume. Because every trade has a sell side, this ratio can be used to compare the prevalence of short sales relative to other sales.

The figure 1 shows the average short sale ratio for different five-minute return levels. Results are presented for the ban/control samples and four different levels of market capitalization.

The results show that, for high market capitalization and low market capitalization stocks, the short sale ratio is lower during periods with negative returns. In other words, there is less price reaction when a sale is a short sale instead of a long sale. Holding the absolute level of returns constant, the short sale ratio is lower for periods with negative returns. This is particularly noticeable for periods in which returns are extremely low or high. For example, Figure 1 shows that for large market capitalization ban stocks the average short sale ratio for five-minute returns lower than -225 basis points is approximately 0.28. This is approximately 17% (0.05) below the short sale ratio for the periods in which the return was above 225 basis points. Out of the eight groups of stocks, the group of banned low market capitalization stocks is the only one in which average short sale ratios are higher for negative return periods.

In addition to the high/low return level comparison, we observe that there is non monotonic relationship between volatility and the short sale ratio. Periods of low volatility, with return levels between -25 and 25 basis points, are characterized by low short sale ratios. For high and medium market capitalization stocks, short sale ratios increase from low volatility periods to intermediate volatility levels, that is, periods of moderately positive or negative return. Then, as we move from intermediate to extreme return levels, short sale ratios decrease.

To find out whether a similar pattern holds for lower frequencies, we also computed returns and average short sale ratios for 30 minute periods. The computed statistics are shown on figure 2. Our previous conclusions are strengthened by the 30 minute statistics. For every subgroup of stocks we find that the short sale ratio is, on average, lower for negative return periods.

This is an analysis of average levels of short selling activity. It shows that intraday short-selling activity is not consistent with the idea that, on average, extreme negative returns are the result of short-selling activity. We do not rule out the possibility that there might be some instances in which short-selling activity did increase during a period of extreme negative returns. But it is clear that a substantial fraction of short sale volume is not associated with negative returns; and this suggests that short selling is not merely a tool for driving prices down.

Analysis of short selling activity during extreme return periods

A. Short-selling volume

In this section we compare measures of short-selling activity for periods of extremely low and extremely high returns. The focus on extreme return periods is justified since the concern about short sales is centered on volatility. For each stock we calculate the standard deviation of five minute returns for the analysis period. A five minute period is classified as a period of extreme negative returns if the return for that period is lower than -2 times the standard deviation

calculated for that stock. A five minute period is classified as a period of extreme positive returns if the return for that period is higher than 2 times the standard deviation calculated for that stock.

For this analysis, we focus only on the periods of extreme returns and estimate the average short sale ratio, short sale volume and total volume across extreme positive return periods and extreme negative return periods for each size group in our sample. The number of periods with extremely high and extremely low returns is similar and accounts for approximately 1% to 2.5% of the total number of periods.

The statistics are shown in Table 1. We find that the short sale ratio is mostly higher during periods of positive returns than during periods of negative returns. In other words, higher intensity of short selling is associated with higher returns. For "control" stocks, the average short sale ratio is significantly higher in extremely positive return periods than in extremely negative return periods for all size groups. For stocks in the ban the average short sale ratio in positive return periods is higher than in negative return periods for the top three size groups. But it is significantly higher only for the group with the largest market capitalization.

These tests confirm our previous observation that short-selling activity is higher in periods with positive returns, but these results focus specifically on extreme returns. We find that for all but one subgroup, short selling is higher during periods of extremely positive returns than in periods of extreme negative returns. In addition, the difference is significant for many of the size groups, especially for control stocks.

These findings indicate that, on average, short seller's intraday activity is contrarian. On average, short sales seem to decrease intraday volatility by selling relatively more during periods of positive returns.

The difference between the stocks subject to the ban and control stocks is noteworthy, especially as we consider smaller stocks. In particular, the association between relatively higher short selling ratios for positive return periods versus negative return periods is weaker for stocks in the ban than for control stocks. This difference deserves further investigation. For example, this might be an indication of a different mix of short sale motives for the two groups of stocks. A partition of short sale activity by motive is beyond the scope of this memo and might be unattainable without information on investor level holdings information.

Additionally, we checked the robustness of our results by running the tests in various ways, but none of these changes affect the results. These preliminary analyses are not reported on the table. For example, we considered different criteria for classifying extreme return. Instead of using a threshold of 2 times the standard deviation we also considered 1 time the standard deviation and 3 times the standard deviation. In addition, we studied short-selling activity and returns for 30 minute periods instead of 5 minute periods.

We also studied short-selling activity before and after periods of extreme returns. We found that short-selling activity is significantly higher after extremely positive returns than after extremely negative returns. This is consistent with the idea that an important fraction of short sellers are contrarian traders and benefit from short term price overreaction. We do not find any significant differences in short-selling ratios for periods that precede extremely negative and extremely

positive returns. This is not consistent with the idea that short sales cause extreme negative returns.

B. Price Pressure

In this section, we compare the price aggressiveness of trades involving short sales to trades that do not involve short sales, dividing the stocks into four groups by size, extreme return, and inclusion in the short selling ban.

In order to identify and separate long trades from short sales trades, we merge the short-selling transaction data with the dataset of all transactions and then assign the prevailing BBO to each trade.[3]

To measure the degree that short sales put pressure on prices, we compute a measure of price pressure, or price aggressiveness, for each five-minute period. We define this measure for short sales as the difference between short sale volume executed above the quote mid-point and short sale volume executed below the quote mid-point divided by total short sale volume. A number below zero would indicate that short sellers tend to demand liquidity while a number above zero would indicate that short sellers tend to supply liquidity. The lower the measure of price aggressiveness, the more the traders tend to be liquidity demanders, who can apply more price pressure than liquidity suppliers. We estimate a similar measure for trade volume that does not involve a short sale. We report these measures in Table 2.

We observe that during intervals of extreme negative returns, the price pressure is negative indicating that executed sell orders in general demand liquidity during periods of extreme negative returns. Interestingly, the measure of price pressure is less negative for short sales than for other sales, suggesting that short sales put less pressure on prices than other sales during periods of extreme negative returns. The results are statistically significant for large and mid capitalization stocks. We observe buy pressure, both for short sales and other sales, during periods of extreme positive returns. For large stocks, the buy pressure is statistically higher for short sales than for other sales (0.23 versus 0.08 and 0.21 versus 0.10 for banned and control stocks, respectively). This result indicates that all sellers are liquidity suppliers during periods of increasing prices and that short sellers are more likely to be supplying liquidity than long sellers.

When we compare the price pressure for banned and control stocks, short sales are more likely to be liquidity suppliers in banned stocks than in control stocks. This is particularly true in the case of negative market movements: short sale price pressure is negative, but is less negative for banned stocks compared to control stocks (for brevity, the statistical significance tests are not reported on the table). This evidence is not consistent with stories that short sellers exerted more price pressure in financial stocks than in other stocks during this time period.

[3] We match TAQ trade data with the short sale dataset provided by the market centers by four conditions: same symbol; same market center; same trading price; same timestamp. We exclude trades and quotes that have a code indicating an error or a correction, or a nonstandard settlement. We were able to match about 92% of the short selling trades.

We also analyzed short-selling price pressure after periods of extreme returns. These analyses are reported on Table 3. We found that after extreme negative return intervals, the short sale price pressure is positive and statistically different from the price pressure for other sales. This result supports the idea that short sellers are not demanding liquidity after prices decline. We also notice that the short-selling price pressure is positive after periods of extreme positive returns, while for other sales the negative price pressure indicates a sell pressure. The results support the intuition from the previous section that, in aggregate, short sellers act as contrarians.

Figure 1:

Short selling ratio and return levels – Five minute periods

The figures correspond to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. The data corresponds to the first 13 trading days of September (09/02/2008-09/18/2008).
Short selling ratio for each five minute period is calculated by dividing the short sale volume by total volume for each stock. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billions. Mid cap stocks are those with market capitalization between $12.4 billions and $440millions. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $440 millions.

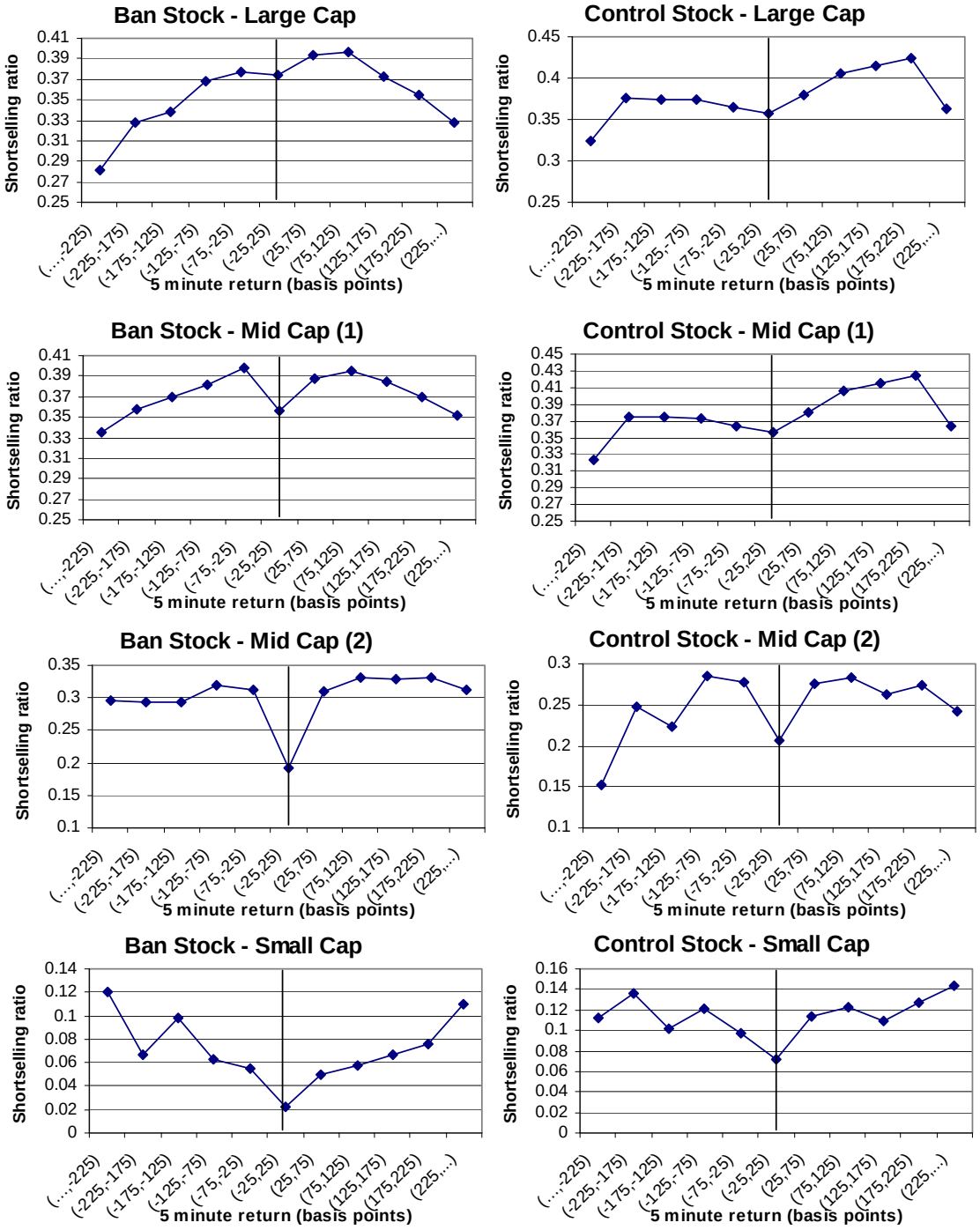

Figure 2:

Short selling ratio and return levels – 30 minute periods

The figures correspond to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. The data corresponds to the first 13 trading days of September (09/02/2008-09/18/2008).
Short selling ratio for each 30 minute period is calculated by dividing the short sale volume by total volume for each stock. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billions. Mid cap stocks are those with market capitalization between $12.4 billions and $440millions. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $440 millions. Statistical significance of the differences are indicated by * for significance at the 10% level, ** for significance at the 5% level and *** for significance at the 1% level.

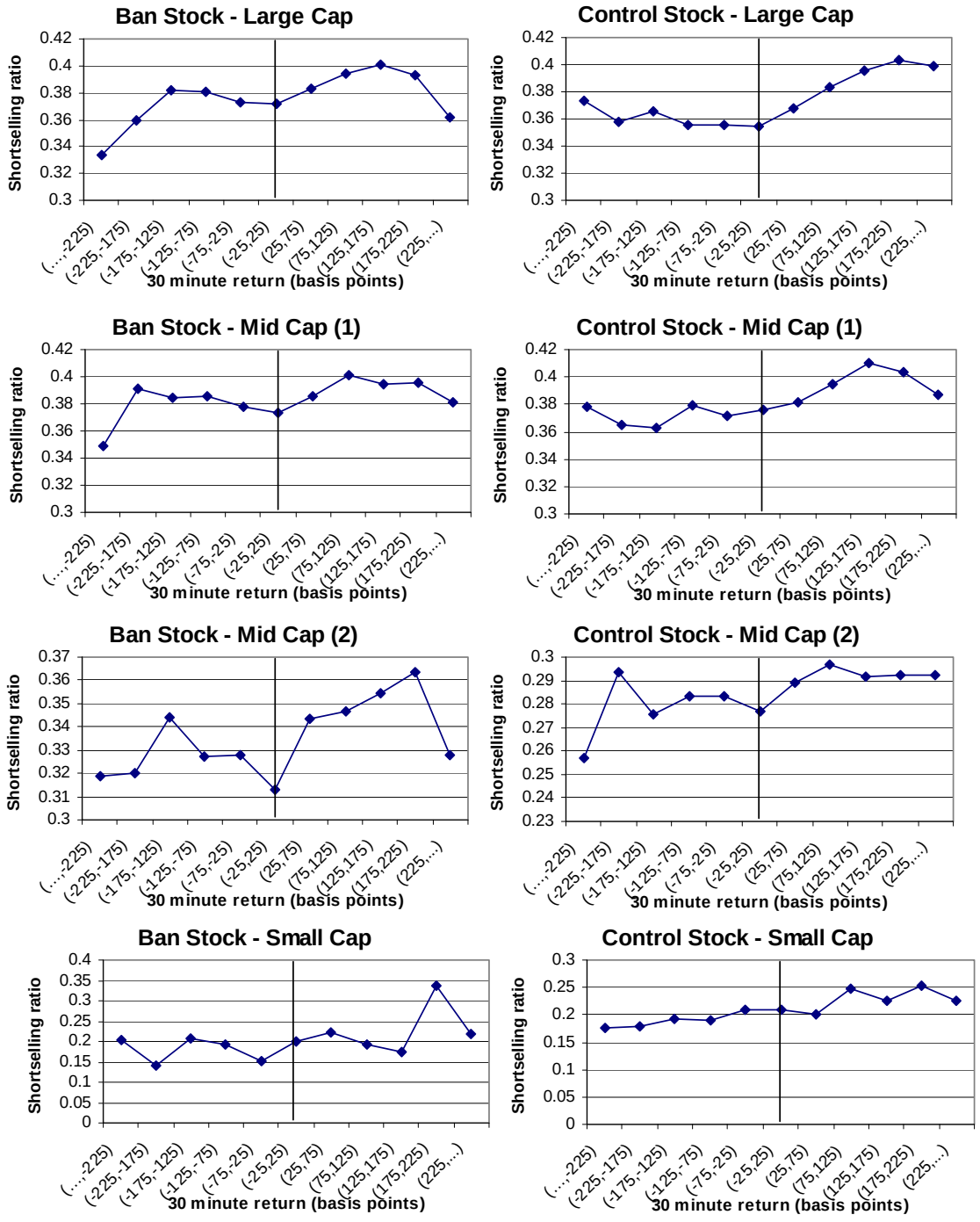

Table 1
Returns, volume and short sales

A five minute period is classified as a low return period of the corresponding return is below -2 times the standard deviation of the five minute return for that stock for the sample trading days. A five minute period is classified as a high return period of the corresponding return is above 2 times the standard deviation of the five minute return for that stock for the sample trading days. The data corresponds to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. It covers the first 13 trading days of September (09/02/2008-09/18/2008). Short sale ratio for each 5 minute period is calculated by dividing the short sale volume by total volume for each stock. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billions. Mid cap (1) stocks are those with market capitalization between $12.4 billions and $440millions. Mid cap (2) stocks are those with market capitalization between $440 millions and $102millions. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $102 millions. Statistical significance of the differences are indicated by * for significance at the 10% level, ** for significance at the 5% level and *** for significance at the 1% level.

Short sale ratio

Stock group	Return level		Difference
	low	High	
Ban			
Large Cap	0.35	0.39	-0.04***
Mid Cap (1)	0.37	0.38	-0.01
Mid Cap (2)	0.30	0.31	-0.01
Small Cap	0.12	0.09	0.03*
No Ban			
Large Cap	0.36	0.40	-0.04***
Mid Cap (1)	0.38	0.40	-0.02**
Mid Cap (2)	0.26	0.29	-0.03***
Small Cap	0.13	0.16	-0.03**

Short sale volume

Stock group	Return level		Difference
	low	High	
Ban			
Large Cap	384662	399552	-14890
Mid Cap (1)	27734	29398	-1664
Mid Cap (2)	2149	2536	-386
Small Cap	164	103	61
No Ban			
Large Cap	99092	110495	-11403*
Mid Cap (1)	15810	19953	-4143***
Mid Cap (2)	1966	2036	-70
Small Cap	526	527	-2

Table 2
Returns and price pressure

This table shows the results for contemporaneous price pressure order imbalance in the five minute interval after an extreme positive/negative return interval. A five minute period is classified as a low return period of the corresponding return is below -2 times the standard deviation of the five minute return for that stock for the sample trading days. A five minute period is classified as a high return period of the corresponding return is above 2 times the standard deviation of the five minute return for that stock for the sample trading days. The data corresponds to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. It covers the first 13 trading days of September (09/02/2008-09/18/2008). The price pressure order imbalance for each five minute interval is calculated by dividing the difference between the buyer- and seller- initiated trade volume by total trading volume within each five minute interval. A higher or less negative number suggests less price pressure. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billion. Mid cap (1) stocks are those with market capitalization between $12.4 billion and $440million. Mid cap (2) stocks are those with market capitalization between $440 million and $102million. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $102 million. Statistical significance of the differences are indicated by * for significance at the 10% level, ** for significance at the 5% level and *** for significance at the 1% level.

	Return level: High			Return level: Low		
	Price Pressure Short Sales (1)	Price Pressure Other Trades (2)	Diff (1)-(2)	Price Pressure Short Sales (1)	Price Pressure Other Trades (2)	Diff (1)-(2)
Ban Stocks						
Large Cap	0.23	0.08	0.15***	-0.12	-0.18	0.06***
Mid Cap (1)	0.23	0.20	0.03*	-0.18	-0.20	0.02
Mid Cap (2)	0.27	0.27	-0.01	-0.20	-0.28	0.08**
Small Cap	-0.03	0.15	-0.19	-0.10	-0.10	0.01
Control Stocks						
Large Cap	0.21	0.10	0.11***	-0.16	-0.19	0.03***
Mid Cap (1)	0.27	0.19	0.08***	-0.25	-0.23	-0.02
Mid Cap (2)	0.25	0.22	0.03	-0.21	-0.33	0.12***
Small Cap	0.29	0.14	0.15***	-0.29	-0.34	0.05

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Table 3
Lagged returns and price pressure

This table shows the results for price pressure order imbalance in the five minute interval after an extreme positive/negative return interval. A five minute period is classified as a low return period of the corresponding return is below -2 times the standard deviation of the five minute return for that stock for the sample trading days. A five minute period is classified as a high return period of the corresponding return is above 2 times the standard deviation of the five minute return for that stock for the sample trading days. The data corresponds to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. It covers the first 13 trading days of September (09/02/2008-09/18/2008). The price pressure order imbalance for each five minute interval is calculated by dividing the difference between the buyer- and seller- initiated trade volume and total trading volume within each five minute interval. A higher or less negative number suggests less price pressure. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billion. Mid cap (1) stocks are those with market capitalization between $12.4 billion and $440million. Mid cap (2) stocks are those with market capitalization between $440 million and $102million. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $102 million. Statistical significance of the differences are indicated by * for significance at the 10% level, ** for significance at the 5% level and *** for significance at the 1% level.

	Return level: High			Return level: Low		
	Price Pressure	Price Pressure Other Trades		Price Pressure	Price Pressure Other Trades	
	Short Sales (1)	(2)	Diff (1)-(2)	Short Sales (1)	(2)	Diff (1)-(2)
Ban Stocks						
Large Cap	0.02	-0.05	0.07***	0.04	0.00	0.04***
Mid Cap (1)	0.02	-0.03	0.06***	0.04	0.02	0.03
Mid Cap (2)	-0.03	-0.07	0.04	0.04	-0.01	0.05
Small Cap	0.01	-0.05	0.05	0.07	-0.08	0.15
Control Stocks						
Large Cap	0.06	-0.06	0.11***	0.08	-0.02	0.10***
Mid Cap (1)	0.03	-0.02	0.05***	0.07	0.04	0.02
Mid Cap (2)	0.07	-0.04	0.11***	0.06	0.01	0.04
Small Cap	0.13	0.04	0.09	-0.17	-0.04	-0.14

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Economic Analysis of the Short Sale Price Restrictions Under the Regulation SHO Pilot

Office of Economic Analysis
U.S. Securities and Exchange Commission

February 06, 2007

This is a report of the staff of the Office of Economic Analysis. The Commission has expressed no view regarding the analysis, findings or conclusions herein.

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Economic Analysis of the Short Sale Price Restrictions under the Regulation SHO Pilot

A Study by the Staff of the Office of Economic Analysis[1]

I Introduction

A. Background

Short selling in exchange-listed stocks ("Listed Stocks") in the U.S. has been subject to a "tick test" since 1938. Rule 10a-1 under the Securities Exchange Act of 1934 allows short sales to occur only at an uptick or a zero uptick (also known as a "zero-plus tick") for Listed Stocks. That is, short sales in Listed Stocks may be effected above the last trade price or at the last trade price if the last trade price is higher than the most recent trade at a different price.[2] Prior to August 1, 2006, Nasdaq was not operating as an exchange and, therefore, its stocks were not Listed for the purposes of Rule 10a-1. However, in 1994, the National Association of Securities Dealers ("NASD") introduced a "bid test" for Nasdaq National Market Stocks ("Nasdaq NM Stocks"), which applies to trading on Nasdaq and trading reported to the NASD. This rule, the former NASD Rule 3350, specifies that whenever the bid is a downtick from the previous bid, traders other than market makers may sell short only at prices one penny above the bid.[3] Within this report, the tick test and bid test will be described more generally as "price restrictions."

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[1] For further information please contact Amy Edwards (edwardsa@sec.gov), Stewart Mayhew (mayhews@sec.gov), Tim McCormick (mccormickt@sec.gov), or Allan Zebedee.

[2] Paragraph (a) of Rule 10a-1 governs short sales of any security registered on, or admitted to unlisted trading privileges on, a national securities exchange if such transactions are made pursuant to an effective transaction reporting plan as defined in Rule 600 of Regulation NMS. Unless a specific exemption applies, short sales are prohibited at a price that is either (1) below the last reported price of a transaction reported pursuant to an effective transaction reporting plan (known as a "minus tick"); or (2) at the last reported price if that price is lower than the last reported different price (known as a "zero-minus tick").

[3] When Nasdaq began operating as a national securities exchange, NASD Rule 3350 was replaced by Nasdaq Rule 3350 for Nasdaq NM stocks traded on Nasdaq, and NASD Rule 5100 for Nasdaq NM stocks traded over-the-counter and reported to a NASD facility. In connection with Nasdaq commencing operations as a national securities exchange the Nasdaq National Market was renamed to the Nasdaq Global Market and Nasdaq NM stocks were renamed Nasdaq Global Market stocks. See NASD Rule 4200(a)(6) (providing that the Nasdaq Global Market is the successor to the Nasdaq National Market); see also Securities Exchange Act Release No. 54071 (June 29, 2006),

In July 2004, the Securities and Exchange Commission (the "Commission" or the "SEC"), adopted Regulation SHO, which contains Rule 202T, allowing the Commission to establish, by separate order, a pilot program to examine the efficacy of price restrictions.[4] At the same time, the Commission issued an order ("Pilot Order") establishing a pilot program ("Pilot") exempting a third of the stocks in the Russell 3000 Index ("Russell 3000") from all price restrictions.[5] The pilot stocks constitute a sample of Russell 3000 stocks that is stratified across average daily trading volume levels within each of three groups, corresponding to New York Stock Exchange ("NYSE,") Nasdaq, and American Stock Exchange ("AMEX") issues.[6] The Pilot went into effect on May 2, 2005, and was scheduled to end on April 28, 2006,[7] but has been extended to August 6, 2007 to allow the Commission to consider potential rulemaking after evaluating the results of the Pilot.[8]

The Pilot was designed to enable the Commission and the broader community to evaluate whether the price restrictions have a substantive impact on market quality, and more generally to achieve a deeper understanding of how price restrictions affect the trading process. In its Pilot Order, the Commission provided further explanation for the Pilot:[9]

> The Pilot will enable us to obtain empirical data to help assess whether short sale regulation should be removed, in part or in whole, for actively-traded securities, or if retained, should be applied to additional securities. The Pilot will allow us to study trading behavior in the absence of a short sale price test on the stocks selected by comparing the trading behavior of the control group stocks to that of

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71 FR 38922 (July 10, 2006) (File No. SR-NASD-2006-068). For purposes of this study, we refer to Nasdaq NM stocks as Nasdaq NM or Nasdaq Stocks and not Nasdaq Global Market stocks. Prior to Nasdaq commencing operations as an exchange, Nasdaq securities traded on exchanges on an unlisted trading privileges basis were not subject to any price restriction.

[4] See the adopting release, SEC Release No. 34-50103, July 28, 2004.

[5] See the first Pilot Order, SEC Release No. 34-50104, July 28, 2004.

[6] Stocks were selected for this sample by sorting the 2004 Russell 3000 first by listing market and then by average daily dollar volume from June 2003 through May 2004, and then within each listing market, selecting every third company starting with the second.

[7] SEC Release No. 34-50747, November 29, 2004.

[8] SEC Release No. 34-53684, April 20, 2006.

[9] SEC Release No. 34-50104, July 28, 2004.

> the Pilot stocks through empirical analysis. We will examine, among other things, the impact of price tests on market quality (including volatility and liquidity), whether any price changes are caused by short selling, costs imposed by a price test, and the use of alternative means to establish short positions.

To the extent that price restrictions have discernable effects, these should appear as differences between the pilot stocks, which the Commission selected to be a representative subsample of the Russell 3000 index, and the rest of the Russell 3000, which serve as control stocks. The results observed from the Pilot will help inform any subsequent rulemaking that the Commission may consider at the conclusion of the Pilot.

B. Overview

The goal of this study is to examine whether eliminating price restrictions has had any impact on market quality, broadly defined. We compute and compare various market statistics for pilot and control stocks both before and during the Pilot. The pilot stocks and control stocks are statistically similar prior to the Pilot. The analysis is conducted separately for both Listed Stocks and for Nasdaq NM Stocks to help distinguish the tick test from the bid test.

We designed this study to evaluate the various policy alternatives outlined in the first Pilot Order.[10] For example, the results of the Pilot might suggest eliminating all price restrictions, extending a uniform test to all securities, or removing price restrictions for a subset of stocks. Any of these alternatives would potentially affect not only the stocks in the Russell 3000, but others that have a lower market capitalization and perhaps are less actively traded than those in the pilot study. Price restrictions may have different effects for larger and smaller market capitalization stocks, or for more actively traded and less actively traded stocks. Accordingly, as part of our comparison of pilot and control stocks, we partition the sample into

[10] See SEC Release No. 34-50104, July 28, 2004.

groups based on market capitalization and turnover (trading volume divided by shares outstanding). The results for the smallest and least actively traded stocks within the Russell 3000 would be the most informative about the likely impact of price restrictions for those stocks that are not in the Russell 3000. Moreover, comparing large and small stocks (or high and low volume stocks) within the Russell 3000 should reveal whether any effects of the price restrictions are related to size or volume.

This study investigates various hypotheses relating to the potential effects of price restrictions. First, if price restrictions represent an economically meaningful constraint on short selling, they may induce some traders to avoid short selling or to reduce the size of their short positions. Thus, we test whether the level of short trading volume and short interest are significantly different for pilot and control stocks.[11] Both for Listed Stocks and Nasdaq NM Stocks, we find that price restrictions reduce the volume of executed short sales relative to total volume, indicating that price restrictions indeed act as a constraint to short selling. However, in neither market do we find significant differences in short interest across pilot and control stocks.

To the extent that price restrictions are applied in some markets and not in others trading the same stocks, traders who find the restrictions binding might avoid the constraint by choosing a venue where the constraint is not applied. Specifically, because not all markets that trade Nasdaq NM Stocks apply the Nasdaq Bid Test, short sellers can route their orders to avoid the rule. Removing the rule eliminates the need to avoid it and therefore might affect where short sales in Nasdaq NM Stocks are executed. Our results indicate that Nasdaq's share of short selling volume is negatively impacted by price restrictions, suggesting that some short sellers are routing orders to avoid price restrictions.

[11] Short interest is the total number of shares of a security that have been sold short and have not yet been repurchased.

Additionally, traders can avoid price restrictions by synthetically shorting in the option market rather than shorting the stock.[12] To measure the extent to which price restrictions drive short sellers to the option market, we compare option market trading activity for pilot and control stocks. We find no evidence that short sale price restrictions in equities have an impact on option trading or open interest.[13]

Regardless of whether price restrictions have any substantive impact on overall market liquidity or inhibit manipulation, they affect the ability of short sellers to demand liquidity by getting prompt execution of market orders. For purely mechanical reasons, we would expect price restrictions to affect the number of trades occurring on downticks vs upticks, and the percentage of time the market is in an upbid or downbid state. For Listed Stocks, we find that the application of the tick test results in significantly fewer than 50% of transactions occurring on downticks or zero downticks, while trading is more balanced when the tick test does not apply. For Nasdaq NM Stocks, we find that the percentage of time the market is in a downbid state declines when the bid test is removed, suggesting that downbids occur more regularly when the bid test applies.

To the extent that price restrictions inhibit the free movement of stock prices, they might make markets less liquid. On the other hand, because short sellers can rarely execute against a bid quotation, price restrictions force short sellers to act more like liquidity suppliers than liquidity demanders. Therefore, removing them might decrease the perceived supply of liquidity. To test whether price restrictions have a more general impact on liquidity or volatility, we compare quoted and effective spreads, intraday volatility, and the daily price range across

[12] A synthetic short position can be achieved by buying a put option and writing a corresponding call option in the same security. The term synthetic refers the fact that you can replicate the payoffs of an equity short sale without actually short selling the equity itself.
[13] Open interest is the total number of options contracts that have not yet been closed or fulfilled by delivery.

pilot and control stocks. We find that quoted depths are augmented by price restrictions but realized liquidity is unaffected. Further, we find some evidence that price restrictions dampen short term within-day return volatility, but when measured on average, they seem to have no effect on daily return volatility.

Finance theory predicts that under certain conditions, constraints on short selling may cause securities to be misvalued by the market, particularly when investors have highly divergent opinions about the stock.[14] A simple argument is that short sale constraints make it more costly for those investors who have a negative opinion of a stock to trade on their beliefs, and thus, their views may be reflected less in the stock price than those who have a positive view. Under more general assumptions, theoretic models predict that short sale constraints can cause stocks to be either overvalued or undervalued.[15] To test whether price restrictions constitute an economically consequential short sale constraint that influences equilibrium stock prices, we investigate whether the prices of pilot stocks react in response to the removal of the rule. We find that for Listed Stocks, control stocks outperform pilot stocks on average by about 24 basis points on the first day of the Pilot, suggesting that the tick test may cause stocks to be slightly overvalued. For Nasdaq NM Stocks, no significant return differential was observed surrounding the initiation of the pilot. We also examine stock returns for a six-month period following the initiation of the pilot program, to ascertain whether the elimination of price restrictions has had any discernible effect on stock prices over a longer horizon. We find that pilot stocks and control stocks have similar returns over this horizon, but some tests show weak evidence consistent with the hypothesis that price restrictions facilitate over-pricing. In the absence of price restrictions, prices do not rise as much as with price restrictions, leading to a lower equilibrium price.

[14] See, for example, Lintner (1969), Miller (1977), and Scheinkman and Xiong (2003).
[15] See Gallmeyer and Hollifield (2006).

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One view of price restrictions is that they help prevent "bear raids," or that they make it more difficult for would-be manipulators to drive prices down below their true values. On the other hand, price restrictions might also make it more difficult for short sellers to move prices back toward their true value in response to upward manipulations. Because price restrictions are inherently short-term constraints, any substantive impact on the susceptibility of securities to manipulation is most likely to be manifest at short horizons. For this reason, we focus our investigation on price patterns that might indicate manipulative behavior at a daily or intraday frequency. To explore these issues, we proceed along three avenues of investigation.

First, to the extent that price restrictions create an environment less conducive to price patterns that might indicate downward manipulation and more conducive to price patterns that might indicate upward manipulations, we might expect to observe more extreme negative returns, and fewer extreme positive returns, for pilot stocks than for control stocks. To investigate this, we use our control-sample methodology to test whether the skewness of the returns distribution of short-horizon returns differs across pilot and control stocks.[16] Our results indicate no statistically significant impact of the pilot program on return skewness, measured at five-minute, thirty-minute, or one-day return intervals.

Second, we identify positive and negative price "spikes," or instances when extreme price moves are reversed shortly afterwards, and examine whether the frequency of positive and negative spikes differs across pilot and control stocks. We find that at a short (five-minute) horizon, pilot stocks tend to experience more price reversals than control stocks, but that this result is the same for negative and positive price reversals. At a thirty-minute horizon, we find no evidence that there are more price reversals for pilot stocks than control stocks.

[16] Bris, Goetzmann, and Zhu (2004), in a study of the effects of short sale regulations around the world, find evidence suggesting that short selling constraints can affect the skewness of the returns distribution.

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Third, we use a time-series regression methodology to measure the extent to which positive and negative price changes are likely to be subsequently reversed. If price rules play an important role in preventing short sellers from temporarily driving prices down below their fair value, we would expect to see a larger portion of negative returns subsequently reversed for the pilot stocks than the control stocks. For Listed Stocks, we find that a larger portion of both negative and positive returns are subsequently reversed for pilot stocks than control stocks at a short (five-minute) horizon. The symmetry of these results is consistent with the increase in volatility discussed above rather than any marked increase in the potential for downward price pressure. On the other hand, a marked increase in the potential for downward price pressure relative to upward price pressure should lead to an asymmetry in positive and negative return reversal results. We do not find this asymmetry. At a thirty-minute horizon, we find no statistically significant difference in the magnitude of return reversals for Listed pilot and control stocks. For Nasdaq NM Stocks, we find no statistically significant difference in the magnitude of return reversals for pilot and control stocks for either five-minute or thirty-minute intervals.

One important element of the Pilot is the ability to examine whether the tick test affects stocks of varying sizes and volume differently. For example, does the tick test affect larger stocks in the same manner as smaller stocks and would the tick test be more effective for large or small stocks? To examine these questions, we divide the stocks into size, measured as market capitalization, and volume, measured as trading volume divided by shares outstanding (turnover), groups and run each of our tests again for each group. For most of our tests, we find that the tick and bid tests affect stocks the same no matter how large or small or how active are the stocks. In particular, we find that the tick and bid tests result in a lower percentage of short sale volume for most size and activity levels. We also find that the tick and bid tests result in

lower bid and ask depth for most size and activity levels. Thus, the bid and tick tests do not affect liquidity in a way related to the size or activity level of a stock. Finally, the tick and bid tests do not affect returns at or following the start of the Pilot whether the stocks are large or small. On the other hand, the size and activity levels appear to matter for the effect of price restrictions on volatility and for routing decisions. The bid test affects routing decisions more in smaller stocks. Likewise, the bid and tick tests dampen permanent price volatility in small stocks while amplifying it in large stocks.

The remainder of this report is organized as follows. In section II, we recount the history of price restrictions, including Regulation SHO. Section III contains an overview of the academic literature relating to the tick test and the bid test. The data and construction of the samples are described in section IV. Section V explains the empirical methods used in the analyses. In section VI, we present our main analysis of the effect of removing price restrictions for pilot and control stocks over the first 6 months of the Pilot Period. More specifically, in section VI-A, we present our analyses of how eliminating price restrictions has affected the overall level of short volume and short interest, option market volume and open interest, and the frequency and duration of upticks or upbids within the day. In section VI-B, we present our analysis of how the removal of price restrictions has affected market quality, including measures of spreads and intraday volatility. In section VI-C, we report our results on whether lifting price restrictions has affected underlying stock prices or returns, the skewness of returns distributions, the incidence of positive and negative spikes, and the tendency of positive and negative shocks to subsequently reverse. In section VII, we investigate whether price restrictions affect all stocks similarly or whether certain types of stocks, such as small stocks, are more affected by the rules. Section VIII summarizes and concludes the report.

II History of Price Restrictions

This section briefly summarizes the historical background of the price restriction rules.[17] After the market crash of 1929, a popular view emerged that short sellers exacerbated the crash.[18] Public concerns about short selling became particularly acute in the aftermath of the international currency crisis of September 21-22, 1931, prompting Senator Arthur Capper of Kansas to introduce several bills aimed at restricting and taxing short selling. It was in this environment, on October 6, 1931, that the NYSE required that all sell orders must be marked long or short.[19] According to Meeker (1932, p. 147), this effectively acted as a rule against shorting on a downtick, as such trades were viewed as violations of the Exchange's rule against "demoralizing" trades.[20]

Shortly after its creation in 1934, the Commission recommended sixteen rules that all national securities exchanges should adopt. Among them was a recommendation for an explicit rule against shorting on a downtick:

> No member shall use any facility of time exchange to effect on the exchange a short sale of any security in the unit of trading at a price below the last sale price of such security on the exchange.[21]

Exceptions were specified for odd-lot trading and to allow regional exchanges to bring their prices in line with the primary exchange. Sixteen exchanges adopted this rule in 1935.[22]

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[17] See also Meeker (1932), SEC, Report of the Special Study of the Securities Markets, reprinted in H.R. Doc. No. 95, 88th Cong., 1st Sess. (1963 "Special Study"), Macey, Mitchell, and Netter (1989), SEC Release No. 34-42037, October 20, 1999.
[18] See Frederick (1932).
[19] New York Stock Exchange, Notice Concerning Distinction Between Long and Short Account Selling Orders, October 5, 1931, reprinted in Appendix A of Meeker (1932).
[20] Constitution of the New York Stock Exchange (August 11, 1927) Article XVII, Section 4.
[21] SEC, *First Annual Report of the Securities and Exchange Commission* (1935), available from the Securities and Exchange Commission Historical Society.
[22] SEC, Report of the Special Study of the Securities Markets, reprinted in H.R. Doc. No. 95, 88th Cong., 1st Sess. (1963), p. 251.

Following sharp price drops in the fall of 1937, the Commission performed a study of the transactions of 20 securities on the NYSE for the periods September 7-13 and October 18-23 of that year[23] and found that short sales constituted a significant portion of the transactions in the declining market. The Commission adopted new short-selling rules, including a rule to formally define what is meant by a short sale and Rule 10a-1, the tick test.[24] This version of the tick test prohibited short sales "at or below the price at which the last sale, regular way, was effected on such exchange." The rule was adopted on January 24, 1938 and went into effect February 8, 1938.

The tick test was amended March 10, 1939 to allow for short selling at a zero uptick, or in other words at the last trade price, "provided that the last sale price was higher than the last different price which preceded it."[25] Certain exemption letters have been granted over the years, such as the exemption for diversified exchange traded funds.[26] However, the basic structure of this rule has remained essentially unchanged since 1939.

The Commission's Special Study (1963) identified three objectives of the tick test, which have been consistently used by the Commission as a framework for discussing the effectiveness of the regulation. These objectives are that the rule should:

(1) Allow relatively unrestricted short sales in an advancing market;
(2) Prevent short selling at successively lower prices, thus eliminating short selling as a tool for driving the market down; and
(3) Prevent short sellers from accelerating a declining market by exhausting all remaining bids at one price level, causing successively lower prices to be established by long sellers.

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[23] SEC Release No. 1548, January 24, 1938, 3 FR 213 (January 26, 1938).
[24] Rule 3b-3 under the Exchange Act sets forth the definition of "short sale" and identifies the specific instances for determining a long position. 17 CFR 240. 3b-3.
[25] See the *Fifth Annual Report of the Securities and Exchange Commission*, Fiscal Year Ended June 30, 1939, United States Government Printing Office, Washington, available at http://www.sechistorical.org/collection/papers/1930/1939_SEC_AR.pdf
[26] See, *e.g.*, Letter re: SPDRs (January 27, 1993); Letter re: MidCap SPDRs (April 21. 1995); Letter re: Select Sector SPDRs (December 14, 1998); Letter re: Units of the Nasdaq-100 Trust (March 3, 1999); Letter re: ETFs (August 17, 2001) (class letter).

In 1976, the Commission proposed three alternative temporary rules that would have suspended the tick test for some or all registered securities.[27] In response to the proposal, several market participants, including the NYSE, opposed the proposal, and expressed concerns that abolishing the tick test might lead to increased volatility or decreased liquidity. The Commission withdrew the proposals in 1980.[28]

A House Report submitted by the Committee on Government Operations dated December 6, 1991 discusses several aspects of short selling, including the tick test.[29] The report suggests that short selling has negative price effects that "can have important and lasting consequences" and asserts that the tick test is "effective in stabilizing the market for exchange-listed stocks for the benefit of issuers and investors," although no evidence is cited in support of this view. The report also recommends that the tick test should be extended to the Nasdaq market.

On September 6, 1994, the Commission approved NASD Rule 3350 (the "bid test") as a temporary rule.[30] This created a bid test for trades executed by NASD members or their customers, but with exemptions for both equity and option market makers. Specifically, this rule prohibited short sales at or below (or less than one penny above) the best bid price whenever the prevailing inside bid price is lower than the previous inside bid. The bid test might appear less restrictive than the tick test, because it allows for unrestricted short selling at any price when the bid price is higher than the previous bid, and because of the market maker exemptions. Since its

[27] See SEC Release No. 13091, December 21, 1976.
[28] See SEC Release No. 34-42037, October 20, 1999.
[29] Short-Selling Activity in the Stock Market: Market Effects and the Need for Regulation (Part 1) (House Report), H.R. Rep. No. 102-414 (1991), *reprinted in* CCH Federal Securities Law Reports Number 1483 Part II (1992).
[30] See SEC Release No. 34-34277, July 6, 1994.

initial approval, the bid test has been re-approved annually as a temporary rule.[31] The bid test was in effect when Regulation SHO became effective in January 2005. When Nasdaq began operating as an exchange in August 2006, NASD Rule 3350 was replaced by Nasdaq Rule 3350 and NASD Rule 5100.[32]

The Commission re-opened the discussion on Rule 10a-1 in a concept release dated October 20, 1999.[33] In this release, the Commission requested comment on numerous issues surrounding the tick test, including:

- whether the tick test should be suspended when the daily stock return is above a threshold level;
- whether actively traded securities should be exempted from the tick test;
- whether the restrictions should apply only around certain market events such as at the open and close, around mergers and acquisitions, or at option expirations;
- whether hedging transactions be exempt from the tick test;
- whether the tick test should be revised in response to expanded after-hours trading or decimalization;
- whether the tick test should be extended to non-exchange-listed stocks; and,
- whether the tick test should be eliminated.

In October 2003, the Commission proposed a rule that would create a uniform bid test that would apply to both Listed and Nasdaq NM Stocks, with various exemptions.[34] In addition, the Commission proposed a pilot program that would suspend the tick test for actively-traded securities for two years.[35] As stated in the proposing release, "[t]he temporary suspension would allow the Commission to study the effects of relatively unrestricted short selling on market volatility, price efficiency, and liquidity."[36]

[31] Most recently, see SEC Release No. 34-53093, January 10, 2006.
[32] Nasdaq NM stocks are currently trading under an exemption from Rule 10a-1 in order to maintain the status quo until the conclusion of the Pilot or any further rulemaking by the Commission.
[33] See SEC Release No. 34-42037, October 20, 1999.
[34] See SEC Release No. 34-48709, October 28, 2003.
[35] See SEC Release No. 34-48709, October 28, 2003.
[36] See SEC Release No. 34-48709, October 28, 2003.

With the adoption of Regulation SHO in July 2004, the Commission decided to defer consideration of the uniform bid test and the proposed exemptions (proposed Rule 201), in order to first observe the results of the pilot program.[37] In connection with the establishment of a Pilot, the parameters governing a Pilot were expanded to include a broader spectrum of securities than envisioned in the proposing release, and the length of the Pilot was shortened to one year. As stated in the adopting release,

> the purpose of the Pilot is to assist the Commission in considering alternatives, such as: (1) eliminating a Commission-mandated price test for an appropriate group of securities, which may be all securities; (2) adopting a uniform bid test, and any exceptions, with the possibility of extending a uniform bid test to securities for which there is currently no price test; or (3) leaving in place the current price restrictions.

The details of the program, including the list of securities included in the Pilot, were specified in the Commission's Pilot Order of July 28, 2004.[38] The Pilot was originally scheduled to begin on January 3, 2005 and last for one year. However, because the industry needed more time to prepare their systems, the start date was postponed until May 2, 2005, and later, the terminal date of the Pilot was extended until August 6, 2007 to maintain the status quo for pilot stocks until the Commission evaluates the results of the study and considers potential rulemaking on price restrictions.[39] The Pilot Order suspends Rule 10a-1 and the bid test for approximately a third of the Russell 3000 stocks. The methodology for selecting the pilot stocks is detailed in the Pilot Order, and is summarized in section IV, below.

III Previous Evidence

The previous evidence on price restrictions gives us insight into how price restrictions work. In particular, it examines the effectiveness of the rules and the effect that the rules have on

[37] SEC Release No. 34-50103, July 28, 2004.
[38] SEC Release No. 34-50104, July 28, 2004.
[39] SEC Release No. 34-53684, April 20, 2006.

market quality. We are unaware of a previous study that compares the tick test to the bid test. Several concurrent studies also examine the effect of the Pilot on the tick and bid tests (Alexander and Peterson (2006), Bai (2006), Diether, Lee, and Werner (2006), and Wu (2006)). These studies are summarized on Appendix A.

A. Effectiveness of the Rule

1. Shorting in a Declining Market

Several studies examine whether the rules appear to keep short sales from executing in declining markets. When Rule 10a-1 was adopted in 1938, it was motivated in part by a Commission study of short selling, based on two weeks of data in 1937. This study found that when a downtick rule applied, a substantial amount of short selling occurred during periods when the market was declining.[40] Two subsequent studies produced by staff at the Commission found that the tick test allows short selling in declining markets.[41] The Commission's 1963 Special Study concluded that Rule 10a-1 was not effective at achieving its objectives, stating that

> [p]resent rules appear inadequate to relieve the added pressure that short selling may create during a severe decline in the general market or a declining price trend in a particular security. Despite the rules, a relatively large volume of short selling occurred in particular stocks, including "market leaders" and "trading favorites," during the period of decline preceding the market break of May 28, 1962, and at critical junctures on that day, and many additional opportunities existed when short selling could have occurred.[42]

In a more recent study, Ferri, Christophe, and Angel (2004) examine short selling in a matched sample of Nasdaq National Market stocks, which were subject to the bid test, and Nasdaq SmallCap stocks, which were not, during a period of high volatility and rapidly declining

[40] The NYSE had a downtick rule prior to the Commission's tick test. A downtick rule is a weaker form of the tick test because it allows trading at the most recent price even if that price was a downtick.
[41] The Securities and Exchange Commission (1963), in the Special Study, examined the trading activity leading up to and during the market break of May 28, 1962. In a working paper by SEC staff, Marcotte and Martin (1977) study the tick test for the period from September 20 through October 15, 1976, during which time the Dow Jones Industrial Average fell by 8.12%. The results are summarized in Pollack (1986).
[42] 88th Congress, HR Doc No 88-95 (1st session, 1963), pp. 293-294.

stock prices (September 2000-August 2001). In their sample of 2,275 observations, they find no significant differences in the overall level of short selling, or the frequency of days with abnormally negative returns and abnormally high short selling.

Overall, the research above shows that short sales are executed in declining markets despite the application of the tick or bid tests. However, this does not mean that short sales are unaffected by the tick and bid tests. We discuss this further in the next section.

2. Short Sale Execution Quality

Another area of research examines whether these rules harm the execution quality of short sales by reducing the prices received by short sellers, by delaying the execution of short sales, or by reducing the fill rates.

Martin and Marquette (1977) conduct a simulation calibrated to the Dow 30 stocks, to estimate the degree to which the rule would have affected execution prices for market short sale orders submitted during a period of market decline. The simulation results indicate that even during a period of rapid price declines, randomly arriving short market orders would have executed at higher prices as a result of the uptick rule. Therefore, short sellers appear better off because of the tick test.

Albert, Smaby, and Robison (1997) examine the negative abnormal returns to stocks following large increases in reported short interest, as an estimate of the profitability of short selling. They find that short selling was more profitable for their Listed sample than their Nasdaq sample during a period (1987-1991) when only Listed Stocks were subject to a price restriction. Their findings imply that the uptick rule does not have a significant negative impact on the bottom line for short sellers.

While studying order data from the NYSE, Angel (1997) and Alexander and Peterson (1999) find that the tick test prevents short sales from demanding liquidity more than 90% of the time. As expected, the degree to which the tick test is binding depends on whether the market is rising or falling. Likewise, McCormick and Reilly (1996) find that the Nasdaq bid test prevents short sellers from demanding liquidity roughly 35% of the time. This proportion was found to be an increasing function of trading volume and, not surprisingly, a decreasing function of the day's stock return.

Both Angel (1997) and Alexander and Peterson (1999) conclude that Rule 10a-1 significantly impedes order execution quality for short sales, even in rising markets. For those cases where the stock price increased, short sellers can trade at the bid less than fifteen percent of the time. According to Alexander and Peterson (1999), the tick test appears to contradict the Commission's first stated objective for short selling regulation, to "allow relatively unrestricted short selling in an advancing market."

In addition, Alexander and Peterson (1999) also found that short sale orders have significantly lower execution rates and significantly longer times to execution than regular sales. Alexander and Peterson (2002) study how the tick test was affected by the reduction of the tick size from 1/8 to 1/16 in June 1997. As predicted, their evidence suggests that short sales were executed faster and at better prices after the reduction in tick size, confirming that the tick test is less binding when the tick size is smaller.

In summary, previous research shows that short sellers can receive better prices as a result of the tick test and that the tick test does not impede profit opportunities. However, the tick test and bid test restrict the ability of short sellers to demand liquidity even in rising markets.

This results in execution delays and lower fill rates. Tick size changes have lowered these costs, but short sellers are still precluded from demanding liquidity much of the time.

3. Manipulation

Many of the studies that examine the ability to short in a declining market do not address the question of whether short selling in a declining market increases the potential for manipulating a stock price below its fair value, or conversely, whether short selling helps prices adjust more quickly to their efficient values. Nor do the studies address the question of whether a tick test or bid test would have been effective at reducing the amount of short selling during declining markets. A few early studies of short selling in the 1930s concluded that there was no evidence that short sales had any material effect on the magnitude of price swings.[43]

Ferri, Christophe, and Angel (2004) come a little closer to questioning whether the bid test inhibits trading that may be indicative of manipulation. On days when stock prices are declining, the degree of short selling is positively related to returns for Nasdaq SmallCap stocks, which are not subject to the bid test, but not for matching Nasdaq NM stocks, which are subject to the bid test. This result is the reverse of what one would expect to see if the bid test helps prevent short sellers from pushing down prices. The authors conclude that "a bid test is unnecessary for investor protection."

B. Effect on Market Quality

Because the tick and bid tests appear to have some impact on the execution of short sales, even though short sales can still execute in declining markets, we might expect the tick and bid test to affect market quality. In a recent working paper, Jones (2003) re-examines the period surrounding the initiation of the tick test in the 1930s. He finds a significant reduction in bid ask

[43] See Twentieth Century Fund (1935), Macaulay and Durand (1951).

spreads and positive abnormal stock returns surrounding the initiation of the downtick rule on October 6, 1931, with no significant changes in trading volume, volatility, or the price impact of trades. He also finds similar results surrounding the initiation of Rule 10a-1 1938. He concludes that

> [b]ecause the uptick rule no longer constrains shorting as much as it once did, any liquidity effects are likely to be much more modest than the ones identified in the 1930's. However, it would not be surprising if repeal of the uptick rule were to lead to some reduction in individual stock liquidity, particularly in less liquid stocks.[44]

In research sponsored by NASD, McCormick and Reilly (1996) find that the introduction of the bid test did not have a substantive impact on market quality, as measured by volatility and bid ask spreads. A more comprehensive follow-up study by McCormick and Zeigler (1997), which was also sponsored by the NASD, supports the original finding that the implementation of the bid test had little or no impact on market quality. They find that quoted and effective spreads were narrower in 1997 than in 1994, but they attribute the changes to a gradual improvement in market quality over time, and not to the implementation of the bid test. They find no significant change in quoted spreads as a result of the bid test. While they do find a statistically significant decline in effective spreads, this is a natural consequence of a rule that forces short sellers to act as liquidity suppliers rather than liquidity demanders. Because the improvement in effective spreads is coming at the cost of delayed executions, it does not necessarily signify an improvement in market quality.

Au-Yeung and Gannon (2003) estimate the joint dynamics of index and index futures returns in Hong Kong, surrounding the elimination of Hong Kong's uptick rule on March 25, 1996. Using a multivariate GARCH framework, they find evidence that Hong Kong's uptick

[44] This study was funded by the New York Stock Exchange.

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rule was impeding price discovery on the index relative to the futures contract, and that conditional volatility for the index declined with the elimination of the uptick rule.

Overall, this evidence seems to indicate that tick tests can lead to narrower bid ask spreads, but impedes price discovery, while the bid test should not have any discernable effect on market quality. The construction of the Pilot study improves upon the design of these previous studies and allows us to study these issues in a more controlled environment.

IV Construction of the Samples

A. Selection of Pilot and Control Stocks

The stocks in the pilot sample are those specified in the Pilot Order.[45] Stocks were selected for this sample by sorting the 2004 Russell 3000 first by listing market and then by average daily dollar volume from June 2003 through May 2004, and then within each listing market, selecting every third company starting with the second. Because the selection process relied on average daily dollar volume, companies that had their initial public offering in May or June of 2004, just prior to the Russell reconstitution, were not included. The 32 stocks that are not listed on the NYSE, Amex, or Nasdaq NM were also excluded prior to sorting and selecting the pilot stocks.

While no companies have moved in and out of the Pilot, the pilot stocks might experience ticker symbol changes, listing changes, and mergers. We collected the necessary change information from NYSE, Amex, and Nasdaq, who keep track of and disseminate these changes. In the case of mergers between pilot and control stocks, the status of the resulting company is the same as the status of the company with the larger market capitalization of equity on the day prior to the first merger announcement. The pilot stocks that did not survive to the start of the Pilot on

[45] SEC Release No. 34-50104, July 28, 2004.

May 2, 2005 are not included in the analysis. Pilot stocks with listing changes during the Pilot are included in our analysis up until the date of the listing change.

The stocks in the control sample come from the remainder of the 2004 Russell 3000 not included in the Pilot. We do not include the stocks with initial public offerings after May 2004 because these stocks were not eligible to be selected for the Pilot. Like the pilot sample, the control sample stocks can experience corporate events that make tracking them difficult. We keep track of ticker symbol changes, listing changes, and mergers using the daily symbol directories from the Nasdaq Trader web site and using Bloomberg. As with the pilot sample, we include only the control stocks that survive until May 2, 2005 and include stocks that are subsequently delisted up until the delisting date.

Table 1 reports the sample sizes and breaks down the sample in various dimensions. As the table indicates, our sample contains 504 listed pilot stocks and 973 listed control stocks that are subject to Rule 10a-1 and 439 Nasdaq pilot stocks and 917 Nasdaq control stocks that are subject to NASD Rule 3350. Table 1 also indicates that roughly 70% of Listed Stocks and 63% of Nasdaq NM Stocks have listed options. Because listing affects the short sale rules applied to trading, we report results for sub-samples by listing market but not for the full sample. If an issuer switches its listing from Nasdaq to Amex or NYSE or vice versa after May 2, we keep that stock in the sample up until the day of the listing change. If an issuer changed its listing prior to May 2, it will be grouped according to its new listing and we include pre-period data only from that same listing.[46] Listings changes between Amex and NYSE do not affect our sample because the change does not affect the short sale rule applied.

[46] We exclude one stock that changed its listing on the first day of the pilot, Renasant Corporation RNST, formerly Peoples Holding Company, PHC.

Similarly, we keep stocks in our sample up until their last listed day even if they are acquired or otherwise move to markets that do not apply the same rule (i.e., move to the Nasdaq Capital Market, OTCBB, or the Pink Sheets) after May 2, 2005. We keep these stocks to avoid a survivorship bias, which is a bias associated with finding higher average returns than actually exist. We believe an analysis of the pilot would be particularly sensitive to survivorship bias and we therefore, make every effort to reduce it. Further, if an issuer moves its listing from Nasdaq to an exchange or from an exchange to Nasdaq, we keep the stock in the sample up until the list/delist date. We do this so that our analysis does not confuse the effects of the tick test with those of the bid test. Because we retain stocks in our sample until the stocks delist, our sample size on our last sample day (October 31, 2005) is smaller than our sample size on the first pilot day (May 2, 2005). In fact, we have about 88 fewer stocks in our sample on October 31 than we do on May 2. Despite the drop in sample size, the pilot stocks comprise about 1/3 of the sample stocks for both Listed and Nasdaq NM Stocks on October 31 as well as May 2.

B. Data and Sample Statistics

We examine these pilot and control stocks over a 210 day period in 2005. We examine the 82 day period from January 29 to April 29 as the Pre-Pilot Period during which the pilot and control stocks are subject to the same rules. The Pre-Pilot Period allows us to test whether the pilot and control stocks appear similar when they are subject to the same rule and it gives us a reference point to examine how the sample stocks change when the price restriction rules are removed. In the results section, this period is compared to the 128 day period from May 2, the first day of the pilot, to October 31, 2005.

Before comparing the Pre-Pilot Period to the Pilot Period, we first examine whether the pilot and control samples appear comparable over the Pre-Pilot Period. Table 2 gives this comparison separately for Listed and Nasdaq NM Stocks. The statistics are daily levels averaged over the Pre-Pilot Period. We use trade and quote data obtained from the Securities Industry Automation Corporation (SIAC) to estimate stock volume, price, spread, depth, and intraday returns, data from the Center for Research in Securities Prices (CRSP) to estimate market capitalization and daily returns, data from the Option Price Reporting Authority (OPRA) to estimate option volume and open interest, and the SRO Pilot data to estimate short selling levels.[47] Short interest, reported monthly, comes from the NYSE, Amex, and Nasdaq. Most of the measures in Table 2 are qualitatively similar for pilot and control stocks, according to a statistical t-test run at the 95% and 99% confidence levels (also stated as 5% and 1% significance levels). This evidence suggests that the two groups are a good match and supports the validity of further comparison of pilot and control stocks.

The statistics of Table 2 are divided into groups. The first group of statistics measures general stock characteristics such as volume, price, market capitalization, and short interest. The first three rows of Table 2 show that the pilot stocks have similar average volume to the control stocks whether volume is measured by the number of trades per day, the average daily share volume, or turnover. The average volume-weighted average price (VWAP) and average market capitalization diverge slightly. For both Listed and Nasdaq NM Stocks, the VWAP is higher for pilot stocks but the market capitalization is lower. Neither difference is statistically significant.

[47] The SRO Pilot data refers to the short selling records available from each of nine markets: American Stock Exchange, Archapelago Exchange (now a part of NYSE Group), Boston Stock Exchange, Chicago Stock Exchange, NASD, NASDAQ Stock Market (now NASDAQ Stock Exchange), New York Stock Exchange (now a part of NYSE Group), National Stock Exchange, and the Philadelphia Stock Exchange. This analysis aggregates the short selling data without regard to whether there exists a SIAC report for the short sale transaction.

The next group of statistics measures the level and nature of short selling. These statistics measure short interest, the short selling volume and location, and option volume and open interest. In Listed Stocks, short selling comprises about 24% of share volume and 27% of trades. The level jumps to 36% of share volume and 37% of trades in Nasdaq NM Stocks. Still, the level of short selling in pilot stocks is similar to that of control stocks prior to the start of the pilot. Because the bid test does not apply to all markets, we examine the share of short sales executed on Nasdaq to measure whether investors appear to be routing short sales away from Nasdaq. While we estimate this statistic for Listed Stocks as well, we focus on the Nasdaq NM Stocks for results. Rows ten to fifteen of Table 2 show that prior to the pilot, the pilot and control stocks have similar average option volume and open interest, statistically indistinguishable from each other.

The next set of statistics measures mechanical aspects of trading and quoting, in particular, the percentage of trades occurring on a downtick or zero downtick and the percentage of the day during which the last change in the bid was downward. These measures were selected because they both determine when a short sale can be executed and are influenced by the application of the price restrictions. Prior to the pilot, about 46% of trades in Listed Stocks occur on downticks or zero downticks, while slightly over 50% of trades in Nasdaq NM Stocks do. These percentages are similar for the pilot and control stocks. Likewise, the percentage of the day during which the most recent change in the bid was downward is similar for pilot and control stocks. For Listed Stocks, the most recent change in the bid was downward for about 39% of the day. This is indicative of the nature of a limit order book market to have short-lived liquidity imbalances followed by long periods of liquidity building. In other words, a large order quickly executes, removing several price levels in the limit order book, followed by a slow replenishing

of the limit order book. In the Nasdaq market, which operates more like a dealer market than the listed market, stocks spend more time in a downbid situation, about 47% of the time.

Liquidity is the next important group of statistics. We measure displayed liquidity using quoted and effective spreads measured in absolute terms and also relative to prices, and using aggregated quoted ask and bid depth at the National Best Bid and Offer (NBBO). We measure realized liquidity using the NBBO for both Listed and Nasdaq NM Stocks. Like the earlier measures, the liquidity measures show that the pilot and control stocks are statistically similar for all measures. While the magnitude of some of the measures, particularly the quoted ask depth and quoted bid depth, appears higher for control stocks than for pilot stocks, the measures are actually statistically similar.

The final group of statistics gives the distribution of returns and prices over various periods. Table 2 gives average returns, average absolute returns, the skewness of the returns, and the variance of the returns over 5 minute, 30 minute, and 1 day periods. It also shows the daily price range and three variance ratios. The variance ratios measure the transitory volatility by comparing the variance of returns measured over short and long horizons. Overall, the pilot and control samples are statistically similar in the means, skewness, and transitory and total volatility. It is interesting to note that the returns for all samples and all horizons are positively skewed. This positive skewness has been documented in previous work, which associates the result with short selling restrictions.

V Methods

A. Comparing Pilot and Control Stocks

We derive the results in this report using several empirical approaches. The first approach compares the pilot sample to the control sample both before and after the start of the pilot. The approach allows us to apply a standard t-test to the difference of the differences. As long as the pilot and control samples are generally well constructed, this approach will control for changes in market conditions that are unrelated to the pilot. However, this approach may not fully control for differences within the samples. Further, it is cumbersome when examining the differential effect of the pilot on sub-samples. Therefore, we will also employ a regression approach.

The regression approach includes multiple test variables at the same time and also controls for unforeseen differences between the pilot and control samples. Because the number of stocks changes over the sample period, we employ daily cross-sectional regressions for each sample day after the start of the pilot and then we average the coefficients. We employ variations on the following regression:

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i \quad (1)$$

where Market Quality is one of several dependent variables (e.g., effective spread) measured for each stock on one trading day, Pilot is equal to one for pilot stocks and zero for other stocks, and Pre-Pilot Market Quality is the average daily level of the dependent variable measured over the Pre-Pilot Period. If the dependent variable is generally larger for pilot stocks than control stocks, then β_1 will greater than zero. If this relation is persistent across time, then the average β_1 will be greater than zero. The Pre-Pilot Market Quality variable helps ensure that the coefficients on the

indicator variables measure the effect of removing price restrictions. It also helps to control for any unforeseen differences between the pilot and control stocks.

We run all tests separately for stocks listed on an exchange and stocks listed on Nasdaq NM because the rule applied to trading of Nasdaq NM Stocks is different than the rule applied to the trading of stocks listed on exchanges.[48] This allows us to satisfy one purpose of the Pilot, which is to clearly distinguish the effect of each type of rule.

B. Behavior of Stock Prices Surrounding the Pilot Initiation

In order to evaluate whether the tick test or the bid test affects the level of stock prices, we examine average daily returns and average cumulative returns for pilot and control stocks over a 21-day period surrounding the beginning of the pilot. If pilot stocks are over-valued because of the price restrictions these returns should be significantly negative for pilot stocks relative to the control stocks on or around the first day of the pilot. Cumulative returns are normalized to zero on April 29, the trading day prior to the start of the pilot.

We believe it likely that any valuation effects of the pilot that are not already impounded into the price before the start of the pilot would most likely be observed immediately upon the initiation of the pilot, and reflected in the returns on the first day. However, we also consider the possibility that the effects of the pilot might be manifest over a longer time period. Therefore, we also examine returns over a six month time horizon. To avoid a survivor bias, we compound returns to the six month horizon if a stock falls out of the sample prior to October 31, 2005. In addition, to control for the systematic risk of a stock, we estimate an alpha for each stock. We estimate these alphas in-sample using the market model:

[48] It is worth noting that neither the bid test nor tick test applies to the trading of Nasdaq NM stocks on exchanges.

$$R_t = \alpha + \beta R_{Mt}$$

where R_t is the return on the stock in day t, and R_{Mt} is the equally-weighted market index return from CRSP for that day. We also estimate the tendency of the alphas to be significantly positive or negative. Pilot stocks might be more likely to have negative alphas than control stocks if either price restrictions corrected over-pricing over long horizons or if price restrictions prevent constant short selling pressure from pushing prices below their equilibrium level. Pilot stocks might be less likely to have positive alphas if price restrictions facilitate over-pricing.

C. Measuring Large Price Reversals

As part of our analysis of whether price restrictions inhibit price patterns that may be indicative of short-term price manipulation, we wish to examine the frequency of large short-term price movements that are immediately reversed. Although such price reversals, or "spikes," are bound to occur with some frequency due to the natural variation of prices, they may also be a sign of price manipulation. If the price patterns indicative of manipulation are more prevalent on the short side than on the long side, we would expect to see more negative price spikes than positive ones. And if price restrictions are effective at reducing the potential for price manipulation, we might expect to see significantly more price spikes for pilot stocks than control stocks.

To investigate this, we define the following measures of short-term price reversals:

$$Negative: \min(-R_{t-1}, R_t^L) / \sigma_i$$
$$Positive: \min(-R_t^L, R_{t-1}) / \sigma_i$$

In these formulas, σ_i represents the holding period (non-annualized) standard deviation of returns on stock *i,* measured using data in the Pre-Pilot Period, R_t is the simple one-period return

on stock *i* at time *t*, and R_t^L is the one-period return measured as a percentage of the lagged stock price:

$$R_t = \frac{P_t - P_{t-1}}{P_{t-1}} \qquad R_t^L = \frac{P_t - P_{t-1}}{P_{t-2}},$$

where P_t represents the price of stock *i* at time *t*. We estimate these metrics using 5-minute and 30-minute horizons. The return as a percentage of the lagged price is used in the measure so that the adjacent returns will be compared on the same basis.[49]

We normalize the reversal measure by the standard deviation of returns on the same stock, computed using the same return interval over which the reversals are measured, in order to ensure that the measure will capture reversals that are large in magnitude compared to the typical movement on the stock. The standard deviation is computed using only pre-pilot returns data, so that the measure will not be affected by any changes in volatility that may be related to the pilot.

By definition, a "negative reversal" only occurs in periods when there is a negative return followed by a positive return—otherwise, the negative reversal measure is equal to zero. If a stock experienced a negative return of 3 standard deviations that was fully reversed in the next period, our negative reversal measure would be 3. If a return is only partially reversed, only the portion that is reversed is counted in the measure.

We do not test whether this measure changes across Pre-Pilot and Pilot Periods because the Pre-Pilot Period is already used to normalize the measure. Rather, we focus on differences between the control and pilot samples during the Pilot Period. In order to test whether the frequency of extreme reversals differs across the two samples, we use a nonparametric bootstrapping methodology that does not require any assumptions about the probability

[49] For example, if a stock price increases from 40 to 50 and then returns back to 40, this corresponds to a 25% return followed by a -20% return. In our measure, we would compute the negative return as a percentage of the original price, which would make it a -25% return.

distribution of returns or return reversals. Essentially, this method estimates the likelihood of observing a particular number of reversals under the null hypothesis that the distribution of reversals in the pilot sample is the same as the distribution in the control sample. This is implemented as follows. For a given "threshold" level of the reversals measure, we count the number of reversals in the pilot sample that exceed that threshold. We then select from the control sample (with replacement) a random sample of reversals equal in size to the pilot sample. Within this randomized sample, we count the number of reversals exceeding the threshold, and observe whether the number is higher or lower than the number observed in the pilot sample. We repeat the process 1,000 times and observe the frequency with which the number of reversals in the randomized control sample equals or exceeds the number in the pilot sample. We report the significance based on a two-tailed test—for example, the number of reversals in the pilot sample would be deemed significant at the five percent level if a number that high occurs 2.5% of the time or less in randomized control samples.

D. Autoregression Methodology for Measuring Reversals

As an alternative approach to measuring the impact of the pilot on price reversals, we employ a new methodology. Similar in spirit to autoregression, this methodology involves measuring the extent to which positive and negative price movements reverse in subsequent periods. Specifically, we use intraday returns to estimate a model of the form:

$$R_t = \sum_{n=1}^{5} \alpha_n R_{t-n}^{-} + \sum_{n=1}^{5} \beta_n R_{t-n}^{+} \; .$$

In this equation, R_t represents the stock return in period t, and the regressors are the positive and negative components of lagged returns:

$$R_t^{-} = \min(0, R_t) \qquad\qquad R_t^{+} = \max(0, R_t) \; .$$

The estimated α and β coefficients measure the extent to which positive and negative returns tend to reverse or continue in subsequent periods. In a world where stock prices follow a random walk, the true coefficients would be equal to zero. Unlike an ordinary autoregression, this specification permits the degree of momentum or reversals to differ for positive and negative shocks. In either case, positive coefficients would indicate that returns exhibit short-term momentum, while a negative coefficient would indicate short-term reversals. For example, if the coefficients α_1 and α_2 were estimated to be -0.05 and -0.01, this would mean that a negative return of one percent would, on average, be followed by a positive return of five basis points in the next period, and a positive return of one basis point in the period after that. If the coefficients β_1 and β_2 were estimated to be -0.04 and -0.02, this would indicate that a positive return of one percent would on average be followed by negative returns of four and then two basis points in the next two periods. We are interested in comparing these coefficients for pilot and control stocks. If price restrictions help prevent short-term negative stock price manipulations, we would expect to see the α coefficients higher for pilot stocks than for control stocks.

E. Small and Low-Volume Stocks

One policy alternative outlined in the first Pilot Order was to extend a uniform test to all securities, including securities with a lower market capitalization or less actively traded than those included in the Pilot. While our analysis cannot directly investigate the effects of price restrictions for stocks beyond the range covered by the pilot sample, it can provide relevant evidence by investigating whether the impact of the Pilot has been substantially different for the smaller stocks than for the larger stocks in the Pilot, or whether the impact has differed for

actively traded and less actively traded issues. To examine these questions, we run a series of regression-based tests of the following form:

$$\text{Market Quality}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Market Quality}_i$$

where "Market Quality" represents a characteristic of interest such as spreads, depth, or volatility. The "Decile" variables are indicator variables corresponding to each of the nine lowest deciles, for two different decile partitions. The first partition ranks stocks by market capitalization on April 28, 2005. The second partition ranks stocks by annualized turnover in the Pre-Pilot Period as measured by its average daily share volume divided by its shares outstanding as of April 28, 2005 and multiplied by 250. In each case, the decile indicators take on a value of one if the stock falls within the designated decile, and zero otherwise. These partitions allow us to test whether the price restrictions have a larger impact on certain categories of stocks. In particular, we examine each $\beta_{10} + \beta_k$ to measure whether the pilot has a significant effect on stocks in decile *k*.

VI Results and Analysis

A. The Nature of Short Selling

1. Short Selling Activity

Price restrictions may impose costs on short sellers in the form of lower fill rates and delays on execution. If these costs are economically significant, then we would expect the removal of the price restrictions to result in increased short selling. We would expect short selling to increase more for pilot stocks than control stocks if the price restrictions are costly, or be the same for the pilot and control stocks if price restrictions are not costly.

Table 3 shows how removing the price restrictions affects the level of short selling, based on three different measures, including (i) the number of shares sold short on a given day divided by the total share volume, (ii) the number of trades involving short sales, and (iii) short interest.[50] Panel A shows the Pre-Pilot Period to Pilot Period comparison while Panel B reports the average coefficients from regression analysis. In the Listed market, short volume increases significantly from 24.4% to 26.3% of total volume in the pilot sample, while the change is not statistically significant for the control sample. A comparison of these two changes reveals that short selling volume increases by about 2% of total volume as a result of removing the tick test, suggesting that the tick test imposes economic costs on short sellers. The same conclusion can be drawn from the statistics on short selling as a percentage of trades.

Similarly, both volume and trade measures for Nasdaq NM Stocks suggest that the application of the bid test reduces short selling. The regression analysis in Panel B confirms these conclusions and also shows that the effect of the tick test is stronger than the effect of the bid test.

Although our results indicate that price restrictions appear to constrain the volume and frequency of short sales, these effects are not reflected in short interest. As indicated in Table 3, both pilot and control stocks exhibited significant increases in short interest around the time of the Pilot Period. However, none of the tests indicate any significant difference between pilot and control stocks. Both the univariate results in Panel A and the regression-based results in Panel B lead to the same conclusion: price restrictions appear to have no effect on short interest for Listed

[50] Though not reported, OEA found that pilot stocks were less likely to qualify for the Regulation SHO threshold list than control stocks. This result rejects the conjecture that removing price tests leads to more settlement failures. In order to maintain a focus on the price tests, analysis of the Regulation SHO threshold list is not included in this report.

Stocks or for Nasdaq NM Stocks. The same result is observed whether short interest is measured in percentage of shares outstanding or in "days to cover."

The fact that we document statistically significant increases in short selling volume but not in short interest can be interpreted in various ways. One interpretation is that the increase in short volume is due primarily to increased short selling by parties that close out their short positions within the day—or, more generally, that the increase in short volume was accompanied by a decrease in the average horizon over which short positions are held. We should also note that the absence of a statistically significant result does not imply that no change occurred. Given that we observe short interest only monthly, it is possible that our statistical test did not have sufficient power to detect a change in short interest.

Because short sales in Nasdaq NM Stocks executed outside of the Nasdaq market are not subject to the bid test, short sellers can avoid the bid test by sending orders to markets other than Nasdaq. The removal of the bid test might result in an increase in short sales on Nasdaq in Nasdaq NM Stocks because the order routing decision might no longer be affected by the application of the bid test. The Nasdaq market share statistics in Panel A of Table 3 show that Nasdaq's market share in short sales increased 3.9% in pilot stocks and by 1.3% in non-pilot stocks. The difference of 2.6% is statistically significant, which is consistent with the non-uniform application of the bid test altering order routing decisions.

2. Option Activity

If price restrictions drive short sellers to trade options in lieu of stocks, then their removal should decrease option activity. Table 4 summarizes the changes in option trading for pilot and control stocks between the Pre-Pilot Period and Pilot Period. There are a total of 628 pilot and

1,263 control stocks that had listed options included in the analysis. Put and call option trading volume is aggregated over all classes and markets for each underlying stock on a daily basis. Then, the put and call option trading volume is averaged across days for each stock for period before the pilot and for the period of the pilot. The change in put option trading volume is calculated as the average daily put (call) volume during the pilot minus the average daily put (call) volume before the pilot. Finally, the change is averaged across stocks to yield the results reported in Table 4. Averaging across stocks allows us to maintain the independence of the observations and perform a t-test comparing the mean of the pilot stocks to the mean of the control stocks. The results for open interest and signed option volume use the same methodology.

If the price restriction drives would-be stock short sellers to trade options to implement their investment strategies, then the lifting of the price restrictions on the pilot stocks would lead to a significant decline in option trading for pilot stocks relative to the control stocks. As indicated in table 4, between the Pre-Pilot Period and Pilot Period, we do observe a slight increase in average trading volume for calls and puts on Listed Stocks, a decrease in average trading volume of calls and puts on Nasdaq NM Stocks, and an increase the average open interest of all categories. Based on the paired *t* test, however, we find no statistically significant changes at the 5% confidence level. We also observe that open interest increased less on average for control stocks than for pilot stocks, but again, based on the two-sample *t* test, we find no statistically significant differences between the changes in the pilot and control samples.

As an additional measure, we examine signed option volume. This is computed by subtracting the change in the put volume from the change in the call volume. A positive signed option volume suggests either an increase in long side buyer speculation or a decrease in short

side seller speculation. A negative signed option volume suggests either a decrease in long side buyer speculation or an increase in short side seller speculation. For example, if the change in the call volume is -10 and the change in the put volume is -5, then the signed option volume equals -5. On the other hand, if the change in the call volume is -5 and the change in the put volume is -10, then the signed option volume is 5. Again, we find no significant difference between pilot and control stocks.

Since short sellers may use short-term options in lieu of equity short sales, Table 4, Panel B shows the results for short-term options only.[51] The results are quantitatively similar to the results in Table 4, Panel A. Thus, the conclusions drawn from Table 4, Panel A hold for short-term options.

Overall, the options market results provide no statistical evidence supporting the hypothesis that the tick test drives would-be short sellers away from the equity markets and to the options markets to trade.[52] Option trading volume of pilot Nasdaq NM Stocks show a decline in option volume relative to control stocks of 15%, but this difference is not statistically significant.

3. Mechanical Effects

Price restrictions have the mechanical effect of forcing short sellers to be liquidity suppliers instead of liquidity demanders because short sales can rarely be executed against the bid price. Therefore, we expect the removal of price restrictions to be associated with changes in quoting and trading purely because of the mechanics of the rules. In particular, Table 2 shows

[51] Long and short-term options are identified using the Options Clearing Corporation directory as of October 31, 2005.
[52] A regression model that controlled for changes in volatility in the pre- and post-periods provided results that were consistent with those in Table 4.

that about 46% of trades occur on downticks when the tick test applies. We expect that the removal of the tick test will lead to more balanced trading around 50% downticks because short sales can now execute on downticks. This effect should be more obvious in Listed Stocks than Nasdaq NM Stocks where the trades occur on downticks half the time even with the bid test.

A second potential mechanical effect is the percentage of time during the day when the most recent bid change was downward. Table 2 shows that this figure is around 39% when the tick test applies and 47% when the bid test applies. Removing either price restriction could increase the percentage of the day with down bids because short sales can more easily hit the bid to force more downbids. Conversely, if the different price restrictions can explain some of the divergence in these figures, we expect the percentage of downbids in Listed Stocks and Nasdaq NM Stocks to converge.

Table 5 shows how the tick and bid tests affect trading and quoting mechanics. The downtick rows in Panel A show that the percentage of trades on downticks increases from 46% to almost 50% in pilot Listed Stocks. Conversely, the percentage of trades on downticks in control Listed Stocks goes down. On net, the percentage of trades on downticks is fairly balanced when the tick test does not apply and is skewed toward upticks when the tick test does apply. Nasdaq NM Stocks appear to have much more balanced trading even with the bid test so that removing the bid test results smaller increase in the number of downticks. Panel B confirms the result that the tick test has a much larger effect on trading mechanics than the bid test.

The downbid rows in Table 5 measure the percentage of the trading day during which the most recent bid change was downward. Pilot Listed Stocks experience a small increase in the prevalence of downbids but this increase is roughly similar to an increase experienced by control Listed Stocks. The results show a decline in the prevalence of downbids for pilot Nasdaq NM

Stocks, suggesting that short selling under the bid test might shorten the duration of upbids, reflecting the restriction that short sales can only hit upbids.

B. Market Quality

1. Liquidity Measures

Because price restrictions alter how orders transact with each other, they have the potential to alter traditional measures of liquidity. In particular, the price restrictions will often keep a short sale from executing against the bid quote. Therefore, we expect the depth at the bid quote to be lower without price restrictions. If a short sale can not execute against the bid, it often adds depth to the ask quote, and hence, the depth of the ask might be lower without price restrictions. Alternatively, a restricted short sale might set a lower ask price and an unrestricted short sale might exhaust the depth at the bid resulting in a lower bid price. Either way, short sale price restrictions can result in a narrower quoted bid-ask spread.

While quoted spreads and depths measure the displayed supply of liquidity, the effective spread measures liquidity actually available to investors. Therefore, an examination of effective spreads is necessary to understand the effect of price restrictions on liquidity. Because price restrictions can affect the displayed liquidity, we might also expect them to affect the actual liquidity as well.

Table 6 shows results on the effect of price restrictions on liquidity. For the pilot sample, the ask depth decreases for Listed Stocks but increases for Nasdaq NM Stocks. The control sample experiences an increase in depth at the ask. Comparing the changes reveals that the ask depth of the pilot stocks decreased relative to the ask depth for the control stocks in both Listed and Nasdaq NM Stocks. This change is significant for Listed Stocks in both the univariate and

regression-based tests, but is significant for Nasdaq NM Stocks only in the regression-based tests in Panel B. Panel B also shows that the ask depth is augmented about three round lots more when a tick test applies than when a bid test applies.

The bid depth results in Table 6 are slightly different than the ask depth results. The bid depth increases for all sub-samples, but the difference between the pilot and control samples is not significant in Panel A, while Panel B suggests that the bid depth of the pilot stocks does not increase as much as the bid depth of the control stocks. This effect is larger for Nasdaq NM Stocks than for Listed Stocks, therefore, the bid test seems to augment the bid depth more than the tick test does by about one round lot.

We examine two measures of quoted spread. The first, known as the "absolute spread," is simply the difference between the ask price and the bid price, measured in pennies. The second, called the "relative spread," is the absolute spread divided by the bid-ask midpoint, thus measuring the displayed cost to trade as a percentage of the stock's value. Panel A shows that the quoted spreads did not change much when the pilot started for either the pilot stocks or the control stocks. Only the relative quoted spread in control stocks saw an increase but that increase was not statistically different from the change in relative spreads experienced by the pilot stocks. The conclusions from Panel B give a more mixed picture. Quoted spreads decline about 0.3 cents more for pilot stocks, a result that is the same for Listed Stocks and Nasdaq NM Stocks. This result suggests that the tick and bid tests appear to reduce liquidity. However, the results on relative quoted spreads yield the opposite conclusion. While these results are statistically significant, the point estimates are fairly small. The quoted spreads decline by less than half a penny and the relative quoted spread increases by less than a basis point. Taken

together, these results suggest that the tick and bid tests have a slight effect on quoted spreads, if any.

In addition to quoted spreads we also examine effective spreads, estimated for each trade by computing the absolute value of the difference between execution price and the current bid-ask quote midpoint. As we did for the quoted spread, we estimate both absolute and relative effective spreads. The effective spread results in Panel A of Table 6 look quite similar to the quoted spread results. Only one of the changes is statistically significant, a decline in the effective spread of pilot Nasdaq NM Stocks. This result alone would suggest that the application of the bid test decreases liquidity. However, this conclusion is weakened by the lack of statistical significance in the other sub-samples and the lack of a difference between the pilot and control stocks. The Panel B results suggest that the tick test has no impact on effective spreads, but the results on the bid test are mixed. The bid test appears to decrease effective spreads and increase relative effective spreads. Like the results on quoted spreads, the magnitudes of these changes are small.

Overall, the Regulation SHO Pilot shows us that the price restrictions appear to augment depth at both the ask price and the bid price, but price restrictions have little if any effect on realized liquidity. These results are fairly consistent whether the price restriction is structured as a tick test or as a bid test, although the tick test augments the ask depth more and the bid test augments the bid depth more.

2. Return Volatility

The next set of tests examine whether removing the price restrictions alters return volatility. Table 7 displays test results for several volatility measures and several return horizons

to capture different aspects of volatility. The daily price range measures the degree to which prices fluctuate within a day by comparing the high price to the low price in a day. The daily price range declines from the Pre-Pilot Period to the Pilot Period for each subsample. This decline is statistically significant for both Listed and Nasdaq control samples and for the Nasdaq pilot sample, but not for the Listed pilot sample. Panel A suggests that the decline was statistically similar for pilot and control stocks, while the Panel B regression suggests that the daily price range increased for pilot stocks relative to control stocks for both the Listed and Nasdaq samples. Taken together, the daily price range results are mixed on whether the tick and bid tests dampen volatility.

To explore intraday volatility further, we examine our next two volatility measures, absolute returns and return variance, over three time horizons, 5 minutes, 30 minutes, and one day.[53] These measures would increase for pilot stocks over the shorter horizons if the tick and bid tests dampen transitory volatility. The measures would increase for the pilot stocks over the longer horizons if the tick and bid tests dampen permanent volatility. Economically, transitory volatility captures the efficiency of the trading mechanism while permanent volatility captures the effects on equilibrium prices. We separately analyze absolute returns and return variance because each measures volatility slightly differently. Return variance has a tendency to put more weight on larger price movements than absolute returns.

The average absolute returns are lower during the Pilot Period for the control sample across all three return horizons. The univariate results in Panel A show that the pilot stocks experienced a statistically similar decline in the absolute returns as the control stocks for the 30 minute and daily horizons. At the five-minute horizon, however, the pilot sample experienced an

[53] The 5 and 30 minute absolute returns and variances are estimated without including the first half hour of the trading day, after hours trading, or pre-open trading.

increase in absolute returns relative to the control stocks for both Listed and Nasdaq NM Stocks. The regression results in Panel B confirm this finding and show that the effect is larger for Listed Stocks. Panel B also confirms the results for the daily horizon but indicates that absolute returns increased over the 30-minute horizon for pilot stocks relative to control stocks. While the 30-minute results are mixed, the absolute return results suggest that the tick and bid tests have no effect on the magnitude of daily returns while they seem to dampen the magnitude of five minute returns. Further, the tick test seems to dampen short-term returns more than the bid test.

The return variance results in Panels A and B are quite a bit weaker. Panel A shows that the changes to return variances experienced by pilot stocks are statistically similar to the changes in return variances experienced by control stocks for both Listed Stocks and Nasdaq NM Stocks, and this result holds for all three return horizons. Panel B confirms this result for the 30 minute and daily return horizons but finds that pilot Listed Stocks seem to experience an increase in return volatility over the 5 minute horizon relative to control Listed Stocks. In summary, the bid test seems to have no effect on return variance over any time horizon while the tick test might dampen return variance over the five minute horizon.

Because the results above suggest that price restrictions may dampen transitory volatility, we next focus on variance ratios that are specifically designed to capture transitory volatility by comparing the short horizon volatility to longer horizon volatility. If no transitory volatility exists, variance ratios are designed to equal one. We examine three different variance ratios. We compare five minute variance to thirty minute variance, five minute variance to daily variance, and thirty minute variance to daily variance. Panels A and B show that the variance ratio of five to thirty minute returns increased for pilot Listed Stocks relative to control Listed Stocks. Further, Panel B shows that the change for Listed Stocks differs significantly from that

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of Nasdaq NM Stocks. However, none of the other variance ratios changed significantly. Because the variance ratios relative to the daily level did not show any changes, the results on transitory volatility are somewhat weak. However, the result for Listed Stocks over the five minute horizon to thirty minute horizon still helps solidify the conclusion that the tick test dampens transitory volatility over the five-minute horizon but seems to have no effect on permanent volatility.

C. Effect on Stock Prices

As outlined in section III above, numerous theoretical models suggest that short selling constraints can affect equilibrium stock prices. Some of these models predict that stocks are likely to be more overpriced when short selling constraints are more binding, and when investors disagree more about the stock's true value.

Our evidence above suggests that price restrictions do constrain short selling somewhat. Thus, we are interested in testing the hypothesis suggested by these theories, that removing price restrictions will lessen overpricing. This hypothesis is not likely to hold unless the price restrictions are significant relative to other short selling constraints and our sample stocks are overpriced prior to the start of the pilot. Therefore, rejecting the hypothesis might mean that price restrictions are minor relative to other short selling constraints or that our sample stocks were not overpriced.

Table 8 reports average daily returns and average cumulative returns for pilot and control stocks in the period surrounding the beginning of the pilot. If pilot stocks are over-valued because of the price restrictions, these returns should be significantly negative for pilot stocks relative to the control stocks. Cumulative returns are normalized to zero on April 29, the trading

day prior to the start of the pilot. As indicated in Panel A of Table 8, we observe for Listed Stocks a statistically significant difference between the average returns of control and pilot stocks on May 2, the first day of the pilot. The average control stock experienced a return that exceeded the average pilot stock by about twenty-four basis points. However, we do not observe significant differences in returns on other days after the start of the pilot, nor are the cumulative returns statistically distinguishable at horizons beyond the first day. For Nasdaq NM Stocks, we observe no differences in daily or cumulative returns at or after the start of the pilot that are statistically significant at the five percent confidence level.[54] Because the Listed difference does not persist and because of a lack of a difference in Nasdaq NM Stocks, neither the tick nor the bid test appear to cause stocks to be over-valued.

Figure 1 displays the returns for the pilot and control samples over the first six months of the pilot. The figure gives the raw returns as well as the market adjusted returns. Returns in general appear to be positive over this period but are close to zero when subtracting the market return. Further, the pilot sample appears to under-perform the control sample, especially for Listed Stocks. Table 9 confirms that the six month returns of the pilot stocks appears lower than that of the control stocks. However, this result is not statistically significant. Therefore, the six month returns for the pilot sample are statistically similar to the six month returns for the control sample.

Table 9 also shows that the average alphas are negative but very close to zero. This means that when controlling for risk, the returns of the sample stock are about the same as the returns of the market portfolio. Further, the univariate results of Panel A and the regression

[54] On the Nasdaq NM side, we do observe a statistically significant difference on a single day several days prior to the start of the pilot (April 26). In Table 8, we tested for statistical significance on 21 separate days in two different markets, for a total of 42 different hypothesis tests. Under the hypothesis that the pilot has no effect, we would expect random errors to cause roughly two out of the 42 tests to show false positive significance at the five percent level.

results of Panel B show that the alphas of the pilot sample are statistically similar to the alphas of the control sample. Therefore, the pilot stocks did not underperform the control stocks. This suggests that the removal of the price restrictions will not result in either a long horizon correction of over-pricing nor is it likely to lead to prices being driven below their equilibrium value.

Table 9 also shows the tendency of the alphas to be significantly positive or significantly negative. An alpha is deemed to be negative if the estimate is significantly negative at the 5% level in a two-tailed test. Similarly, an alpha is considered to be positive if the estimate is significantly positive at the 5% level in a two-tailed test. If the alphas are completely random, we would expect to find 2.5% of them positive and 2.5% of them negative. Table 9 shows that the frequency of positive alphas is less than 2.5% while the frequency of negative alphas is slightly higher.[55] The frequency of negative alphas is statistically similar for pilot stocks and control stocks, providing further evidence against prices being driven below their equilibrium level. Among Listed Stocks, the control stocks appear to be more likely to have positive alphas, potentially because price restrictions facilitate over-pricing. This finding however, is weakened by the observation that fewer than 2.5% of control stocks have significantly positive alphas.

D. Market Manipulation

The type of analysis conducted in this study cannot directly prove whether market participants are engaging in manipulative practices, because it is inherently difficult to measure whether the Pilot has had any impact on the degree to which markets are susceptible to

[55] We also estimated the alphas using the value-weighted index. About 2.5% or fewer alphas were significantly positive and about 2.5% or fewer were significantly negative.

manipulation. Our approach is to identify certain data patterns that we would expect to be more prevalent in a world where prices are manipulated, and investigate to see if these price patterns are more common for pilot stocks than control stocks. Such a pattern does not necessarily mean that manipulation has occurred, but indicates that we might have cause for further analysis.

As argued above in section I-B, if price restrictions inhibit manipulation by short sellers and/or facilitate upward manipulation, we might expect to see more large, sudden price declines in pilot stocks than control stocks. Further, we might expect fewer large, sudden price increases in pilot stocks than control stocks. Either effect should be reflected in the form of decreased skewness in the short-term returns distribution.

Table 10 reports results of statistical tests based on 5-minute, 30-minute, and 1-day returns. For each returns horizon, we follow the same approach as before and test for changes in skewness between the Pre-Pilot Period and Pilot Period, separately for pilot and control stocks, and for Listed and Nadaq stocks, and then test whether the difference of differences is significantly different from zero.

As the table indicates, we find no significant changes between the Pre-Pilot Period and Pilot Period, with the single exception that there appears to have been a marginally significant increase in the skewness of Nasdaq NM control stocks at the 30-minute return interval. However, neither in this nor any other case do we find any statistically significant differences between pilot and control stocks. Thus, we find no evidence that the pilot program has had any impact on returns skewness. The 5-minute and 30-minute results reported in Table 10 are based on the skewness of returns computed using quote midpoints.[56]

[56] We also performed the test using returns computed using trades (results not reported) and again found no significant differences between pilot and control stocks.

Our second approach to testing whether eliminating price restrictions may lead to an increase in price patterns indicative of market manipulation involving short sales is to examine the relative frequency of large negative and positive price reversals, as explained in section V-C, above. Our results are presented in Table 11. Panel A reports results for return reversals occurring over subsequent 5-minute intervals, and Panel B reports results based on 30-minute intervals.

In this table, the line corresponding to "Reversal Size > 2" reports the number of times (per 100,000 observations) that a stock price move of 2 standard deviations or more was reversed in the subsequent period. So, for example, the number 338.4 in the first column of Panel A indicates that for Listed, pilot stocks, the frequency of negative five-minute reversals greater than two standard deviations in magnitude is approximately 0.003384, or 338.4 out of 100,000. In this table, statistical significance is ascertained using a nonparametric bootstrapping procedure outlined in section V-C. This test indicates whether the observed frequency of reversals would constitute a rare event under the null hypothesis that the distribution of reversals is the same for control and pilot stocks. Results are reported for thresholds ranging from two to nine standard deviations.

Our results in Panel A indicate that the pilot stocks tend to experience significantly more 5-minute return reversals than the control stocks, at least for thresholds in the range of two to four standard deviations. This same result is observed for Listed Stocks and Nasdaq NM Stocks. If price restrictions deter price patterns consistent with downward manipulations but not upward manipulations, we might expect to see more negative price reversals in the pilot sample than the control sample, but no difference in positive reversals. In our sample, however, the effect of the

pilot appears to be equally as strong, if not stronger, for positive reversals than for negative reversals.

The results based on the 30-minute horizon, reported in Panel B, tell a different story. At the 30-minute horizon, there is no longer any statistical evidence that pilot stocks have a higher frequency of reversals than control stocks.[57]

As explained in Section V-D, above, our third approach to investigating whether removing price restrictions increases the prevalence of price patterns consistent with market manipulation is to use an autoregression model to estimate the extent to which positive and negative returns tend to be reversed in subsequent periods. The results of this analysis are presented in Table 12.

Panel A shows how five minute returns are correlated with the returns of each of five previous five-minute periods. A positive number reflects returns in the same direction. A negative number reflects return reversals. Most of the coefficients in Table 12 are negative, reflecting a tendency for five-minute price changes to be reversed over subsequent periods. While many of the autocorrelations changed from the Pre-Pilot to Pilot Period, we focus on how the pilot sample compares to the control sample. Over one lag, removing price restrictions makes returns in Listed Stocks more negatively autocorrelated. This is true whether the previous returns were positive or negative. The effect continues for two lags (ten minutes), but only following positive returns. Price restrictions have no effect on five-minute return autocorrelation in Nasdaq NM Stocks.

[57] Panel B of Table 11 reports results for 32 different hypothesis tests (eight different thresholds, positive and negative reversals, Listed and Nadaq samples). Of these 32 tests, only one indicates statistical significance at the five percent level (negative reversals for Listed Stocks at the 3-standard deviation threshold). Even under the null hypothesis of no true effect, we would expect any individual test to show a "false positive" at the 5% significance level approximately 5% of the time. Thus, one significant test statistic out of 32 tests does not constitute a meaningful rejection of the null hypothesis.

Panel B shows the results for thirty minute returns. Measured relative to control stocks, the pilot stocks experience no statistically significant increase in return correlation for any of the thirty minute intervals examined.

In summary, returns in Listed Stocks are negatively serially correlated following both positive and negative returns over short horizons and removing price restrictions increases this negative correlation. The symmetry of these results is consistent with the volatility results above. We find no statistically significant impact for Nasdaq NM Stocks.

E. Small and Low-Volume Stocks

The analysis presented heretofore analyzes Listed Stocks and Nasdaq NM Stocks separately, but beyond this does not make any effort to ascertain whether the pilot may have a disproportionate or qualitatively different effect on smaller or less liquid stocks. In order to address these questions, we partition the sample into deciles according to market capitalization and turnover. As described above in section V-E, we partition the sample into deciles before separating them across markets, to ensure that Listed Stocks and Nasdaq NM Stocks in the same decile are comparable. The sample sizes resulting from these decile partitions are reported in Table 13. As the table indicates, the Listed Stocks are more concentrated in the higher deciles of market capitalization, while the opposite is true for Nasdaq NM Stocks. However, both Listed and Nasdaq NM Stocks have representation across all deciles of the two measures.

Tables 14 through 26 present our results analyzing how many of the results presented earlier vary as a function of size and liquidity. As explained in section V-E, above, these tables are based on a regression analysis where each model includes a pilot indicator and a pilot indicator interacted with indicator variables for deciles one through nine. In this model, the

marginal effect of the pilot is captured through two channels, first through the pilot indicator variable, and secondly through the interacted indicator variable. To facilitate interpretation, the tables report the sum of the coefficients on the pilot dummy and the interacted terms. This way, the entries in the table show directly how the pilot sample differs from the control sample within each decile.

Table 14 shows how the tick and bid tests affect short selling volume for stocks in each size and turnover decile. Removing the rules increases short selling volume in almost every size and volume decile. Further, the tick test appears to hinder short selling slightly more in small stocks than in large stocks. The bid test, on the other hand, appears to hinder short selling slightly more in large stocks than in small stocks. The affect of the tick and bid tests appear unrelated to turnover level. According to the Nasdaq market share results in Table 15, the removal of the bid test on Nasdaq seems to increase Nasdaq's market share more for small stocks than for large stocks. Overall, the tick and bid tests do seem to have differing affects on short selling for stocks of varying sizes.

In results not reported in tables, only the tick test has a differential effect on the balance of trading in stocks of differing sizes while all other mechanical effects are similar across size and activity levels. The tick test has a bigger effect on the symmetry of trading in smaller stocks but a constant effect on the symmetry of trading in stocks of varying activity levels.

Tables 16 and 17 show whether the augmentation of the bid and ask depth is similar for large and small stocks. These patterns are qualitatively similar in both tables. The tick test augments depth across almost all size and activity levels without clearly augmenting large or small stocks more. The bid test's influence on depth, however, varies widely across size and

activity levels without a discernable pattern. Therefore, the depth augmentation from the tick and bid tests appears unrelated to the size or activity level of the stocks.

As stated above, the increase in the depth at the inside quote affects the displayed supply of liquidity but might not influence realized liquidity, as measured by effective spreads. Table 18 shows that the tick test has no effect on effective spreads for almost all size and activity levels. The bid test, however, seems to result in lower effective spreads for large or more active stocks and potentially higher spreads for small or less active stocks. When significant, however, the magnitudes are still only a few basis points.

The results above show that transitory volatility is dampened by the tick test with much weaker evidence on the bid test. Table 19 shows that the tick test primarily dampens the volatility of small stocks but seems to amplify the volatility of large stocks. The bid test shows a similar pattern but to a lesser degree. The results across turnover levels are not as striking. The tick test seems to dampen volatility for most activity levels and the bid test shows similar yet substantially weaker evidence.

Table 20 summarizes the evidence on how the tick and bid tests affect longer-term variance. While the tick test does not affect the daily return variance in stocks as a whole, it does seem to dampen daily return variance in small stocks and increase daily return variance in large stocks. The bid test shows a similar pattern but the effect is only significant for a few of the smaller size levels. The tick and bid tests have no effect on daily return variance for any activity level.

The results above show little evidence that the tick or bid tests affect price levels. However, there is a 24 basis point return difference between pilot and control Listed Stocks on the first day of the Pilot. Table 21 summarizes whether this return difference varies by size or

activity level. The evidence shows that for most size and activity levels, the pilot and control stocks experienced a statistically similar return on the first day of the Pilot. The Listed pilot stocks had a lower return than the control stocks in the largest size group while the Nasdaq NM pilot stocks had a lower return than the control stocks in the highest turnover group. Hence, the prior results seem to be driven by the large Listed Stocks.

Table 22 compares the pilot stock six-month alphas to the control stock six-month alphas for the various size and activity groups. Like the May 2 results, the pilot alphas are statistically similar to the control alphas in every size and activity level. Therefore, the tick and bid tests do not promote or hinder pricing efficiency for any size or activity level.

Recall from Table 11 that negative and positive five-minute price reversals are more prevalent in the pilot sample than the control sample, especially for Listed Stocks. Repeating our analysis across deciles, we find the difference between pilot and control Listed Stocks is significantly more pronounced for stocks with the lowest market capitalization (results not presented). These findings are consistent with our other results indicating that smaller stocks tend to be more volatile when the tick test is removed. However, for the smallest Listed Stocks, we observe a greater number of positive than negative price spikes, suggesting that removing the tick test does not make smaller stocks unduly susceptible to negative price pressure.

VII Summary and Conclusions

The pilot program established by Regulation SHO exempted approximately one third of the Russell 3000 stocks from the "tick test" (Rule 10a-1) for Listed Stocks and the "bid test" (former NASD Rule 3350) for Nasdaq NM Stocks traded on Nasdaq or traded OTC and reported to an NASD facility. The pilot was designed to facilitate comparison between the pilot stocks

and control stocks, thus creating an unprecedented opportunity to observe in a controlled environment the effects of removing the price restrictions.

This study has compared pilot and control stocks along numerous dimensions, in an effort to capture a broad range of possible effects. Our main empirical results are as follows:

- The pilot is associated with increased short selling volume in Listed and Nasdaq NM Stocks, but appears to have no impact on the level of short interest in either market. The increase in short selling is slightly higher for small Listed Stocks than for large Listed Stocks.

- The pilot is associated with an increase in Nasdaq's share of trading volume in Nasdaq NM Stocks, suggesting that market participants are routing trades to other venues in order to avoid the bid test. The market share increases more for smaller stocks. For the largest Nasdaq NM Stocks, such as those included in the Nasdaq 100, there is no significant difference in market share.

- We find no evidence that the pilot has had any impact on the level of trading activity in the options market, as we would have expected to see if market participants are using option markets to avoid the tick test or the bid test.

- For Listed Stocks, less than 46% of all trades are executed on down bids when the tick test applies, while the number is close to 50% for pilot stocks, suggesting that Rule 10a-1 constrains the execution price in four to five percent of trades. For Nasdaq NM Stocks, Rule 3350 does not explicitly prevent trading on downticks, but our results show that it effectively constrains trading on downticks for about one half of one percent of trades.

- The pilot is associated with a decrease in quote depth, especially on the ask side for Listed Stocks—our evidence confirms that Rule 10a-1 forces some short sellers who would otherwise be liquidity demanders to act as liquidity suppliers. The decrease in depth appears unassociated with size or turnover.

- Other than the effect on market depth, the pilot has had no clear effect on market liquidity—most of our tests indicate that liquidity was not significantly impacted by the pilot, but some tests indicate small increases or decreases in liquidity, depending on the measure.

- The pilot is associated with an increase in some measures of intraday volatility. These increases appear to be confined to the smaller stocks as larger stocks experienced a decline in volatility during the pilot.

- On average across all types of stocks, the pilot does not appear to have any significant effect on daily volatility—however, our results indicate the pilot is associated with

lower volatility for stocks with higher market capitalization, and higher volatility for stocks with lower market capitalization.

- Based on the price reaction to the initiation of the pilot, we find limited evidence that the tick test distorts stock prices—on the day the pilot went into effect, Listed Stocks in the pilot sample underperformed Listed Stocks in the control sample by approximately 24 basis points. However, the pilot and control stocks had similar returns over the first six months of the pilot.

- We find no evidence of "bear raids" associated with the pilot. More specifically, we test for evidence of bear raids in three ways:

    - We test whether the pilot has affected the relative frequency of large negative vs. large positive stock returns, as reflected in the skewness of the returns distribution. There is no difference in skewness between control and pilot stocks
    - A bear raid may be associated with a large negative return that is very quickly reversed, or a "negative price spike." Although we do find a higher incidence of negative price spikes in the pilot sample at some horizons, the same thing is observed for positive price spikes.
    - We also measure directly the tendency for price movements to be reversed in subsequent periods. Again, we find that the pilot is associated with a slightly greater tendency for price changes to be reversed, but this effect is observed equally for positive and negative returns.

In summary, having examined the impact of the Regulation SHO Pilot on a wide array of market characteristics, we conclude that price restrictions constitute an economically relevant constraint on short selling. Our evidence suggests that removing price restrictions for the pilot stocks has had an effect on the mechanics of short selling, order routing decisions, displayed depth, and intraday volatility, but on balance has not had a deleterious impact on market quality or liquidity. In various dimensions, our evidence confirms that the tick test of Rule 10a-1 acts as a more binding constraint than the bid test of former NASD Rule 3350. On most dimensions, the effects of the pilot do not appear to be systematically related to market capitalization or trading volume, suggesting that our results give a reasonable picture of what we might expect to see if price restrictions were removed for all stocks, including smaller stocks and stocks less actively

traded than those in the Russell 3000. However, some results, particularly those involving volatility, suggest that the effect of the tick test and the bid test may be systematically related to market capitalization.

We conclude with a few caveats. While the Pilot study was designed to facilitate a natural experiment in a controlled environment, the results might not be entirely representative of removing the rule permanently for all stocks. It is possible that traders might behave differently if a rule were permanently and completely removed than if it is only temporarily or incompletely removed. Moreover, it is possible that traders with manipulative intentions might be on good behavior if they believe that heightened scrutiny during the Pilot increases their chances of getting caught.

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Tables

Table 1: Sample characteristics

This table shows the number of sample stocks categorized by whether they are in the Pilot, their listing status, and whether they have tradable options on them. The Pilot stocks are those designated in the first Pilot Order that are trading on Amex, Nasdaq NM, or NYSE as of May 2, 2005. The Control stocks are the ones that were eligible to be selected for the Pilot but were not. The Control stocks are limited to those trading on Amex, Nasdaq NM, and NYSE as of May 2, 2005. Listed Stocks are stocks listed on NYSE or Amex. This table shows the sample sizes as of October 31, 2005 as well. To avoid survivor biases, we retain stocks in the sample even if they stocks cease trading on Amex, Nasdaq NM, or NYSE before the end of our sample period on October 31, 2005. This table shows the sample sizes as of October 31, 2005 as well. Stocks are considered optionable if they have traded options at some point in the four months prior to the start of the Pilot. Short-term options are options with experations within one year.,

Variable	Listed Stocks		Nasdaq Stocks	
	Pilot	Control	Pilot	Control
# Stocks (first day of the Pilot)	504	973	439	917
# Stocks (last day of the Sample Period)	496	949	423	877
# Optionable Stocks (all options)	350	690	278	573
	(69.44%)	(70.77%)	(63.33%)	(62.28%)
# Optionable Stocks (short-term options)	350	688	277	567
	(69.44%)	(70.56%)	(63.10%)	(61.63%)

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Table 2: Comparison of Pilot and Control Stocks Before Initiation of Pilot

This table compares the Pilot and Control stocks in several statistics over the four month period prior to the start of the Pilot on May 2, 2005. The statistical difference between the samples is tested using a two-sample t-test. * and ** indicates that the Pilot stocks are statistically different from the Control stocks at the 5% and 1% levels in a two-tailed test.

Variable	Listed Stocks		Nasdaq Stocks	
Market Characteristics	Pilot	Control	Pilot	Control
Trades / day	1,539.30	1,514.40	2,690.6	2,713.8
Daily Share Volume	1,134.70	1,135.30	1,075.20	1,122.70
Turnover	1.77	1.85	2.56	2.49
VWAP	38.43	36.04	23.01	22.20
Market Capitalization	7,013.30	7,376.10	1,631.50	1,963.20
Short Interest (% of Shares Outstanding)	3.62	3.75	5.23	5.00
Short Interest (Days to Cover)	6.14	6.28	6.64	6.49
The Nature of Short Selling				
Short Selling Volume (% of Volume)	24.41	24.27	36.08	35.57
Short Selling Trades (% of Trades)	27.37	27.15	37.74	37.21
Nasdaq Market Share of Short Sales	10.74	10.42	47.45	47.91
Put Volume	838.56	935.66	726.08	664.03
Call Volume	1,306.91	1,322.83	1,194.10	1,103.75
Put + Call Volume	2,145.47	2,258.49	1,920.18	1,767.78
Put Open Interest	28,325.87	33,315.65	16,933.98	18,536.20
Call Open Interest	32,878.21	34,761.23	27,741.65	27,776.23
Put + Call Open Interest	61,204.08	68,076.88	44,675.63	46,312.43
Mechanical Issues				
% trades on a downtick or zero downtick	45.87	45.84	50.61	50.60
Time-weighted downbids	38.82	38.74	47.06	47.44
Liquidity				
Quoted Spread (¢)	6.82	5.64	5.44	5.59
% Quoted Spread	0.19	0.18	0.27	0.28
Effective Spread (¢)	4.92	4.48	5.22	5.29
% Effective Spread	0.16	0.15	0.27	0.29
Ask Depth	15.04	18.81	21.23	26.91
Bid Depth	12.16	15.96	21.41	27.41
Return Distributions				
Daily Price Range (100*(log high – log low))	2.45	2.43	3.64	3.76
5 Minute Returns (%)	-0.001	-0.002*	-0.003	-0.003
Average Absolute Returns	0.114	0.112	0.147	0.144
Skewness of Returns	0.081	0.247	0.292	0.218
Standard Deviation of Returns	0.191	0.198	0.258	0.270
30 Minute Returns (%)	-0.008	-0.010*	-0.019	-0.020
Average Absolute Returns	0.286	0.282	0.389	0.397
Skewness of Returns	0.128	0.134	0.204	0.129
Standard Deviation of Returns	0.449	0.445	0.615	0.634
Daily Returns (%)	-0.063	-0.084	-0.172	-0.195
Average Absolute Returns	1.340	1.330	1.804	1.853
Skewness of Returns	0.061	0.174	0.264	0.161
Standard Deviation of Returns	2.106	1.997	2.724	2.821
Variance Ratios				
6 x Var(5 min) /Var(30 min)	1.13	1.12	1.24	1.26*
288 x Var(5 min)/Var(daily)	3.12	3.02	4.09	4.17
48 x Var(30 min)/Var(daily)	2.71	2.64	3.24	3.25

Table 3: Changes in Short Selling Activity

This table summarizes how short selling changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" and the six months following the start date are called the "Pilot". The table shows the average change in short selling for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Short Volume is the number of shares in short sale transactions divided by total share volume. Short Trades is the number of short sale transactions divided by total transactions. Short Interest is the monthly short interest times 100 divided by the shares outstanding. Days to Cover is the monthly short interest divided by the average daily share volume during the corresponding month. Nasdaq market share is Nasdaq's share of the volume of short selling. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the Difference in the Change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
Short Volume	Listed	24.41	26.32	1.91**	24.27	24.16	-0.11	2.02**
Short Volume	Nasdaq	36.08	37.76	1.68**	35.55	35.75	0.20	1.48**
Short Trades	Listed	27.37	33.67	6.30**	27.15	26.79	-0.36*	6.66**
Short Trades	Nasdaq	37.74	39.98	2.24**	37.20	37.57	0.37*	1.87**
Short Interest	Listed	3.62	4.01	0.39**	3.75	4.25	0.49**	-0.10
Short Interest	Nasdaq	5.23	5.94	0.71**	5.00	5.60	0.60**	0.11
Days to Cover	Listed	6.14	6.87	0.73**	6.28	7.03	0.75**	-0.02
Days to Cover	Nasdaq	6.64	7.91	1.27**	6.49	8.07	1.58**	-0.31
Nasdaq Market Share	Listed	10.74	10.28	-0.46*	10.42	11.17	0.75**	-1.21**
Nasdaq Market Share	Nasdaq	47.45	51.34	3.88**	47.86	49.20	1.34**	2.55**

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Short Volume	Listed	2.05**	0.61**	0.09
Short Volume	Nasdaq	1.67** [a]	0.67**	0.08
Short Trades	Listed	6.75**	0.63**	0.16
Short Trades	Nasdaq	2.08** [a]	0.67**	0.10
Short Interest	Listed	-0.11	0.89**	0.83
Short Interest	Nasdaq	0.14 [a]	0.91**	0.79
Days to Cover	Listed	-0.05	0.74**	0.49
Days to Cover	Nasdaq	-0.31 [b]	0.97**	0.62
Nasdaq Market Share	Listed	-1.18**	0.77**	0.15
Nasdaq Market Share	Nasdaq	2.34** [a]	0.69**	0.11

Table 4: Changes in Option Trading

This table summarizes how option trading and open interest changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" and the six months following the start date are called the "Pilot". The table shows the average change in option trading and open interest for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Panel A reports statistics on all options. Panel B reports statistics on short-term options. The data includes securities that had put and call option volume in both the Pre-Pilot and Pilot periods. There were a total of 690 Control stocks and 350 Pilot stocks included in the Listed sample and 573 Control stocks and 278 Pilot stocks in the Nasdaq sample. Open interest and volume are adjusted for stock splits. New option listings after May 1, 2005 were excluded from the analysis. The data source for the options data is the Options Price Reporting Authority (OPRA). Short-term options are identified using the Options Clearing Corporation directory. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We also test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using two sample t-tests. [a, b] indicates that the difference for Nasdaq NM Stocks is statistically different from the difference for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: All Options

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Put Volume	Listed	838.56	851.73	13.17	935.66	916.72	-18.94	32.11
Put Volume	Nasdaq	726.08	530.68	-195.40	664.03	589.89	-74.15	-121.25
Call volume	Listed	1,306.91	1,386.73	79.82	1,322.83	1,348.89	26.06	53.75
Call Volume	Nasdaq	1,194.10	925.01	-269.09	1,103.75	996.88	-106.87	-162.22
Put + Call Vol	Listed	2,145.47	2,238.46	92.98	2,258.49	2,265.61	7.13	85.86
Put + Call Vol	Nasdaq	1,920.18	1,455.69	-464.49	1,767.78	1,586.77	-181.02	-283.47
Put OI	Listed	28,325.87	32,150.11	3,824.24	33,315.65	40,602.82	7,287.17	-3,462.93
Put OI	Nasdaq	16,933.98	17,646.25	712.27	18,536.20	20,475.08	1,938.88	-1,226.61
Call OI	Listed	32,878.21	38,919.53	6,041.32	34,761.23	43,566.95	8,805.72	-2,764.40
Call OI	Nasdaq	27,741.65	28,724.87	983.22	27,776.23	30,522.55	2,746.32	-1,763.10
Put + Call OI	Listed	61,204.08	71,069.64	9,865.57	68,076.88	84,169.77	16,092.89	-6,227.32
Put + Call OI	Nasdaq	44,675.63	46,371.12	1,695.49	46,312.43	50,997.63	4,685.21	-2,989.72
Signed Volume	Listed	468.35	535.00	66.65	387.17	432.17	45.00	21.65
Signed Volume	Nasdaq	468.02	394.33	-73.69	439.72	406.99	-32.72	-40.97

Panel B: Short-term Options

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Put Volume	Listed	700.03	767.71	67.68	716.48	768.70	52.22	15.46
Put Volume	Nasdaq	654.98	489.10	-165.88	588.95	537.18	-51.78	-114.10
Call Volume	Listed	1,115.26	1,282.91	167.65	1,102.02	1,216.46	114.44	53.21
Call Volume	Nasdaq	1,080.07	860.41	-219.66	982.65	913.85	-68.79	-150.87
Put + Call Vol	Listed	1,815.29	2,050.62	235.33	1,818.50	1,985.16	166.65	68.68
Put + Call Vol	Nasdaq	1,735.05	1,349.51	-385.54	1,571.60	1,451.03	-120.57	-264.97
Put OI	Listed	15,320.64	23,979.47	8,658.82	16,378.07	27,621.72	11,243.65	-2,584.83
Put OI	Nasdaq	11,269.07	14,017.99	2,748.92	11,421.44	16,088.30	4,666.85	-1,917.93
Call OI	Listed	20,778.67	30,380.74	9,602.08	19,994.13	31,654.27	11,660.15	-2,058.07
Call OI	Nasdaq	18,788.25	22,951.64	4,163.39	18,070.89	23,567.80	5,496.91	-1,333.52
Put + Call OI	Listed	36,099.31	54,360.21	18,260.90	36,372.20	59,275.99	22,903.80	-4,642.90
Put + Call OI	Nasdaq	30,057.32	36,969.63	6,912.31	29,492.33	39,656.10	10,163.76	-3,251.45
Signed Volume	Listed	415.23	515.20	99.97	385.54	447.76	62.22	37.75
Signed Volume	Nasdaq	425.09	371.31	-53.79	393.69	376.68	-17.01	-36.78

Table 5: Changes in Trading and Quoting Mechanics

This table summarizes how trading and quoting mechanics change when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" Period. The table shows the average change in the number of down ticks and the percent of time on a down bid for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Downticks	Listed	45.87	49.65	3.78**	45.84	45.01	-0.83**	4.61**
Downticks	Nasdaq	50.61	50.10	-0.52**	50.60	49.60	-1.01**	0.49**
Downbids	Listed	38.82	39.76	0.94**	38.74	39.50	0.76**	0.18
Downbids	Nasdaq	47.06	45.64	-1.42**	47.44	48.02	0.58**	-2.00**

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Downticks	Listed	4.64**	0.46**	0.15
Downticks	Nasdaq	0.49** [a]	0.47**	0.02
Downbids	Listed	0.24**	0.87**	0.27
Downbids	Nasdaq	-2.06** [a]	0.84**	0.23

Table 6: Liquidity Measures

This table summarizes how liquidity changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-period" and the six months following the start date are called the "Pilot Period". The table shows the average change in various liquidity measures for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the Difference in the Change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Ask Depth	Listed	15.04	12.24	-2.80**	18.81	22.02	3.21**	-6.00**
Ask Depth	Nasdaq	21.23	26.63	5.40*	26.90	34.36	7.46**	-2.05
Bid Depth	Listed	12.16	12.89	0.73	15.96	18.71	2.76**	-2.03
Bid Depth	Nasdaq	21.41	28.44	7.04**	27.77	37.45	9.68**	-2.65
Quoted Spread (¢)	Listed	6.82	7.25	0.43	5.64	6.02	0.37	0.06
Quoted Spread (¢)	Nasdaq	5.44	5.38	-0.06	5.59	5.93	0.34	-0.40
% Quoted Spread	Listed	18.82	19.74	0.92	18.10	18.18	0.08	0.80
% Quoted Spread	Nasdaq	26.61	27.90	1.29	28.40	29.62	1.22**	0.07
Effective Spread (¢)	Listed	4.92	5.22	0.29	4.48	4.67	0.19	0.11
Effective Spread (¢)	Nasdaq	5.22	4.92	-0.31**	5.29	5.27	-0.02	-0.29
% Effective Spread	Listed	16.28	17.56	1.29	14.83	15.63	0.80	0.50
% Effective Spread	Nasdaq	26.91	26.98	0.07	28.84	28.47	-0.37	0.40

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Ask Depth	Listed	-5.26**	1.18**	0.82
Ask Depth	Nasdaq	-2.01** [a]	1.11**	0.79
Bid Depth	Listed	-1.42**	1.16**	0.82
Bid Depth	Nasdaq	-2.47** [b]	1.13**	0.75
Quoted Spread (¢)	Listed	-0.36*	1.35**	0.74
Quoted Spread (¢)	Nasdaq	-0.31**	1.37**	0.75
% Quoted Spread	Listed	0.86*	1.13**	0.62
% Quoted Spread	Nasdaq	0.28**	1.11**	0.68
Effective Spread (¢)	Listed	-0.12	1.51**	0.80
Effective Spread (¢)	Nasdaq	-0.25**	1.31**	0.63
% Effective Spread	Listed	0.26	1.24**	0.43
% Effective Spread	Nasdaq	0.62**	1.12**	0.50

Table 7: Volatility

This table summarizes how volatility changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The table shows the average change in various volatility measures for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Daily Price Range is 100*(log high – log low). Absolute return and standard deviation are reported in percentage points. While standard deviation is reported, tests were run on variances to avoid Jensen's inequality. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for pilot securities and the variable's Pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Daily Price Range	Listed	2.45	2.42	-0.03	2.43	2.36	-0.07**	0.04
Daily Price Range	Nasdaq	3.64	3.36	-0.28**	3.76	3.41	-0.35**	0.07
Absolute Return – 5m	Listed	0.11	0.12	0.00	0.11	0.11	-0.01**	0.01**
Absolute Return – 5m	Nasdaq	0.14	0.13	-0.01**	0.15	0.13	-0.02**	0.01**
Absolute Return – 30m	Listed	0.29	0.28	-0.01*	0.28	0.27	-0.01**	0.00
Absolute Return – 30m	Nasdaq	0.39	0.36	-0.03**	0.40	0.36	-0.04**	0.01
Absolute Return – day	Listed	1.34	1.29	-0.05**	1.33	1.30	-0.04**	-0.01
Absolute Return – day	Nasdaq	1.80	1.69	-0.11**	1.85	1.71	-0.14**	0.03
Return Standard Deviation – 5m	Listed	0.19	0.20	0.00	0.20	0.19	-0.01	0.01
Return Standard Deviation – 5m	Nasdaq	0.26	0.25	-0.01	0.27	0.26	-0.01**	0.02
Return Standard Deviation – 30m	Listed	0.45	0.44	-0.01	0.44	0.43	-0.01*	-0.00
Return Standard Deviation – 30m	Nasdaq	0.61	0.58	-0.03**	0.63	0.59	-0.04**	0.01
Return Standard Deviation – day	Listed	2.11	1.97	-0.14	2.00	2.03	0.03	-0.01
Return Standard Deviation – day	Nasdaq	2.72	2.75	0.03	2.82	2.72	-0.10	-0.13
Variance Ratio 5/30	Listed	1.12	1.23	0.11**	1.11	1.15	0.04**	0.07**
Variance Ratio 5/30	Nasdaq	1.23	1.30	0.06**	1.26	1.29	0.03**	0.03*
Variance Ratio 5/day	Listed	3.09	3.30	0.21**	2.98	3.08	0.10	0.11
Variance Ratio 5/day	Nasdaq	4.08	4.09	0.01	4.15	4.62	0.47	-0.45
Variance Ratio 30/day	Listed	2.71	2.62	-0.08	2.64	2.57	-0.07	0.01
Variance Ratio 30/day	Nasdaq	3.24	3.02	-0.22*	3.25	3.28	0.03	-0.25

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Daily Price Range(bps)	Listed	3.68**	0.86**	0.27
Daily Price Range(bps)	Nasdaq	2.92*	0.79**	0.21
Absolute Return – 5m(bps)	Listed	0.68**	0.84**	0.37
Absolute Return – 5m(bps)	Nasdaq	0.34**[a]	0.73**	0.21
Absolute Return – 30m(bps)	Listed	0.33**	0.83**	0.16
Absolute Return – 30m(bps)	Nasdaq	0.20	0.82**	0.18
Absolute Return – day(bps)	Listed	-0.91	0.80**	0.09
Absolute Return – day(bps)	Nasdaq	0.47	0.71**	0.06
Return Variance – 5m ($x10^6$)	Listed	0.49**	0.29**	0.10
Return Variance – 5m($x10^6$)	Nasdaq	0.22	0.84**	0.17
Return Variance – 30m($x10^5$)	Listed	-0.66*	0.89**	0.01
Return Variance – 30m($x10^5$)	Nasdaq	-0.34*	1.03**	0.07
Return Variance – day($x10^4$)	Listed	-0.33	0.21**	0.12
Return Variance – day ($x10^4$)	Nasdaq	0.38	0.44**	0.12
Variance Ratio 5/30	Listed	0.08**	0.68**	0.44
Variance Ratio 5/30	Nasdaq	0.01 [a]	0.54**	0.21
Variance Ratio 5/day	Listed	0.12	1.03**	0.42
Variance Ratio 5/day	Nasdaq	-0.82	0.03	0.00
Variance Ratio 30/day	Listed	0.02	0.49**	0.16
Variance Ratio 30/day	Nasdaq	-0.26	0.17	0.00

Table 8: Returns around the May 2, 2005 Start of the Pilot

This table shows the returns surrounding the May 2 initiation of the pilot. The raw returns are equally-weighted averages of the returns for each stocks, as collected from CRSP. The Cumulative Returns are set to be zero on the day prior to the start of the pilot. The Cumulative returns represent the compounded returns on an investment made at the April 29 closing price. * indicates that the control stock returns are statistically different from the pilot stock returns at the 5% significance level in a two-tailed test. None of the returns are statistically different at the 1% level.

Panel A: Listed Sample Stocks

	Daily Returns		Cumulative Returns	
Date	Pilot	Control	Pilot	Control
April 18	0.005	0.007	0.007	0.015
April 19	0.012	0.011	0.019	0.025
April 20	-0.015	-0.015	0.003	0.009
April 21	0.019	0.018	0.021	0.026
April 22	-0.009	-0.011	0.011	0.015
April 25	0.010	0.011	0.021	0.026
April 26	-0.010	-0.012	0.010	0.013
April 27	0.000	-0.001	0.009	0.011
April 28	-0.016	-0.016	-0.007	-0.006
April 29	0.008	0.006	0.000	0.000
May 2	0.007	0.009*	0.007	0.009*
May 3	-0.001	-0.001	0.005	0.008
May 4	0.015	0.016	0.020	0.024
May 5	0.000	0.001	0.020	0.025
May 6	0.002	0.001	0.022	0.026
May 9	0.010	0.008	0.032	0.034
May 10	-0.012	-0.010	0.020	0.024
May 11	0.001	0.002	0.021	0.026
May 12	-0.015	-0.014	0.006	0.011
May 13	-0.010	-0.010	-0.003	0.001
May 16	0.013	0.014	0.010	0.015

Panel B: Nasdaq Sample Stocks

	Daily Returns		Cumulative Returns	
Date	Pilot	Control	Pilot	Control
April 18	0.006	0.007	0.019	0.017
April 19	0.016	0.018*	0.035	0.035
April 20	-0.018	-0.018	0.015	0.016
April 21	0.025	0.026	0.039	0.041
April 22	-0.018	-0.019	0.019	0.020
April 25	0.009	0.010	0.027	0.030
April 26	-0.012	-0.016*	0.014	0.013
April 27	0.001	0.001	0.014	0.012
April 28	-0.021	-0.019	-0.009	-0.008
April 29	0.009	0.009	0.000	0.000
May 2	0.008	0.009	0.008	0.009
May 3	0.001	0.001	0.008	0.010
May 4	0.019	0.020	0.027	0.030
May 5	0.000	0.001	0.027	0.031
May 6	0.001	0.000	0.028	0.031
May 9	0.012	0.012	0.040	0.043
May 10	-0.012	-0.013	0.028	0.030
May 11	0.001	-0.001	0.029	0.029
May 12	-0.008	-0.009	0.020	0.020
May 13	-0.004	-0.005	0.016	0.015
May 16	0.015	0.016	0.032	0.031

Table 9: Six Month Returns

The table summarizes tests of whether the six month returns of the pilot stocks differ from the six month returns of the control stocks. The raw returns are compounded cumulative returns from CRSP. If a stock is not in the sample for the entire six months, its return from its last day is compounded to six months. The market adjusted returns is simply the raw return minus the CRSP equally-weighted index. The alpha is estimated in-sample by regressing the raw return for a stock on the equally-weighted CRSP index return. A stock's alpha is considered "negative" if it is statistically below zero at the 5% level in a two-tailed test. Likewise, a stock's alpha is considered "positive" if it is statistically above zero at the 5% level in a two-tailed test. ** indicates that the control stock returns are statistically different from the pilot stock returns at the 5% significance level in a two-tailed test.

Panel A: Univariate Differences

Variable	Market	Pilot	Control	Difference
Raw Return	Listed	9.18%	11.56%	-2.38%
Raw Return	Nasdaq	14.21%	16.30%	-2.09%
Market Adjusted Return	Listed	-2.10%	-0.00%	-2.07%
Market Adjusted Return	Nasdaq	2.26%	4.01%	-1.74%
Alpha	Listed	-0.05%	-0.04%	-0.01%
Alpha	Nasdaq	-0.04%	-0.02%	-0.01%
Negative Alpha	Listed	5.56%	4.93%	0.60%
Negative Alpha	Nasdaq	2.73%	1.53%	1.20%
Positive Alpha	Listed	0.00%	0.92%	-0.92%**
Positive Alpha	Nasdaq	0.91%	1.20%	-0.29%

Panel B: Regression Tests

Market Model Alpha = $\alpha + \beta$Pilot

Variable	Market	Pilot	R-squared
Alpha	Listed	-0.0001	0.009
Alpha	Nasdaq	-0.0001	0.005

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Table 10: Skewness

This table summarizes how skewness changes when the tick and bid tests are removed. The four months prior to the pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The table shows the average levels and changes in various skewness measures for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Sample skewness is computed for each stock in the pilot and contol sample in the Pre-Pilot and Pilot period, for five-minute, thirty-minute, and one day return intervals. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1% and 5% level in a two-tailed test.

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Skewness—5m	Listed	0.08	0.16	0.08	0.25	0.13	-0.12	0.20
Skewness—5m	Nasdaq	0.29	0.43	0.14	0.22	0.36	0.14	0.00
Skewness—30m	Listed	0.13	0.09	-0.04	0.13	0.13	0.00	-0.04
Skewness—30m	Nasdaq	0.20	0.32	0.12	0.13	0.23	0.10*	0.02
Skewness—day	Listed	0.06	0.15	0.09	0.17	0.21	0.03	0.06
Skewness—day	Nasdaq	0.26	0.35	0.09	0.16	0.29	0.13	0.05

Table 11: Extreme Price Reversals

This table summarizes how the frequency of large negative and positive short-horizon price reversals differs across pilot and control stocks. The numbers in the table represent the number of reversals per 100,000 stock/intervals. A negative (positive) reversal is defined as a negative (positive) return immediately followed by a positive (negative) return. The "size" of the reversal is defined as the minimum absolute value of the two adjacent returns, normalized by the pre-pilot standard deviation of the stock's holding-period return, where the second return is computed as a percentage of the lagged price, and the holding period is five minutes or thirty minutes. The frequency of reversals is computed based on a six-month period following the pilot start date (May 2, 2005). The pre-pilot standard deviation used to normalize the returns is computed over a four-month period prior to the start date. Nonparametric statistical tests based on a bootstrapping procedure determine whether the number of reversals observed in the pilot sample would be statistically rare in the control sample. **, * indicates statistical significance at the 1% and 5% level in a two-tailed test.

Panel A: Five-Minute Return Reversals

	Listed Stocks				Nasdaq Stocks			
	Negative Reversals		Positive Reversals		Negative Reversals		Positive Reversals	
Reversal Size	Pilot	Control	Pilot	Control	Pilot	Control	Pilot	Control
> 2	338.4**	281.3	339.1**	281.1	273.4**	257.4	284.1**	267.8
> 3	76.7**	65.1	75.4**	63.5	71.9**	62.8	72.7**	67.0
> 4	25.0**	20.4	24.4**	19.3	25.1**	22.4	27.6**	24.6
> 5	10.0**	8.8	11.3**	8.4	10.5	9.1	13.2**	11.2
> 6	4.9	4.6	5.8**	4.8	5.3	4.2	6.9*	5.9
> 7	2.8	2.8	3.4	3.1	3.0	2.2	3.6	3.6
> 8	1.7	1.8	2.0	2.2	1.9	1.2	2.2	2.2
> 9	1.1	1.3	1.2*	1.7	1.2	0.6	1.6	1.4

Panel B: Thirty-Minute Return Reversals

	Listed Stocks				Nasdaq Stocks			
	Negative Reversals		Positive Reversals		Negative Reversals		Positive Reversals	
Reversal Size	Pilot	Control	Pilot	Control	Pilot	Control	Pilot	Control
> 2	251.4	240.8	240.5	231.4	215.3	218.7	224.3	221.5
> 3	53.2*	47.1	44.3	45.9	38.3	41.0	41.6	45.5
> 4	9.2	11.0	12.6	12.0	12.1	10.3	12.1	13.4
> 5	3.3	4.3	4.2	5.4	4.8	4.1	5.3	4.6
> 6	1.0	1.6	1.3	2.3	1.5	2.2	3.2	2.2
> 7	0.4	0.8	0.6	1.3	0.3	0.9	1.3	1.3
> 8	0.1	0.4	0.1	0.7	0.2	0.5	0.7	0.8
> 9	0.0	0.2	0.1	0.4	0.0	0.3	0.5	0.7

Table 12: Semi-Autoregression Results

This table reports average regression coefficients of returns on lagged positive and negative component returns, for pilot and control stocks before and after the start of the pilot. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The coefficients reported in the table are the mean coefficients across all stocks in the subsample, estimated over the designated period, of the autoregressive model:

$$R_t = \sum_{n=1}^{5} \alpha_n R_{t-n}^{-} + \sum_{n=1}^{5} \beta_n R_{t-n}^{+} .$$

where R_t represents the stock return in period t, and

$$R_t^{-} = \min(0, R_t) \qquad R_t^{+} = \max(0, R_t) .$$

Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test.

Panel A: Five-minute Returns

		Pilot Sample			Control Sample			Pilot Δ minus
Lag/Sign	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
1 / Negative	Listed	-0.048	-0.071	-0.022**	-0.048	-0.049	-0.001	-0.021**
2 / Negative	Listed	-0.019	-0.007	0.012**	-0.015	-0.002	0.013**	-0.001
3 / Negative	Listed	-0.004	-0.005	-0.001	-0.005	-0.003	0.002	-0.003
4 / Negative	Listed	-0.001	-0.010	-0.008**	-0.001	-0.004	-0.003	-0.005*
5 / Negative	Listed	-0.005	-0.004	0.000	-0.003	0.000	0.003	-0.003
1 / Positive	Listed	-0.033	-0.056	-0.022**	-0.034	-0.031	0.003	-0.026**
2 / Positive	Listed	-0.005	-0.013	-0.008**	-0.004	-0.004	0.000	-0.008**
3 / Positive	Listed	-0.003	0.003	0.006**	-0.002	0.007	0.009**	-0.003
4 / Positive	Listed	-0.003	-0.004	-0.001	-0.001	-0.002	-0.001	0.000
5 / Positive	Listed	-0.004	-0.005	-0.001	-0.002	-0.002	0.000	-0.001
1 / Negative	Nasdaq	-0.027	-0.046	-0.019**	-0.030	-0.042	-0.012**	-0.007
2 / Negative	Nasdaq	-0.014	-0.007	0.007	-0.014	-0.006	0.009**	-0.002
3 / Negative	Nasdaq	-0.004	-0.006	-0.002	-0.007	-0.006	0.001	-0.003
4 / Negative	Nasdaq	0.000	-0.004	-0.004	0.001	-0.003	-0.004**	0.000
5 / Negative	Nasdaq	-0.002	-0.002	0.000	-0.004	-0.002	0.002	-0.003
1 / Positive	Nasdaq	-0.032	-0.030	0.002	-0.034	-0.024	0.009**	-0.007
2 / Positive	Nasdaq	-0.011	-0.012	0.000	-0.011	-0.008	0.004	-0.004
3 / Positive	Nasdaq	-0.004	0.002	0.006*	-0.004	0.004	0.008**	-0.002
4 / Positive	Nasdaq	-0.002	-0.003	-0.001	-0.004	-0.001	0.004**	-0.005
5 / Positive	Nasdaq	-0.008	-0.001	0.006**	-0.006	0.000	0.007**	-0.001

Panel B: Thirty-minute Returns

		Pilot Sample			Control Sample			Pilot Δ minus
Lag/Sign	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
1 / Negative	Listed	-0.030	-0.021	0.009	-0.020	-0.008	0.012**	-0.003
2 / Negative	Listed	-0.004	-0.008	-0.004	-0.008	-0.010	-0.002	-0.002
3 / Negative	Listed	-0.003	0.018	0.021**	-0.002	0.017	0.019**	0.001
4 / Negative	Listed	-0.001	-0.029	-0.029**	-0.001	-0.024	-0.023**	-0.006
5 / Negative	Listed	-0.010	-0.005	0.006	-0.010	0.000	0.010**	-0.004
1 / Positive	Listed	0.002	-0.022	-0.024**	0.007	-0.008	-0.015**	-0.009
2 / Positive	Listed	0.013	0.000	-0.013**	0.011	0.003	-0.008**	-0.006
3 / Positive	Listed	0.008	0.006	-0.002	0.012	0.012	0.000	-0.002
4 / Positive	Listed	-0.008	0.009	0.018**	-0.005	0.004	0.009**	0.009*
5 / Positive	Listed	-0.008	0.002	0.010**	-0.002	-0.001	0.001	0.008
1 / Negative	Nasdaq	-0.026	-0.019	0.007	-0.022	-0.018	0.003	0.004
2 / Negative	Nasdaq	-0.009	-0.015	-0.006	-0.010	-0.010	0.001	-0.007
3 / Negative	Nasdaq	0.001	0.009	0.008	-0.001	0.008	0.009**	-0.001
4 / Negative	Nasdaq	-0.010	-0.025	-0.015**	-0.014	-0.021	-0.007*	-0.008
5 / Negative	Nasdaq	-0.016	0.000	0.016**	-0.014	-0.002	0.012**	0.004
1 / Positive	Nasdaq	-0.017	-0.001	0.016**	-0.020	-0.005	0.015**	0.001
2 / Positive	Nasdaq	0.006	-0.007	-0.014**	0.006	-0.004	-0.010**	-0.004
3 / Positive	Nasdaq	0.003	0.004	0.001	-0.002	0.006	0.008**	-0.007
4 / Positive	Nasdaq	-0.017	0.004	0.021**	-0.010	0.004	0.014**	0.007
5 / Positive	Nasdaq	-0.002	-0.005	-0.003	-0.006	-0.002	0.005	-0.007

Table 13: Sample Deciles

This table shows the number of stocks in each market capitalization, turnover, and short selling decile. The deciles are set so that each decile contains the same number of stocks for the full sample. This table reports the subsample sizes separately for pilot and control stocks and for Listed and Nasdaq NM Stocks. It also gives the proportion of stocks in that decile and market that are pilot or control stocks.

	Listed				Nasdaq			
	Pilot		Control		Pilot		Control	
	Count	Proportion	Count	Proportion	Count	Proportion	Count	Proportion
	Market Capitalization							
Decile								
Lowest	22	33.9	43	66.1	62	28.4	156	71.6
2	19	31.1	42	66.9	61	27.6	160	72.4
3	28	33.3	56	66.7	69	34.5	131	65.5
4	35	33.0	71	67.0	63	35.6	114	64.4
5	41	32.8	84	67.2	63	39.9	95	60.1
6	59	34.9	110	65.1	34	29.6	81	70.4
7	65	35.1	120	64.9	34	34.7	64	65.3
8	75	35.2	138	64.8	27	38.0	44	62.0
9	70	31.4	153	68.6	16	26.7	44	73.3
Highest	90	36.7	155	63.3	10	26.3	28	73.7
	Turnover							
Decile								
Lowest	36	35.3	66	64.7	49	27.2	131	72.8
2	54	32.0	115	68.0	47	41.2	67	58.8
3	61	32.4	127	67.6	36	37.5	60	62.5
4	71	37.6	118	62.4	23	24.5	71	75.5
5	62	33.5	123	66.5	33	33.7	65	66.3
6	53	32.5	110	67.5	39	32.2	82	67.8
7	71	44.7	88	55.4	42	33.9	82	66.1
8	39	31.0	87	69.0	59	37.3	99	62.7
9	36	30.0	84	70.0	46	28.2	117	71.8
Highest	21	28.0	54	72.0	65	31.3	143	68.8

Table 14: Changes in Short Selling Activity Across Market Cap and Turnover Deciles

This table shows the marginal effect of the pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Short Selling Volume}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Short Selling Volume}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the number of shares sold short on a day divided by the total volume on that day. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.26	-1.55**	2.84**	1.44**
2	4.83**	1.68**	2.84**	1.17**
3	1.92**	1.64**	1.45**	1.21**
4	4.38**	1.80**	2.39**	1.91**
5	3.23**	3.23**	1.12**	2.09**
6	3.87**	2.46**	2.57**	1.53**
7	3.36**	3.90**	2.03**	2.12**
8	0.89**	1.03**	1.00**	2.08**
9	1.27**	2.47**	1.61**	1.17**
Highest	0.05	1.28**	3.50**	1.93**
PrePilotControl	0.59**	0.64**	0.60**	0.67**
Average R^2	0.10	0.09	0.10	0.09

Table 15: Changes in Nasdaq Market Share Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Nasdaq Market Share}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Nasdaq Market Share}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the Nasdaq share of short selling volume on a day. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. ** indicates that the effect is statistically different from zero at the 1 % level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	3.41**	3.56**	-2.04**	1.78**
2	-3.82**	2.57**	-1.76**	3.41**
3	-1.90**	3.01**	-0.61**	2.22**
4	-1.16**	2.37**	-1.06**	2.98**
5	-1.56**	1.80**	-0.82**	3.16**
6	-1.87**	1.87**	-0.72**	3.08**
7	-1.73**	1.71**	-1.56**	2.18**
8	-1.95**	2.04**	-1.41**	1.75**
9	-1.21**	0.05	-0.77**	1.74**
Highest	0.22	0.54	-1.46**	2.04**
PrePilotControl	0.75**	0.68**	0.77**	0.69**
Average R^2	0.16	0.11	0.16	0.12

Table 16: Changes in Ask Depth Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Ask Depth}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Ask Depth}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the ask depth. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	0.55	0.80	-3.92**	-4.22**
2	-3.07**	-3.57**	-9.75**	-4.23**
3	-3.58**	-4.18**	-3.55**	-4.50**
4	-4.30**	-3.74**	-3.96**	-5.01**
5	-4.25**	-4.31**	-4.66**	-3.28**
6	-10.57**	20.44**	-3.75**	-4.06**
7	-4.01**	-3.04**	-6.60**	-7.22**
8	-3.48**	-7.55**	-2.83**	-12.46**
9	-4.53**	24.45**	-6.39**	-6.77**
Highest	-7.95**	-65.30**	-8.98**	21.76*
PrePilotControl	1.18**	1.12**	1.18**	1.11**
Average R^2	0.82	0.80	0.82	0.80

Table 17: Changes in Bid Depth Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Bid Depth}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Bid Depth}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the bid depth. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	5.39**	2.02*	-2.27**	-5.44**
2	-3.23**	-5.09**	-8.32**	-5.72**
3	-2.36**	-5.24**	-1.03**	-6.11**
4	-2.07**	-4.28**	-0.38*	-7.12**
5	-1.41**	-5.14**	-1.21**	-4.16**
6	-7.74**	22.27**	-0.16	-4.83**
7	-1.28**	-4.19**	-1.91**	-8.99**
8	1.26**	-8.31**	5.04**	-12.96**
9	-0.49**	25.51**	-1.20**	-7.62**
Highest	-1.06**	-69.58**	-1.11*	25.35**
PrePilotControl	1.16**	1.14**	1.16**	1.13**
Average R^2	0.82	0.75	0.82	0.75

Table 18: Changes in Effective Spread Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Relative Effective Spread}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Relative Effective Spread}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the relative effective spread. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	14.01	2.48**	4.94	0.46
2	2.33	-1.83**	-0.37	-3.32**
3	-2.30	0.29	-0.91	2.08*
4	0.24	-0.16	0.80	0.98
5	-1.40	0.32	-0.34	-0.24
6	-2.57*	0.80**	0.20	0.28
7	0.24	1.72**	-1.74	1.03**
8	-0.32	1.89**	4.72*	0.30
9	0.53	2.04**	-0.72	0.79**
Highest	0.52	2.92**	-2.04*	3.30**
PrePilotControl	1.20**	1.12**	1.22**	1.13**
Average R^2	0.44	0.49	0.43	0.50

Table 19: Changes in Five-Minute Return Variances across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Variance (5 minute returns)}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Variance(5 minute returns)}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$ multiplied by 10^6. The dependent variable is the five-minute return variance. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	11.123**	1.571**	2.130**	0.114
2	2.693**	-0.393	-0.074	-0.350
3	1.840**	-0.001	1.182	0.385
4	0.968**	0.964	0.158**	0.968*
5	0.652**	-0.080	-0.253**	0.277
6	1.322	-0.460*	0.229**	0.095
7	-0.263**	0.052	0.151**	0.415*
8	-0.932**	-0.133	1.484**	1.076
9	-0.789**	-0.661**	0.427**	-0.232
Highest	-1.162**	-0.802**	0.535**	-0.182
PrePilotControl	0.253**	0.822**	0.283**	0.834**
Average R^2	0.156	0.173	0.111	0.173

Table 20: Changes in Daily Return Variance across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Variance (Daily Return)}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Variance (Daily Return)}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$ multiplied by 10^4. The dependent variable is the daily return variance. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	7.529**	3.240*	0.720	-0.655
2	0.751	0.070	-1.093	-1.303
3	0.992	0.709	-1.081	0.146
4	0.332	2.713*	-0.971	1.711
5	0.061	-1.503	-0.556	0.632
6	-0.260	0.798	0.154	2.653
7	-0.146	-1.623	-0.052	-0.452
8	-1.452*	-1.965	0.449	2.513
9	-1.243*	-3.131	0.366	-0.173
Highest	-1.775**	-3.596	0.137	-0.391
PrePilotControl	0.179**	0.419**	0.206**	0.433**
Average R^2	0.161	0.129	0.126	0.122

Table 21: May 2 Market Adjusted Returns Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$R_{May2i} = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the return from the close of trading on April 29, 2005 to the close of trading on May 2, 2005. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. * indicates that the effect is statistically different from zero at the 5% level in a two-tailed test. None of the numbers presented below are significant at the 1% level.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.16%	-0.45%	-0.35%	0.48%*
2	-0.35%	0.00%	-0.17%	-0.06%
3	-0.20%	-0.29%	-0.43%	0.28%
4	0.08%	-0.50%	-0.42%	0.57%
5	-0.18%	0.72%	-0.27%	-0.97%
6	0.02%	-0.24%	0.06%	-0.06%
7	-0.01%	-0.55%	-0.31%	-0.27%
8	-0.38%	-0.19%	0.08%	0.14%
9	-0.41%	-0.54%	-0.17%	-0.59%
Highest	-0.47%*	0.05%	-0.16%	-0.81%*
Average R^2	0.006	0.006	0.006	0.008

Table 22: Six Month Market Model In-Sample Alphas Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

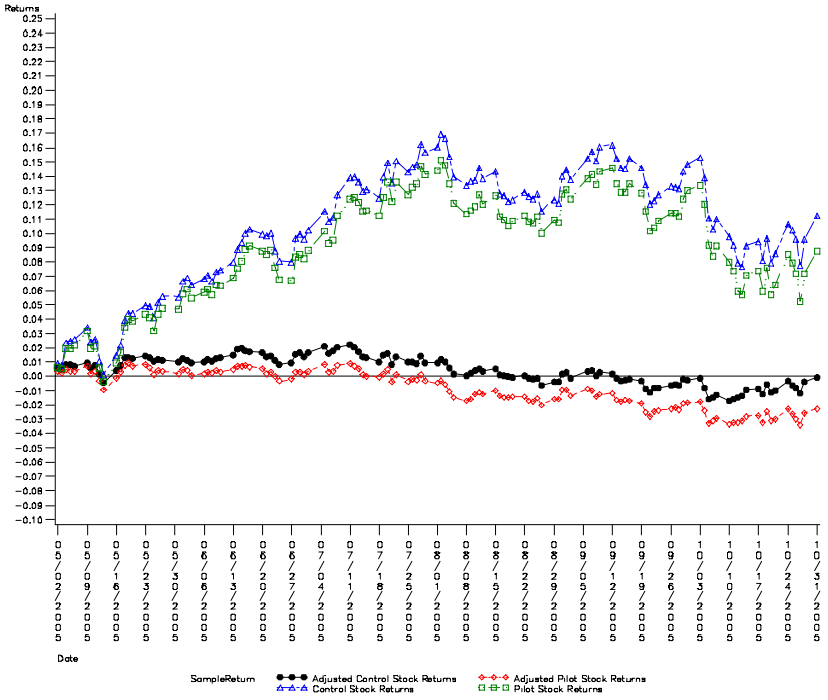
$$\text{Alpha}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is in-sample alpha estimated for each stock based on the market model. The market model alpha was estimated over the six month period from May 2, 2005 to October 31, 2005 by regressing the daily stock returns on the daily market return, which is represented by the CRSP equally-weighted index returns. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. None of the numbers presented below are significant at the 5% or 1% level.

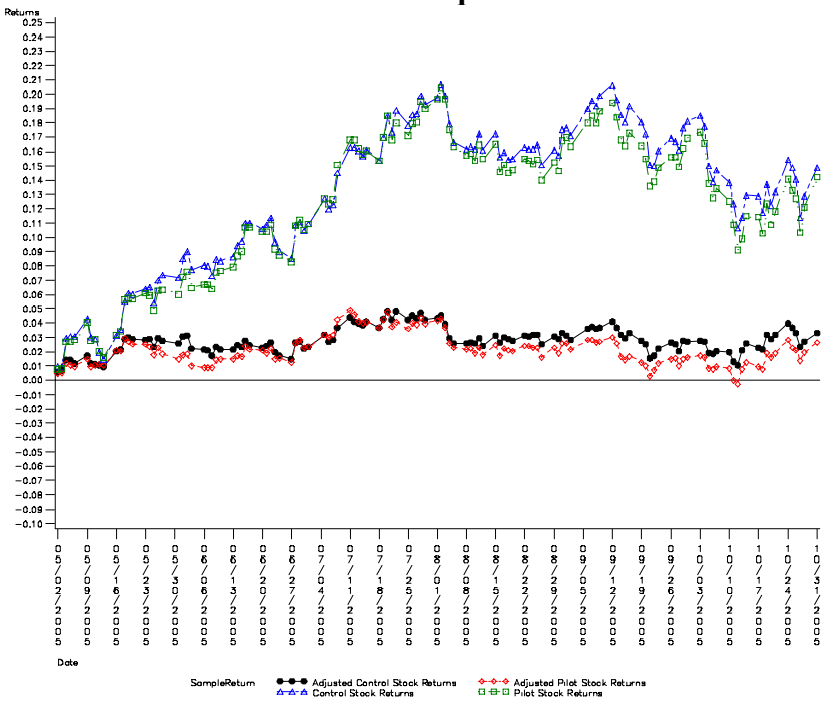
	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.06%	0.08%	-0.03%	-0.03%
2	-0.10%	-0.02%	-0.03%	0.02%
3	-0.05%	-0.05%	0.00%	0.00%
4	-0.02%	-0.08%	-0.03%	0.05%
5	-0.03%	0.02%	0.01%	-0.02%
6	0.01%	-0.01%	-0.01%	0.04%
7	-0.03%	0.00%	-0.02%	-0.02%
8	0.02%	-0.02%	-0.01%	-0.06%
9	-0.01%	0.01%	-0.02%	-0.02%
Highest	0.02%	0.00%	0.05%	-0.02%
Average R^2	0.011	0.012	0.005	0.006

Figure 1: Six Month Cumulative Returns During Pilot

Panel A: Listed Stocks



Panel B: Nasdaq NM Stocks



Appendix A: Concurrent Regulation SHO Pilot Studies

We have identified four concurrent studies that also examine the effect of removing the tick test and/or the bid test during the Regulation SHO Pilot. Much of the analysis is similar to the analysis reported in this report, but the construction of the samples and the focus of the test design differs in important ways. Each approach has its merits. See the attached Table A.1 for a simplified comparison of the approaches.

One main difference between the construction of the samples for this report and the sample construction in the concurrent papers is the incorporation of stocks that might be outliers. This report includes these stocks because they might be the ones most affected by the Pilot. The other studies exclude these stocks in order to improve matching between the pilot and control stocks or to remove the influence of confounding events.

Three academic studies (Alexander and Peterson (2006), Deither, Lee, and Werner (2006), and Wu (2006)) plus the OEA study incorporated a Pre-Pilot period into the study. The design of the Bai (2006) study does not require comparison to a Pre-Pilot period. All studies compared Pilot stocks to Control stocks, but two conducted one-on-one matches (Alexander and Peterson (2006) and Wu (2006)).

Despite the different decisions, many of the results of this report are supported by the results of the concurrent studies. A summary of the results of the three studies most comparable to this report can be found in Table A.2. Bai (2006) is not included because the focus differs from this report. The general results, however, are in line with the results of the academic studies and this report. Specifically, Bai (2006) finds no effect of the pilot on stock price reactions to negative earnings shocks.

Table A.1: Comparison of Sample Construction and Research Focus

Study	Alexander and Peterson (2006)	Bai (2006)	Diether, Lee, and Werner (2006)	Wu (2006)	SEC
Sample Period	4/1/05 to 5/31/05 1 month before 1 month during	5/2/05 to 11/30/05 7 months during	2/1/05 to 7/31/05 minus 4 weeks around May 2 10 weeks before 10 weeks during	1/3/05 – 8/31/05 4 months before 4 months during	1/1/05 to 10/31/05 4 months before 6 months during
Starting Stocks	Original Pilot and Control	Original Pilot and Control	2004 Russell 3000	NYSE stocks in 2004 Russell 3000	Original Pilot and Control
Excluded Stocks	Amex stocks Stocks delisted before 5/31	Stocks delisted before 11/30/05 Commercial Banks REITS Earnings announcements with EPS ≥ forecast. Announcement time uncertain or during trading hours. Outliers and stocks with missing information.	Amex and NASDAQ Small Cap stocks Stocks with ticker changes or changes in listing venue during sample period Stocks not in 2005 Russell Stocks w/ prices > $100 Stocks w/ spreads > $1 Stocks delisted before 7/31	Stocks not in 2005 Russell Stocks with prices > $900	Stocks delisted before 5/2 Includes stocks delisted before 10/31
One-on-One Matching	Yes (Keep best 50% of matches)	No	No	Yes (Exclude if no good control match)	No
Final Sample	NYSE: 224 pairs Nasdaq: 183 pairs	945 negative earnings announcements. 311 Pilot, 634 Contorl	NYSE: 448 pilot, 904 control Nasdaq: 376 pilot, 757 control	NYSE: 332 pairs	Listed: 504 pilot, 973 control Nasdaq: 439 pilot, 917 control
Focus of Study	Effect of pilot on short selling, liquidity, volatility, market efficiency, and price impact.	Effect of pilot around Negative Earnings Announcements	Effect of increases in short selling on market quality. Plus, effect of pilot on short selling, liquidity, volatility.	Price discovery of short selling. Plus, effect of pilot on short selling, liquidity, volatility, and efficiency of large/small stocks.	Effect of pilot on short selling, liquidity, volatility, market efficiency, and extreme price changes. Plus, differences across large/small and liquid/illiquid stocks

Table A.2: Comparison of Results

Study	Alexander and Peterson (2006)	Diether, Lee, and Werner (2006)	Wu (2006)	SEC
Short Selling	No significant impact on short sale volume for either NYSE or NASDAQ. NYSE: Pilot stocks had a higher number of short sales trades and a lower average short sale trade size. NASDAQ: No impact on number of short sales trades or average short sale trade size.	Higher relative short sale volume. NYSE: higher number of short sale trades No impact on the number of NASDAQ short sale trades.	Examines only short selling on the NYSE Relative short selling increases for pilot stocks. Significant for small stocks but not large stocks.	Higher short sale volume and a higher number of short sale trades. No impact on short interest or days to cover. No impact on option trading volume or open interest. Trading is more balanced for pilot stocks. The increase in short selling is bigger for small stocks.
Liquidity	NYSE: larger spreads, smaller quoted ask depth, smaller quoted bid depth, higher price impact NASDAQ: larger spreads No effect on effective spreads	No impact on NASDAQ stocks. NYSE: Larger quoted, effective, and realized spreads, smaller quoted ask depth, higher relative bid depth, smaller buy imbalances.	Relative effective and quoted spreads increase with pilot by < 1 bps. This is statistically significant only for small stocks. Smaller buy imbalances across all market cap groups. Offer depth declines for most size groups.	Listed: smaller quoted ask depth in univariate and regression. Regression shows decrease in both bid and ask. Some tests show small increases or decreases in realized liquidity.

Study	Alexander and Peterson (2006)	Diether, Lee, and Werner (2006)	Wu (2006)	SEC
Volatility	No impact. The authors examine six volatility measures: 5 minute return volatility, semi-variance, daily relative price range, Fama-French three-factor model idiosyncratic risk, CAPM idiosyncratic risk, and implied volatility.	No increase in the majority of the 26 different volatility measures for Pilot Stocks. NYSE: higher short term volatility (15/5 variance ratio), daily return volatility, trade to trade return volatility, offer to offer quote volatility, five-minute bid and offer volatility, daily up-side and down-side semi-variance. The authors examine semi-variance, trade returns, bid quote returns, and ask quote returns for various time lengths: trade to trade, quote to quote, five-minute, fifteen-minute, and daily. They also examine the 15/5 minute variance ratio.	Variance ratios did not change with pilot. Daily price range and intraday price standard deviation do not change.	Some evidence of an increase in intraday volatility. This appears to be driven by smaller stocks as larger stocks saw a decline in intraday volatility during the pilot. While average daily volatility does not change, smaller stocks experienced lower volatility during the pilot as larger stocks experienced an increase.
Efficiency	No impact except for the following measures for NYSE stocks: higher autocorrelation of five-minute returns, greater likelihood of a lower price for the second trade after a short sale, and greater likelihood of a higher trade price for the first trade after a short sale. The authors examine the autocorrelation of five- and thirty-minute returns, upside minus downside r-squared, and price runs.		Hasbrouck pricing errors show no significant change with pilot. Intraday return autocorrelations (30 and 60 minute) did not change with pilot.	Higher five-minute return reversals. Higher five-minute semi-autoregression. No impact on thirty-minute return reversals, thirty-minute semi-autocorrelation, or on skewness in five-minute, thirty-minute, and daily returns.

Study	Alexander and Peterson (2006)	Diether, Lee, and Werner (2006)	Wu (2006)	SEC
Returns	No significant impact on returns surrounding the announcement date of the Pilot stocks, on the initiation day of the Pilot, or during the first month of the Pilot.			Listed pilot stocks had a 24 bps lower return than control stocks on the initiation day of the Pilot but had statistically similar cumulative return during the 6 months after the Pilot.
Conclusion	Concerns about the removal of the price tests leading to a degradation of market quality are unfounded. Price tests do not further the stated objectives of short sale regulation.	While the suspension of the NYSE tick test is found to be associated with larger spreads and higher short-term volatility, this evidence is consistent with the distorting effects of the tick test on short sellers (i.e., forcing them to be liquidity suppliers) rather than any benefit to investor welfare.	Tick test reduces short selling and narrows the spread primarily for small stocks. Tick test does not seriously constrain short sellers from trading on their information.	Most evidence shows that the pilot had a minor effect. The most intriguing results are in volatility. Some evidence that the tick test has a bigger effect in small stocks.

Open meeting questions:

Q. What evidence would convince OEA that the uptick rule makes economic sense?

A. Statistical evidence that can link the uptick rule to an improvement in the functioning of the market. We have thoroughly analyzed and reviewed the empirical evidence to date. No study of which we are aware provides solid statistical evidence that price restrictions on short sales improve the functioning of the market. However, OEA and other outside researchers continue to evaluate its effect and we invite commenters to send us new evidence on measures not yet explored.

Paredes Q. What is the impact on trading if we were to increase the trading increment above a penny for the price tests? At what increment would the price test become a ban? How would we ascertain what increment would become a ban?

A. A1) Based on statistical evidence based on data from September 2008, an increase in trading increment above the penny would make it very difficult to short a stock with a low bid-ask spread. Low bid-ask spreads occur in actively-traded stocks, low priced stocks, and when stocks are experiencing very little volatility. The bigger the increment, the more restrictive it is in low volatility periods.

A2) Our analysis shows that short selling activity would be deeply constrained in actively traded stocks even for bid increments of one to three cents. For example, we found that for actively-traded ow priced stocks a bid increment of three cents would prevent short sales from executing during 99% of the trading day (with a one-cent bid increment, the execution rate would be approximately 60%).

A3) Our analysis simulated the submission of small short sale orders during the actual conditions that existed in mid-September. We then studied how long it took to see an execution that would abide by a price test and whether the simulated short sale would execute within a minute, which is a very long time to traders. If a short sale rarely has a chance to execute during a one-minute period, then the rule is effectively a ban.

Paredes Q. Is there a link between the market decline and short selling?

A. We found that at the individual stock level, on average, short selling activity is higher when prices are advancing. In particular, for extreme negative and extreme positive returns in a stock, short selling activity in that stock is higher during periods of positive returns. In an analysis of the volatile periods last September, we found that long sales tended to be more aggressively priced than short sales even when prices were rapidly declining, suggesting that sales by owners tended to put more price pressure on stocks than did short sellers.

We observed that this regularity is not necessarily as strong for the case of stocks of companies under stress during periods of high volatility.
(if you want more detail about these numbers you can check the attached xls document).

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Deleted: studied or have reviewed studies of measures that we have so far considered, so we are unable to give you new untested measures

Deleted: However, n

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Deleted: (from a period when no price test was in place and the shape of order book and trading sequences might have differed had a price test been in place)

Deleted: impose a big constraint on short selling activity. When comparing different groups of stocks, we found that a short sale price test would be more restrictive for highly traded stocks and for the group of stocks with low prices. We found that the rule would be most restrictive during periods of lower volatility.

Deleted: The short sale price test would be more restrictive during extreme negative market returns than during extreme positive market returns. This was true across all groups of stocks.

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Open meeting questions:

Paredes Q. Please discuss the consequences of a short sale price test on market quality, liquidity, etc.

A. Most research suggests that a short sale price test has very little effect on market quality and liquidity. For example, the OEA Pilot study found that price tests have an effect on displayed depth and short-term intraday volatility, but do not have a deleterious impact on market quality or liquidity. While we found that displayed depth on the offer side decreased, this effect did not impact realized trading costs as measured by effective spreads. The intraday volatility results were mixed – smaller stocks experienced an increase in volatility while larger stocks experienced a decline in volatility during the Pilot.

A recent paper by Boehmer, Jones, and Zhang (2008) suggests that price tests result in a small improvement in liquidity, as measured by effective spreads (about 1 basis point), but this result is potentially confounded by a large change in market conditions during their study period. Conversely, they also find "no evidence that repeal of the uptick rule destabilized prices." (or led to widespread "bear raids").

Comment [OEA1]: Perhaps we should skip this detail so that our answer is more concise.

Deleted: on the effect of the repeal of price tests provides additional evidence that is mixed. On the one hand, they find a

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Shapiro/Walter Q. What has been the experience during the crisis of countries that have an uptick rule?

A. OEA examined whether last fall's volatility differed for the U.S. than for other countries, including those that have an uptick rule. Except for Australia, which applied an uptick rule only to naked short sales, the increases in volatility in countries with an uptick rule were similar to or higher than the increases in volatility in the U.S. For example, Japan and Hong Kong experienced notably higher volatility than the US, peaking around 100 percent as compared to about 70 percent in the US. In addition, all major markets around the world experienced a similar pattern with volatility increasing a lot in September and peaking in November.

Q. Has there been new evidence on uptick rules since the Pilot Study?

A. Yes. We have reviewed many letters sent by the public containing evidence regarding the uptick rule. Most of this evidence does not meet statistical standards of hypothesis testing. However, we are aware of one academic study by Boehmer, Jones, and Zhang that examined the repeal of the uptick and bid test rules and we have conducted our own analyses of various issues related to the uptick rule. This evidence does not support the hypothesis that the uptick rule, or similar rules, would have <dampened the volatility of the financial crisis> <improved market quality> <other language>.

Q. Is there any evidence that the rules are effective in extreme conditions?

A. OEA's Pilot Study and some of the earlier studies did examine the effectiveness of uptick rules during extremes. For example, the uptick rule did not prevent short selling during the

Open meeting questions:

market crash of 1987. More recently, OEA found that an uptick-like rule would have restricted short selling more during the calm periods of this past September than when prices were rapidly moving down.

Q. What do you know about the interaction between credit default swaps and short selling?

A.

Q. (Potential questions on cost benefit) Are there any differences in the costs of each proposal? What are the costs of each proposal? What are the benefits of each proposal?

A. We have included questions in the release that seek comment on the costs of each proposal and the cost differences among the proposals. We have also included questions in the release that seek comment on the benefits of each proposal.

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By independent, we mean that each order submitted was an unrelated event. We selected a small order size because it allowed for a more precise estimation of execution rates and time to execution. In our exercise orders were submitted at a constant rate and were canceled only when the 60 second period had closed. In real markets, the submission of short sale orders occurs at different rates depending of market conditions. In addition orders might be canceled at high frequencies as changes in the order book dictate changes in the limit orders

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positive returns are associated with higher levels of short selling activity.

INTEROFFICE MEMORANDUM

TO: MICHAEL POST

ERIK SIRRI, BOB COLBY, MARLON PAZ, JAMIE BRIGAGLIANO, JOSEPHINE TAO, AND TORY CRANE

FROM: AMY K EDWARDS

SUBJECT: ANALYSIS OF THE EFFECT OF FAILING TO DELIVER ON RETURNS

DATE: 2/26/2010

CC: JIM OVERDAHL, STEWART MAYHEW, AND TIM MCCORMICK

This memo summarizes findings from a preliminary study of the effect of failing to deliver on returns. The objective of the study is to examine whether the trades that result in an increase in fails appear to drive prices downward. The idea is that a result that fails tend to be associated with a drop in price suggests that regulations that penalize participants for fails might make manipulations more difficult and could potentially improve market efficiency. Overall, we do not find evidence that increases in fails or persistent fails are systematically associated with trades that drive prices downward.[1] Therefore, this analysis is unable to provide empirical support for arguments that failures to deliver harm pricing efficiency.

Summary of the Results:

- Trades resulting in increases in *aggregate* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.
- Trades resulting in *persistent* increases in *aggregate* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.
- Trades resulting in *transitory* increases in *aggregate* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.
- Trades resulting in *persistent* increases in *clearing member* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.

[1] A systematic negative association would imply that fails are regularly associated with trades that drive prices downward. The absence of a systematic association does not rule out isolated instances, but it does mean that these isolated instances are not significant enough to influence the overall averages.

- Trades resulting in *transitory* increases in *clearing member* failures to deliver are not systematically associated with a security's price regardless of the threshold status of the security.

Sample

We started with a sample of securities for which we had return or failure to deliver information for 2006. We delete securities if we do not have price or return data for that security and we delete securities if we do not have fail to deliver data for that security.[2] This yields a sample of 7,945 securities.

Studies commonly screen out securities that are delisted before the end of the sample period or that were listed after the start of the sample period. We do not screen these observations out. Instead, we require only that the security have at least 60 days (one quarter) of trading information. Therefore, our results may be affected by IPOs, firms that did not survive the year, and/or firms that are delisted from a market such that their prices are no longer included in our data. We believe that this sample represents the universe of non-OTC stocks well.

Analysis

We examine failures to deliver and returns on each *trading day* in 2006. For a given trading day, we compare the return to the change in failures to deliver from two to three *settlement days* after the trading day. Our concern is on whether there is evidence that trading that results in an increase in fails causes downward price pressure. In this situation, an increase in fails should be preceded by negative returns three settlement days earlier. Statistically, this means that we expect fails to be negatively correlated with preceding returns. Therefore, our null and alternative hypotheses are as follows:

Null Hypothesis (H_0): trading that results in an increase in failures to deliver has no effect on prices. Statistically, this means fails are not correlated with returns three days earlier.

Alternative Hypothesis (H_{A1}): trading that results in an increase in failures to deliver depresses security prices. Statistically, this means fails are negatively correlated with returns three days earlier.

We add a second alternative hypothesis because fails could also be due to liquidity suppliers such as market makers selling during price increases.

Second Alternative Hypothesis (H_{A2}): trading that results in an increase in failures to deliver comes from liquidity provision. Statistically, this means increases in aggregate fails are positively correlated with returns three days earlier.

[2] We receive failure to deliver data from the NSCC for equity securities with failures to deliver of at least 10,000 shares on a particular date. Therefore, we cannot differentiate no fails from fails of less than 10,000 shares.

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We care about whether the correlation between an increase in fails and returns is stronger for securities that are on the Regulation SHO threshold list (i.e., already have significant fails) or when the increase in fails contributes to a security qualifying for the threshold list. Therefore, we designed our tests not only to measure the correlation between an increase in fails and returns, but to also measure any differential effect on this correlation of a security's threshold status. This helps us understand whether the economic effect of failures to deliver on stock prices is any different when a security is a threshold security. We consider whether the security is on the threshold list on the same day as an increase in fails and also whether the increase in fails might contribute to the security being added to the threshold list.

With these objectives in mind, we designed the following regression equation to estimate our tests:

$$R_{it} = \alpha + \beta_1 \Delta F^{+}_{it} + \beta_2 th^{3}_{it} \Delta F^{+}_{it} + \beta_3 th^{4,8}_{it} \Delta F^{+}_{it} + \varepsilon_{it} \qquad (1)$$

where R_{it} is the return for security i from t-1 to t, ΔF^{+}_{it} is the change in failures to deliver for security i from t+2 to t+3, if the change is positive, th^{3}_{it} is a dummy variable indicating that the stock is on the threshold list on day t+3, and $th^{4,8}_{it}$ is a dummy indicating that the stock is not on the threshold list on day t+3 but is added to the list by day t+8. In this model, β_1 is negative under the hypothesis that failures to deliver depress prices. A negative β_2 would indicate that failures to deliver depress prices in threshold securities more than they do in other securities. Adding β_1 to β_2 tells us the total effect of an increase in fails on returns in a threshold security. A negative β_3 would indicate that failures to deliver depress stock prices more when they occur just prior to a security qualifying for the threshold list than at other times. Adding β_1 to β_3 tells us the total effect on returns of an increase in fails that contributes to a security qualifying for the threshold list.

There are two serious considerations when interpreting the results of this regression. The regression is designed to examine associations and not causations. Therefore, while this memo mentions "effects", these tests really only measure associations. In addition, these regression coefficients will not allow us to distinguish a negative correlation associated with systematic manipulation, which reduces pricing efficiency, from a negative correlation associated with price discovery, which is important for pricing efficiency. Therefore, if we find that increases in fails are associated with negative returns, we will need to run additional tests to examine causation and whether increases in failures to deliver improve or reduce pricing efficiency.

Results for Aggregate Fails

We first estimate the regression in equation (1) for failures to deliver aggregated by security on each date on a data set containing each security that is in our sample for at least one quarter in 2006. Table 1 shows the coefficients that result from estimating equation (1).[3] The equation is

[3] We estimate this in a pooled regression that adjusts the variance-covariance matrix for cross-sectional heteroskadasticity. This heteroskadasticity exists because of the large cross-sectional variation in fails across stocks.

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estimated for failures to deliver measured in units of 10,000 shares and also for failures to deliver measured as a percentage of shares outstanding. The table also shows whether the coefficient is statistically different from zero based on a t-test.

Table 1: Results of a Pooled Regression of Returns on Aggregate Fails

$$R_{it} = \alpha + \beta_1 \Delta F_{it}^{+} + \beta_2 th_{it}^{3} \Delta F_{it}^{+} + \beta_3 th_{it}^{4,8} \Delta F_{it}^{+} + \varepsilon_{it}$$

β_1 measures the effect on returns of trading that resulted in an increase in fails. β_2 measures the difference in effect on returns when the security is on the threshold list. β_3 measures the difference in effect on returns when the increase in fails contributed to threshold qualification. The effect on returns is given in basis points. Statistical significance at the 10, 5 and 1% level is indicated by *, **, or ***.

Measurement of Fails:	In units of 10,000 shares	In units of 1% of shares outstanding
α	61.48***	61.41***
β_1	-0.09	>-0.01
β_2	-0.07	-0.01
β_3	-0.09	-0.01
$\beta_1 + \beta_2$	-0.17	-0.01
$\beta_1 + \beta_3$	-0.18	-0.01

The results for β_1 show that during 2006, each 10,000 increase in failures to deliver is associated with a 0.09 basis point decline in stock value, or each increase in failures to deliver of 1% of the shares outstanding is associated with a price decline of less than 0.01 basis points. In addition to being very small economically, neither of these results is statistically different than zero. This means that the effect on returns is unlikely to be meaningfully negative. Likewise, the results for β_2 and β_3 are also small and insignificant. Even when β_2 and β_3 are added to β_1, the effect on returns is small. Therefore, the results from Table 1 indicate that an increase in failures to deliver has no economic effect on stock prices.

Decomposing Fails

We next attempt to capture the effect of longer lived fails by separating the part of the increase in fails that is due to long-lived, or persistent, fails and short-lived, or transitory, fails. We do this by measuring how much of the increase in fails persists for five days. To see how we measured this, consider Figure 1. The increase from t-1 to t can be divided into a transitory portion (T) and a persistent portion (P) as defined by the level of fails in the five days following an increase so that the change on day t, ΔF, will be equal to T + P. The permanent portion is the part of the change in fails that appears to last at least 5 days. By contrast, the transitory portion is the portion that appears to last less than 5 days.

Note that we cannot exactly tell if any of the fails on t+1 are associated with same fails on t. Further, we assume that any decrease in fails offsets the most recent fail. Alternatively, we could have assumed that a decrease in fails offset the oldest fail. Therefore, this analysis is an approximation.

Some stocks rarely have fails and never have large fails, while others have fail levels that vary widely from day to day.

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Figure 1

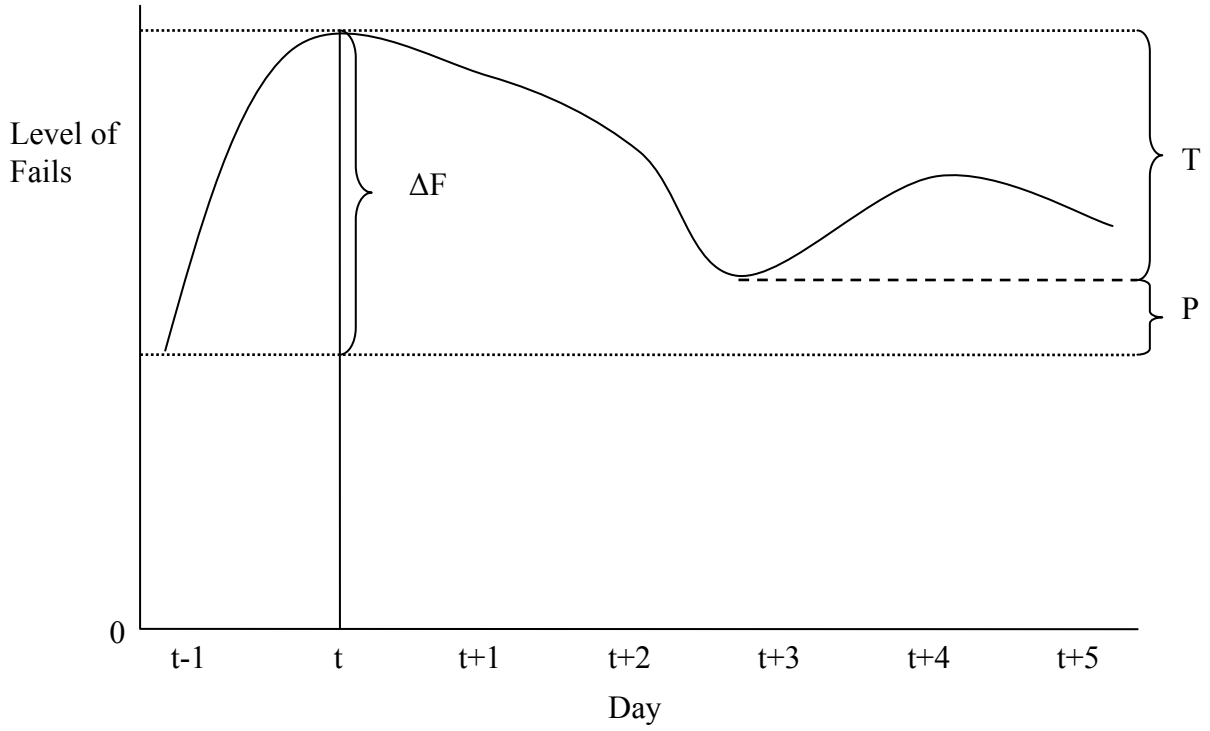

Figure 1 represents a simple case when fails decline following t but do not fall below the t-1 level. Figure 2 shows how we measure transitory and permanent fails for several other scenarios. Note that transitory fails, T, can never be less than 0 and can never be greater than the change in fails on day t, ΔF. Likewise, permanent fails, P also range only from 0 to ΔF. In figure 2a, fails increase after day t and remain above the level on day t for the next five days. In this case, all of the change from t-1 to t is considered permanent and none of the fails can be called transitory. So, P = ΔF and T = 0. By contrast, Figure 2b shows a situation in which the fails increase after day t but fall back below the day t level. As in Figure 1, we can use the lowest fail level to estimate how much of ΔF appears to be cleared within five days. The remaining portion of ΔF is called permanent. In Figures 2c and 2d, the fails level falls below the level on t-1 so none of ΔF can be called permanent. This is true whether the level stays below the level on t-1 (2c) or rises back above that level within five days (2d).

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Figure 2a

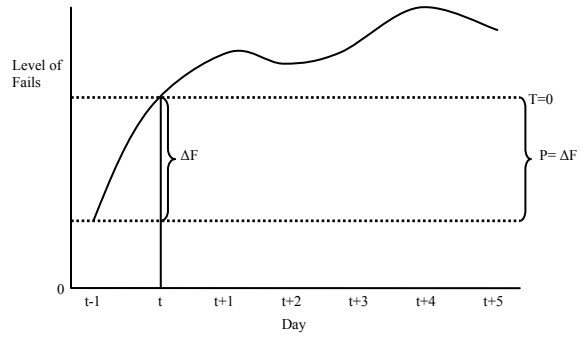


Figure 2b

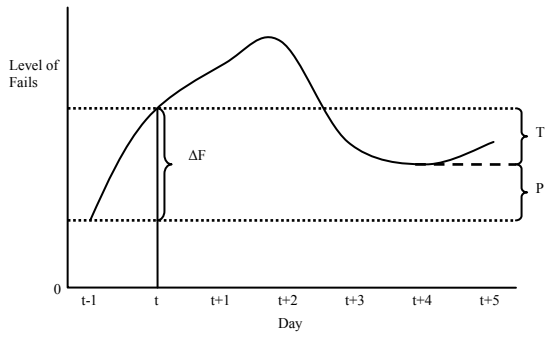


Figure 2c

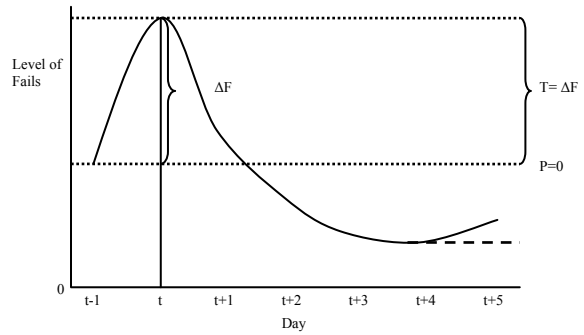
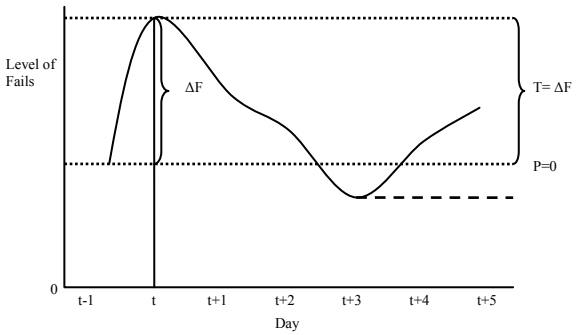


Figure 2d



Results for Decomposed Aggregate Fails

To examine the effect of persistent and transitory fails on prices, we adjust equation (1) as follows:

$$R_{it} = \alpha + \beta_{1p}\Delta F_{it}^{p} + \beta_{2p} th_{it}^{3}\Delta F_{it}^{p} + \beta_{3p} th_{it}^{4,8}\Delta F_{it}^{p} + \beta_{1t}\Delta F_{it}^{t} + \beta_{2t} th_{it}^{3}\Delta F_{it}^{t} + \beta_{3t} th_{it}^{4,8}\Delta F_{it}^{t} + \varepsilon_{it} \qquad (2)$$

$\Delta F^{p}{}_{it}$ is the portion of the change in failures to deliver for security i from t+2 to t+3 that persists for five more days, if the change from t+2 to t+3 is positive. Likewise, $\Delta F^{t}{}_{it}$ is the portion of the change in failures to deliver for security i from t+2 to t+3 that does not persist for five more days, if the change from t+2 to t+3 is positive. In this model, β_{1p} is negative under the hypothesis that persistent failures to deliver depress prices. A negative β_{2p} would indicate that persistent failures to deliver depress prices in threshold securities more than they do in other securities. Adding β_{1p} to β_{2p} tells us the total effect on returns of a persistent fail in a threshold security. A negative β_{3p} would indicate that persistent failures to deliver depress stock prices more when they occur just prior to a security qualifying for the threshold list than at other times. Adding β_{1p} to β_{3p} tells us the total effect on returns of a persistent fail that contributes to a security qualifying for the threshold list.

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Table 2 gives the estimated coefficients of the equation (2) regression estimated for failures to deliver aggregated by security on each date in a data set containing each security that is in our sample for at least one quarter in 2006.

Table 2: Results of a Pooled Regression of Returns on Decomposed Aggregate Fails

$$R_{it} = \alpha + \beta_{1p}\Delta F_{it}^{p} + \beta_{2p} th_{it}^{3}\Delta F_{it}^{p} + \beta_{3p} th_{it}^{4,8}\Delta F_{it}^{p} + \beta_{1t}\Delta F_{it}^{t} + \beta_{2t} th_{it}^{3}\Delta F_{it}^{t} + \beta_{3t} th_{it}^{4,8}\Delta F_{it}^{t} + \varepsilon_{it}$$

β_1 measures the effect on returns of trading that resulted in an increase in fails. β_2 measures the difference in effect on returns when the security is on the threshold list. β_3 measures the difference in effect on returns when the increase in fails contributed to threshold qualification. The effect on returns is given in basis points. Statistical significance at the 10, 5 and 1% level is indicated by *, **, or ***.

Measurement of Fails:	In units of 10,000 shares	In units of 1% of shares outstanding
α	61.42***	61.42***
Persistent fails		
β_{1p}	-7.67	-0.06
β_{2p}	7.44	0.05
β_{3p}	7.01	0.04
$\beta_{1p} + \beta_{2p}$	-0.23	-0.01
$\beta_{1p} + \beta_{3p}$	-0.66	-0.03
Transitory fails		
β_{1t}	-0.08	>-0.01
β_{2t}	0.27	0.01
β_{3t}	-0.01	<0.01
$\beta_{1t} + \beta_{2t}$	0.19	0.01
$\beta_{1t} + \beta_{3t}$	-0.08	<0.01

The results for persistent fails show that a prices decline of more than 7 basis points is associated with each 10,000 share increase in fails. While this result is economically larger than the result in Table 1, it is still not statistically significant. This means that there is too much statistical uncertainty to conclude that persistent fails have a negative impact on prices.

The marginal effect when a stock is on the threshold list is positive and nearly offsets the average negative effect on returns. This means that when a stock is on the threshold list, the effect on returns of a persistent fail appears less negative than when it is not on the threshold list. However, neither this marginal impact nor the total effect on returns of a persistent 10,000 share fail in a security on the threshold list is significantly different than zero. Therefore, we cannot conclude that a persistent 10,000 share fail in a stock on the threshold list has any association with returns. Likewise, the results do not allow us to say that a persistent 10,000 share fail is associated with an increase in fails that contributes to the security qualifying for the threshold list.

The persistent fail results are similar when fails are scaled by shares outstanding. A persistent fail of 1% of the shares outstanding does not have a statistically significant effect on returns, regardless of the threshold list status of the security.

The magnitude of the effect on returns of transitory fails appears much smaller than the effect on returns of persistent fails. However, because neither is statistically different from zero, it is

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unlikely that they are statistically different from each other. Therefore, we can't conclude that one is larger than the other. In fact, the conclusions on transitory fails are the same as the conclusions on persistent fails. The effect on returns is insignificant, regardless of threshold status.

Results for Clearing Member Fails

One potential explanation for the lack of results on persistent and transitory fails is that the aggregate fails might not capture the persistent fails well if there fails come from multiple clearing members. Instead, a more accurate measure of persistent fails can be obtained by considering unaggregated fails, or fails at the clearing member level. We next repeat our analysis of persistent and transitory failures to deliver using persistent fails as estimated at the clearing member level. Specifically, for every clearing member in every stock, we decompose each increase in fails into persistent and transitory components. We then aggregate across clearing members to get new estimates of persistent and transitory fails for each stock on each day. This new estimate is different from the aggregate estimates above because a clearing member might have an increase in fails on a day when aggregate fails decrease for a security.

We re-estimate equation (2) using our new measures of persistent and transitory fails. The results are given in Table 3. As in Table 2, some of the effect on returnss appear positive and some appear negative, but none are statistically different than zero. Therefore, even when considering fails at the clearing member level, we have no evidence that trades resulting in failures to deliver push price down.

Table 3: Results of a Pooled Regression of Returns on Decomposed Clearing Member Fails

$$R_{it} = \alpha + \beta_{1p}\Delta F_{it}^{p} + \beta_{2p} th_{it}^{3}\Delta F_{it}^{p} + \beta_{3p} th_{it}^{4,8}\Delta F_{it}^{p} + \beta_{1t}\Delta F_{it}^{t} + \beta_{2t} th_{it}^{3}\Delta F_{it}^{t} + \beta_{3t} th_{it}^{4,8}\Delta F_{it}^{t} + \varepsilon_{it}$$

β_1 measures the effect on returns of trading that resulted in an increase in fails. β_2 measures the difference in effect on returns when the security is on the threshold list. β_3 measures the difference in effect on returns when the increase in fails contributed to threshold qualification. The effect on returns is given in basis points. Statistical significance at the 10, 5 and 1% level is indicated by *, **, or ***.

Measurement of Fails:	In units of 10,000 shares	In units of 1% of shares outstanding
α	200.27***	195.44***
Persistent fails		
β_{1p}	-1.31	-0.25
β_{2p}	0.90	0.01
β_{3p}	7.23	0.32
$\beta_{1p} + \beta_{2p}$	-0.41	-0.23
$\beta_{1p} + \beta_{3p}$	5.92	0.07
Transitory fails		
β_{1t}	-3.96	-0.02
β_{2t}	3.78	>0.01
β_{3t}	1.39	-3.32
$\beta_{1t} + \beta_{2t}$	-0.18	-0.02
$\beta_{1t} + \beta_{3t}$	-2.57	-3.34

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Discussion of the results

In the tables above, we can find no evidence that trades resulting in failures to deliver are associated with either positive or negative price returns. This result holds whether a security is on the threshold list or whether the failures contribute to the security's threshold status. This result also holds whether we examine aggregate fails or clearing member fails. Because we are unable to find an association between fails and returns, there is no need to examine causation. Therefore, this analysis provides evidence that failures to deliver have no effect on prices and therefore, this analysis suggests that policies seeking to reduce failures to deliver are unlikely to significantly effect pricing efficiency or price discovery.

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SECURITIES AND EXCHANGE COMMISSION

17 CFR PART 242

[Release No. 34- ; File No. S7-08-09]

RIN 3235-AK35

Amendments to Regulation SHO

AGENCY: Securities and Exchange Commission.

ACTION: Final rule.

SUMMARY: The Securities and Exchange Commission ("Commission") is adopting amendments to Regulation SHO under the Securities Exchange Act of 1934 ("Exchange Act"). We are adopting a short sale-related circuit breaker that, if triggered, will impose a restriction on the prices at which securities may be sold short ("short sale price test" or "short sale price test restriction"). Specifically, the Rule requires that a trading center establish, maintain, and enforce written policies and procedures reasonably designed to prevent the execution or display of a short sale order of a covered security at a price that is less than or equal to the current national best bid if the price of that covered security decreases by 10% or more from the covered security's closing price as determined by the listing market for the covered security as of the end of regular trading hours on the prior day. In addition, the Rule requires that the trading center establish, maintain, and enforce written policies and procedures reasonably designed to impose this short sale price test restriction for the remainder of the day and the following day when a national best bid for the covered security is calculated and disseminated on a current and continuing basis by a plan processor pursuant to an effective national market system plan. We believe it is appropriate at this time to adopt a short sale-related circuit breaker because, when triggered, it will prevent short selling, including potentially manipulative or abusive short selling,

from driving down further the price of a security that has already experienced a significant intra-day price decline, and will facilitate the ability of long sellers to sell first upon such a decline. This approach establishes a narrowly-tailored Rule that will target only those securities that are experiencing significant intra-day price declines. We believe that addressing short selling in connection with such declines in individual securities will help address erosion of investor confidence in our markets generally.

In addition, we are amending Regulation SHO to provide that a broker-dealer may mark certain qualifying sell orders "short exempt." In particular, if the broker-dealer chooses to rely on its own determination that it is submitting the short sale order to the trading center at a price that is above the current national best bid at the time of submission or to rely on an exception specified in the Rule, it must mark the order as "short exempt." This "short exempt" marking requirement will aid surveillance by self-regulatory organizations ("SROs") and the Commission for compliance with the provisions of Rule 201 of Regulation SHO.

DATES: Effective Date: [Insert date 60 days after publication in the Federal Register.]

Compliance Date: [Insert date 6 months from Effective Date.]

FOR FURTHER INFORMATION CONTACT: Josephine J. Tao, Assistant Director; Victoria Crane, Branch Chief; Katrina Wilson, Staff Attorney; and Angela Moudy, Staff Attorney, Division of Trading and Markets, at (202) 551-5720, at the Commission, 100 F Street, NE, Washington, DC 20549-6628.

SUPPLEMENTARY INFORMATION: The Commission is amending Rules 200(g) and 201 of Regulation SHO [17 CFR 242.200(g) and 17 CFR 242.201] under the Exchange Act.

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I. Executive Summary

In July 2007, the Commission eliminated all short sale price test restrictions. Prior to that time, short sale price test restrictions included Rule 10a-1 under the Exchange Act, also known as the "uptick rule" or "tick test" ("former Rule 10a-1"), that applied to exchange-listed securities,[1] and the National Association of Securities Dealers, Inc.'s ("NASD")[2] bid test, Rule 3350 ("NASD's former bid test"), that applied to certain Nasdaq securities.[3] The Commission's removal of short sale price test restrictions followed a careful, deliberative rulemaking process, carried out in multiple stages from 1999 through 2006, and was open to the public at every stage.

The Commission took a number of steps as part of that process, including seeking extensive public comment and conducting a comprehensive staff study to assess whether then-current short sale price test restrictions were appropriate. For example, beginning in 1999, the Commission published a concept release in which it sought comment regarding short sale price test regulation, including comment on whether to eliminate such regulation.[4] In 2004, the Commission initiated a year-long pilot ("Pilot") to study the removal of short sale price tests for approximately one-third of the largest stocks.[5] Short sale data was made publicly available during this Pilot to allow the public and Commission staff (the "Staff") to study the effects of eliminating short sale price test restrictions. The findings of third party researchers were

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1 See infra note 41 and accompanying text.

2 NASD is now known as the Financial Industry Regulatory Authority, Inc. ("FINRA").

3 See infra note 43 and accompanying text.

4 See Exchange Act Release No. 42037 (Oct. 20, 1999), 64 FR 57996 (Oct. 28, 1999) ("1999 Concept Release").

5 See Exchange Act Release No. 50104 (July 28, 2004), 69 FR 48032 (Aug. 6, 2004) ("Pilot Release").

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presented and discussed in a public Roundtable in September 2006.[6] In addition, the results of the Staff study of the Pilot data were made publicly available in draft form in September 2006 and in final form in February 2007.[7]

Since then, there has been significant market turmoil. Concurrent with the development of the subprime mortgage crisis and credit crisis in 2007, market volatility, including steep price declines, particularly in the stocks of certain financial services companies, increased markedly in the U.S. and in every major stock market around the world (including markets that continued to operate under short sale price test restrictions).[8] As market conditions continued to worsen, investor confidence eroded, and the Commission received many requests from the public to consider imposing restrictions with respect to short selling, based in part on the belief that such action would help restore investor confidence.[9]

We determined that it was appropriate to re-examine the appropriateness of short sale price test restrictions and seek comment on whether to restore any such restrictions. Thus, in April 2009 we proposed two approaches to restrictions on short selling, one that would apply on a permanent, market-wide basis and another that would apply to a particular security upon a significant decline in the price of that security (the "proposed circuit breaker approach" or "proposed circuit breaker rules").[10]

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6 See http://www.sec.gov/about/economic/shopilottrans091506.pdf (the "Regulation SHO 2006 Roundtable").

7 See http://www.sec.gov/about/economic/shopilot091506/draft_reg_sho_pilot_report.pdf and http://www.sec.gov/news/studies/2007/regshopilot020607.pdf. See also infra notes 48 to 62 and accompanying text (discussing findings of the Staff study).

8 See Exchange Act Release No. 59748 (Apr. 10, 2009), 74 FR 18042, 18043 (Apr. 20, 2009) (the "Proposal").

9 See id.

10 See Proposal, 74 FR 18042.

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With respect to the permanent, market-wide approach, we proposed two alternative price tests. The first alternative price test, in many ways similar to NASD's former bid test, would be based on the national best bid (the "proposed modified uptick rule"). The second alternative price test, similar to former Rule 10a-1, would be based on the last sale price (the "proposed uptick rule").

With respect to the proposed circuit breaker approach, we proposed two basic alternatives. First, we proposed a circuit breaker rule that, when triggered by a significant price decline in a particular security, would temporarily prohibit any person from selling short that security, subject to certain exceptions ("proposed circuit breaker halt rule"). Second, we proposed a circuit breaker rule that, when triggered by a significant price decline in a particular security, would trigger a temporary short sale price test for that security. In connection with this alternative, we proposed two short sale price tests. One was the modified uptick rule – that is, we proposed a circuit breaker rule that, when triggered by a significant price decline in a particular security, would temporarily impose the proposed modified uptick rule for that security ("proposed circuit breaker modified uptick rule"). The other was the uptick rule – that is, we proposed a circuit breaker rule that, when triggered by a significant market decline in a particular security, would temporarily impose the proposed uptick rule for that security ("proposed circuit breaker uptick rule").

In addition, in the Proposal we inquired whether a short sale price test restriction that would permit short selling at a price above the current national best bid (the "alternative uptick rule"), would be preferable to the proposed modified uptick rule and the proposed uptick rule.[11] We sought comment regarding the application of the alternative uptick rule as a market-wide

[11] See Proposal, 74 FR at 18072, 18081, 18082.

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permanent short sale price test restriction or in conjunction with a circuit breaker.[12] As a supplement to our request for comment in the Proposal and to help ensure the public had a full opportunity to comment on, among other things, the alternative uptick rule, on August 20, 2009 we re-opened the comment period to the Proposal.[13] In addition, on May 5, 2009, we held a Roundtable to Examine Short Sale Price Test and Circuit Breaker Restrictions (the "May 2009 Roundtable").[14] Panelists included representatives of public issuers, investors, financial services firms, SROs and the academic community.[15]

Although in recent months there has been an increase in stability in the securities markets, we remain concerned that excessive downward price pressure on individual securities accompanied by the fear of unconstrained short selling can undermine investor confidence in our markets generally.[16] In addition, we are concerned about potential future market turmoil, including significant increases in market volatility and steep price declines. Thus, as discussed in more detail below, after considering the comments, we have determined that it is appropriate at this time to adopt in Rule 201 a targeted short sale price test restriction that will apply the alternative uptick rule for the remainder of the day and the following day if the price of an

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[12] See id.

[13] See Exchange Act Release No. 60509 (Aug. 17, 2009), 74 FR 42033 (Aug. 20, 2009) (the "Re-Opening Release").

[14] See Exchange Act Release No. 59855 (May 1, 2009); Press Release No. 2009-101 (agenda and panelists included); Press Release No. 2009-88 (preliminary agenda included).

[15] See http://www.sec.gov/spotlight/shortsales/roundtable050509/shortsalesroundtable050509-transcript.txt (unofficial transcript of May 2009 Roundtable).

[16] We note that investor confidence may include a number of different elements, such as investor perceptions about fundamental market risk, investor optimism about the economy, or investor trust in the fairness of financial markets as influenced by applicable regulatory protections. Although the latter can be directly influenced by Commission actions, the Commission does not have control over fundamental market risk and economic optimism. Thus, as used here, the term "investor confidence" refers to investor trust in the fairness of financial markets.

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individual security declines intra-day by 10% or more from the prior day's closing price for that security as determined by the covered security's listing market.

By not allowing short sellers to sell at or below the current national best bid while the circuit breaker is in effect, the short sale price test restriction in Rule 201 will allow long sellers, who will be able to sell at the bid, to sell first in a declining market for a particular security. As the Commission has noted previously in connection with short sale price test restrictions, a goal of such restrictions is to allow long sellers to sell first in a declining market.[17] A short seller that is seeking to profit quickly from accelerated, downward market moves may find it advantageous to be able to short sell at the current national best bid. In addition, by making such bids accessible only by long sellers when a security's price is undergoing significant downward price pressure, Rule 201 will help to facilitate and maintain stability in the markets and help ensure that they function efficiently. It will also help restore investor confidence during times of substantial uncertainty because, once the circuit breaker has been triggered for a particular security, long sellers will have preferred access to bids for the security, and the security's continued price decline will more likely be due to long selling and the underlying fundamentals of the issuer, rather than to other factors.

In addition, combining the alternative uptick rule with a circuit breaker will strike the appropriate balance between our goal of preventing short selling, including potentially manipulative or abusive short selling, from being used as a tool to exacerbate a declining market in a security and the need to allow for the continued smooth functioning of the markets,

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[17] See Exchange Act Release No. 48709 (Oct. 28, 2003), 68 FR 62972, 62989 (Nov. 6, 2003) ("2003 Regulation SHO Proposing Release"); see also Exchange Act Release No. 30772 (June 3, 1992), 57 FR 24415, 24416 (June 9, 1992) (stating that former Rule 10a-1 was "designed to limit short selling of a security in a declining market, by requiring, in effect, that each successive lower price be established by a long seller").

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including the provision of liquidity and price efficiency in the markets.[18] The circuit breaker approach of Rule 201 will help benefit the market for a particular security by allowing participants, when a security is undergoing a significant intra-day price decline, an opportunity to re-evaluate circumstances and respond to volatility in that security. We also believe that a circuit breaker will better target short selling that may be related to potential bear raids[19] and other forms of manipulation that may be used to exacerbate a price decline in a covered security.

At the same time, however, we recognize the benefits to the market of legitimate short selling, such as the provision of liquidity and price efficiency. Thus, by imposing a short sale price test restriction only when an individual security is undergoing significant downward price pressure, the short sale price test restrictions of Rule 201 will apply to a limited number of securities, rather than to all securities all the time. As discussed in more detail below,[20] in response to our request for comment on an appropriate threshold at which to trigger the proposed circuit breaker short sale price test restrictions, commenters submitted estimates of the number of securities that would trigger a circuit breaker rule at a 10% threshold.[21] While commenters'

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[18] Where we use the terms "market efficiency" and "price efficiency" in this adopting release we are using terms of art as used in the economic literature proceeding under the "efficient markets hypothesis," under which financial prices are assumed to reflect all available information and accordingly adjust quickly to reflect new information. See, e.g., Eugene F. Fama, 1991, Efficient capital markets: II, Journal of Finance; 46: 1575-1617; Eugene F. Fama and Kenneth R. French, 1992, The Cross-Section of Expected Stock Returns, Journal of Finance, 47: 427-465. It should be noted that economic efficiency and price efficiency are not identical with the ordinary sense of the word "efficiency."

[19] See infra note 36 and accompanying text.

[20] See infra Section III.A.5. (discussing the circuit breaker trigger level).

[21] See, e.g., letter from Mary Lou Von Kaenel, Managing Director, Management Consulting, Jordan & Jordan, dated June 19, 2009 ("Jordan & Jordan"); letter from John C. Nagel, Managing Director and Deputy General Counsel, Citadel Investment Group, John Liftin, Managing Director and General Counsel, The D.E. Shaw Group, and Mark Silber, Executive Vice President, Renaissance Technologies, dated June 19, 2009 ("Citadel et al. (June 2009)"); letter from Stuart J. Kaswell, Executive Vice President, Managing Director and General Counsel, Managed Funds Association, dated June 22, 2009 ("MFA (June 2009)"); letter from Ira D. Hammerman, Senior Managing Director and General Counsel, Securities Industry and Financial Markets Association, dated June 19, 2009 ("SIFMA (June 2009)"); letter from Daniel Mathisson, Managing Director, Credit Suisse Securities (USA), LLC, dated Sept. 21, 2009 ("Credit Suisse (Sept. 2009)").

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analyses (including the facts and assumptions used) and their resulting estimates varied,[22] commenters' estimates reflect that a 10% circuit breaker threshold, on average, should affect a limited percentage of covered securities.[23] Given the variations in the facts and assumptions underlying the estimates submitted by commenters, the Staff also looked at trading data to confirm the reasonableness of those estimates. The Staff found that, during the period covering April 9, 2001 to September 30, 2009,[24] the price test restrictions of Rule 201 would have been triggered, on an average day, for approximately 4% of covered securities.[25] The Staff also found that for a low volatility period, covering January 1, 2004 to December 31, 2006, the 10% trigger level of Rule 201 would have, on an average day, been triggered for approximately 1.3% of covered securities.[26]

Thus, Rule 201 is structured so that the circuit breaker generally will not be triggered for the majority of covered securities at any given time and, thereby, will not interfere with the smooth functioning of the markets for those securities, including when prices in such securities are undergoing minimal downward price pressure or are stable or rising. If the short sale price test restrictions of Rule 201 apply to a covered security it will be because and when that security is undergoing significant downward price pressure.

In addition, to help ensure the Rule's workability, we are amending Rule 200(g) of Regulation SHO, substantially as proposed, to provide that, once the circuit breaker has been triggered for a covered security, if a broker-dealer chooses to rely on its own determination that

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[22] See infra note 306.

[23] See infra note 307.

[24] See infra note 309.

[25] See infra note 310.

[26] See infra note 311

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it is submitting a short sale order to a trading center at a price that is above the current national best bid at the time of submission or to rely on an exception specified in the Rule, it must mark the order "short exempt."[27] The short sale price test restrictions of Rule 201 generally will apply to a small number of securities for a limited duration, and will continue to permit short selling rather than, for example, halting short selling when the restrictions are in place. As such, we believe that the circumstances under which a broker-dealer may need to mark a short sale order "short exempt" under Rule 201 are limited.

II. Background on Short Sale Restrictions

Short selling involves a sale of a security that the seller does not own or a sale that is consummated by the delivery of a security borrowed by, or for the account of, the seller.[28] In order to deliver the security to the purchaser, the short seller will borrow the security, usually from a broker-dealer or an institutional investor. Typically, the short seller later closes out the position by purchasing equivalent securities on the open market and returning the security to the lender. In general, short selling is used to profit from an expected downward price movement, to provide liquidity in response to unanticipated demand, or to hedge the risk of an economic long position in the same security or in a related security.[29]

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[27] We note that, as discussed in more detail below, unless a sale order is marked "short exempt," a trading center's policies and procedures must be reasonably designed to prevent the execution or display of the order at a price that is less than or equal to the current national best bid.

[28] See 17 CFR 242.200(a).

[29] See, e.g., Exchange Act Release No. 54891 (Dec. 7, 2006), 71 FR 75068, 75069 (Dec. 13, 2006) ("2006 Price Test Elimination Proposing Release"); 2003 Regulation SHO Proposing Release, 68 FR at 62974. In this adopting release, we use the terms "liquidity provider" and "liquidity taker," and correlative terms, in their technical sense in the literature of market microstructure. See, e.g., Larry Harris, Trading and Exchanges: Market Microstructure for Practitioners, at 70 (2003) (an introductory textbook to the economics of market microstructure). As used therein, a liquidity taker is a buyer or seller (including a short seller) who submits an order designed for immediate execution, such as a market order or a marketable limit order, while a liquidity provider is a more patient buyer or seller (including a short seller) who submits orders that may or may not be executed, and thus provides depth to the market. This usage differs from the usage of the term "liquidity provider" to refer to a bank, central bank, or other financial institution or investor who provides cash financing or otherwise increases the money supply.

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A. Short Selling and its Market Impact

Short selling provides the market with important benefits, including market liquidity and pricing efficiency.[30] Market liquidity is often provided through short selling by market professionals, such as market makers (including specialists) and block positioners, who offset temporary imbalances in the buying and selling interest for securities. Short sales effected in the market add to the selling interest of stock available to purchasers and reduce the risk that the price paid by investors is artificially high because of a temporary imbalance between buying and selling interest. Short sellers covering their sales also may add to the buying interest of stock available to sellers.[31]

Short selling also can contribute to the pricing efficiency of the equities markets.[32] When a short seller speculates or hedges against a downward movement in a security, his transaction is a mirror image of the person who purchases the security in anticipation that the security's price will rise or to hedge against such an increase. Both the purchaser and the short seller hope to profit, or hedge against loss, by buying the security at one price and selling at a higher price. The strategies primarily differ in the sequence of transactions. Market participants who believe a stock is overvalued may engage in short sales in an attempt to profit from a perceived divergence of prices from true economic values. Such short sellers add to stock pricing efficiency because

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30 See id.; see also Exchange Act Release No. 29278 (June 7, 1991), 56 FR 27280 (June 13, 1991); Exchange Act Release No. 50103 (July 28, 2004), 69 FR 48008, 48009 n.6 (Aug. 6, 2004) ("2004 Regulation SHO Adopting Release"); Ekkehart Boehmer and J. Julie Wu, Short Selling and the Informational Efficiency of Prices, Working Paper, Jan. 8, 2009.

31 See, e.g., 2006 Price Test Elimination Proposing Release, 71 FR at 75069; 2003 Regulation SHO Proposing Release, 68 FR at 62974.

32 See id.

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their transactions inform the market of their evaluation of future stock price performance. This evaluation is reflected in the resulting market price of the security.[33]

Although short selling serves useful market purposes, it also may be used to drive down the price of a security or as a tool to accelerate a declining market in a security.[34] In addition, short selling may be used to illegally manipulate stock prices.[35] One example is the "bear raid" where an equity security is sold short in an effort to drive down the price of the security by creating an imbalance of sell-side interest.[36] This unrestricted short selling could exacerbate a declining market in a security by increasing pressure from the sell-side, eliminating bids, and causing a further reduction in the price of a security by creating an appearance that the security's price is falling for fundamental reasons, when the decline, or the speed of the decline, is being driven by other factors.[37]

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[33] See 2006 Price Test Elimination Proposing Release, 71 FR at 75069 – 75070; 2003 Regulation SHO Proposing Reelease, 68 FR at 62974. Arbitrageurs also contribute to pricing efficiency by utilizing short sales to profit from price disparities between a stock and a derivative security, such as a convertible security or an option on that stock. For example, an arbitrageur may purchase a convertible security and sell the underlying stock short to profit from a current price differential between two economically similar positions. See id.

[34] See, e.g., Proposal, 74 FR at 18065 (noting that a short selling circuit breaker rule would be designed to target only those securities that experience rapid severe intra-day price declines and, therefore, might help to prevent short selling from being used to drive the price of a security down or to accelerate the decline in the price of those securities).

[35] See, e.g., U.S. v. Russo, 74 F.3d 1383, 1392 (2d Cir. 1996) (short sales were sufficiently connected to the manipulation scheme as to constitute a violation of Exchange Act Section 10(b) and Rule 10b-5); S.E.C. v. Gardiner, 48 S.E.C. Docket 811, No. 91 Civ. 2091 (S.D.N.Y. Mar. 27, 1991) (alleged manipulation by sales representative by directing or inducing customers to sell stock short in order to depress its price).

[36] Many people blamed "bear raids" for the 1929 stock market crash and the market's prolonged inability to recover from the crash. See, e.g., Steve Thel, $850,000 in Six Minutes – The Mechanics of Securities Manipulation, 79 Cornell L. Rev. 219, 295-296 (1994); Jonathan R. Macey, Mark Mitchell & Jeffry Netter, Restrictions on Short Sales: An Analysis of the Uptick Rule and its Role in View of the October 1987 Stock Market Crash, 74 Cornell L. Rev. 799, 801-802 (1989).

[37] See 2006 Price Test Elimination Proposing Release, 71 FR at 75070; 2003 Regulation SHO Proposing Release, 68 FR at 62974.

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B. History of Short Sale Price Test Restrictions in the U.S.

Section 10(a) of the Exchange Act[38] gives the Commission plenary authority to regulate short sales of securities registered on a national securities exchange, as necessary or appropriate in the public interest or for the protection of investors.[39] After conducting an inquiry into the effects of concentrated short selling during the market break of 1937,[40] the Commission adopted former Rule 10a-1 in 1938 to restrict short selling in a declining market.[41]

The core provisions of former Rule 10a-1 remained virtually unchanged for almost seventy years. Over the years, however, in response to changes in the securities markets, including changes in trading strategies and systems used in the marketplace, the Commission added exceptions to former Rule 10a-1 and granted numerous written requests for relief from the Rule's restrictions. These market changes included decimalization, the increased use of matching systems that execute trades at independently-derived prices during random times within specific time intervals,[42] and the spread of fully automated markets. In addition, market

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38 15 U.S.C. 78j(a).

39 See id.; see also 2006 Price Test Elimination Proposing Release, 71 FR at 75068; 2003 Regulation SHO Proposing Release, 68 FR at 62973.

40 The study covered two weekly periods, that of September 7-13, 1937, and that of October 18-23, 1937. See Exchange Act Release No. 1548 (Jan. 24, 1938), 3 FR 213 (Jan. 26, 1938) ("Former Rule 10a-1 Adopting Release").

41 See id. Former Rule 10a-1 provided that, subject to certain exceptions, a listed security could be sold short (i) at a price above the price at which the immediately preceding sale was effected (plus tick), or (ii) at the last sale price if it was higher than the last different price (zero plus tick).

42 See, e.g., letter from Larry E. Bergmann, Senior Associate Director, Division of Market Regulation, SEC, to Andre E. Owens, Schiff Hardin & Waite, dated Apr. 23, 2003 (granting exemptive relief from former Rule 10a-1 for trades executed through an alternative trading system ("ATS") that matches buying and selling interest among institutional investors and broker-dealers at various set times during the day).

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developments over the years led to the application of different price tests to securities trading in different markets.[43]

In July 2004, the Commission adopted Rule 202T of Regulation SHO,[44] which established procedures for the Commission to temporarily suspend short sale price tests for a prescribed set of securities so that the Commission could study the effectiveness of these tests.[45] Pursuant to the process established in Rule 202T, the Commission issued an order creating the Pilot, which temporarily suspended the tick test of former Rule 10a-1 and any price test of any national securities exchange or national securities association for short sales of certain securities.[46] The Pilot was designed to assist the Commission in assessing whether changes to short sale price test regulation were appropriate at that time in light of then-current market practices and the purposes underlying short sale price test regulation.[47]

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[43] See, e.g., Exchange Act Release No. 55245 (Feb. 5, 2007), 72 FR 6635 (Feb. 12, 2007). Former Rule 10a-1 applied only to short sale transactions in exchange-listed securities. In 1994, the Commission granted temporary approval to NASD to apply its own short sale rule, known as the "bid test," on a pilot basis that was renewed annually until the Commission repealed short sale price tests. NASD's former bid test prohibited short sales in Nasdaq Global Market securities (then known as Nasdaq National Market securities) at or below the current (inside) bid when the current best (inside) bid was below the previous best (inside) bid in a security. As a result, until the Commission eliminated former Rule 10a-1, and prohibited any SRO from having a short sale price test in July 2007, Nasdaq Global Market securities traded on Nasdaq or the over-the-counter ("OTC") market and reported to a NASD facility were subject to a bid test. Nasdaq securities traded on exchanges other than Nasdaq were not subject to any price test. In addition, many thinly-traded securities, such as Nasdaq Capital Market securities and securities quoted on the OTC Bulletin Board and Pink Sheets, were not subject to any price test wherever traded. According to the Staff, in 2005, prior to the start of the Pilot, NASD's former bid test applied to approximately 2,800 securities, while former Rule 10a-1 applied to approximately 4,000 securities.

[44] 17 CFR 242.202T.

[45] See 17 CFR 242.202T; see also 2004 Regulation SHO Adopting Release, 69 FR at 48012-48013.

[46] See Pilot Release, 69 FR 48032.

[47] See id. In the 2004 Regulation SHO Adopting Release, we noted that "the purpose of the [P]ilot is to assist the Commission in considering alternatives, such as: (1) Eliminating a Commission-mandated price test for an appropriate group of securities, which may be all securities; (2) adopting a uniform bid test, and any exceptions, with the possibility of extending a uniform bid test to securities for which there is currently no price test; or (3) leaving in place the current price tests." 2004 Regulation SHO Adopting Release, 69 FR at 48010.

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The Staff gathered the data made public during the Pilot, analyzed the data and provided the Commission with a summary report on the Pilot ("Staff's Summary Pilot Report").[48] The Staff's Summary Pilot Report, which was made public, examined several aspects of market quality including the overall effect of then-current price tests on short selling, liquidity, volatility and price efficiency.[49] The Pilot was also designed to allow the Commission and members of the public to examine whether the effects of the then-current short sale price tests were similar across stocks.[50]

As set forth in the Staff's Summary Pilot Report, the Staff found little empirical justification at that time for maintaining then-current short sale price test restrictions, especially for actively traded securities. Amongst its results, the Staff found that such short sale price tests did not have a significant impact on daily volatility. However, the Staff also found some evidence that the short sale price tests dampened intra-day volatility for smaller stocks.[51]

In addition, the Staff found that the Pilot data provided limited evidence that then-current price test restrictions distorted a security's price.[52] The Staff also found that the price test

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[48] See http://www.sec.gov/about/economic/shopilot091506/draft_reg_sho_pilot_report.pdf and http://www.sec.gov/news/studies/2007/regshopilot020607.pdf.

[49] See Staff's Summary Pilot Report at 40-47; see also id. at 22-24 (discussing the selection of securities included in the Pilot and the control group).

[50] In the 2004 Regulation SHO Adopting Release, the Commission stated its expectation that data on trading during the Pilot would be made available to the public to encourage independent researchers to study the Pilot. See 2004 Regulation SHO Adopting Release, 69 FR at 48009, n.9. Accordingly, nine SROs began publicly releasing transactional short selling data on Jan. 3, 2005. The nine SROs at that time were the Amex, ARCA, BSE, CHX, NASD, Nasdaq, National Stock Exchange, NYSE and Phlx. The SROs agreed to collect and make publicly available trading data on each executed short sale involving equity securities reported by the SRO to a securities information processor ("SIP"). The SROs published the information on a monthly basis on their Internet Web sites.

[51] See Staff's Summary Pilot Report at 55-56.

[52] On the day the Pilot went into effect, listed Pilot securities underperformed listed control group securities by approximately 24 basis points. The Pilot and control group securities, however, had similar returns over the first six months of the Pilot. See Staff's Summary Pilot Report at 8.

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restrictions resulted in an increase in quote depths.[53] Realized liquidity levels, however, were unaffected by the removal of such short sale price test restrictions.[54] The Pilot data also provided evidence that the short sale price test restrictions reduced the volume of executed short sales to total volume and, therefore, acted as a constraint on short selling.[55] The Staff did not find, however, a significant difference in short interest positions between those securities subject to a short sale price test versus those securities that were not subject to such a test during the Pilot.[56]

In addition, the Commission encouraged outside researchers to examine the Pilot data. In response to this request, the Commission received four completed studies (the "Academic Studies") from outside researchers that specifically examined the Pilot data.[57] The Commission also held the Regulation SHO 2006 Roundtable[58] that focused on the empirical evidence learned from the Pilot data (the Staff's Summary Pilot Report, Academic Studies, and Regulation SHO 2006 Roundtable are referred to collectively herein as the "Pilot Results").[59] The Pilot Results contained a variety of observations, which the Commission considered in determining whether or not to propose removal of then-current short sale price test restrictions and subsequently whether

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53 See Staff's Summary Pilot Report at 55.

54 This conclusion is based on the result that changes in effective spreads were not economically significant (less than a basis point) and that the changes in the bid and ask depth appear not to affect the transaction costs paid by investors. Arguably, the changes in bid and ask depth appeared to affect the intra-day volatility. However, the Staff concluded that overall, the Pilot data did not suggest a deleterious impact on market quality or liquidity. See Staff's Summary Pilot Report at 40-42, 55.

55 See Staff's Summary Pilot Report at 35.

56 See id.

57 See Karl B. Diether, Kuan Hui Lee and Ingrid M. Werner, 2009, It's SHO Time! Short-Sale Price-Tests and Market Quality, Journal of Finance 64:37-73; Gordon J. Alexander and Mark A. Peterson, 2008, The Effect of Price Tests on Trader Behavior and Market Quality: An Analysis of Reg. SHO, Journal of Financial Markets 11:84-111; J. Julie Wu, Uptick Rule, short selling and price efficiency, Aug. 14, 2006; Lynn Bai, 2008, The Uptick Rule of Short Sale Regulation – Can it Alleviate Downward Price Pressure from Negative Earnings Shocks? Rutgers Business Law Journal 5:1-63.

58 See supra note 6.

59 See id.

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or not to eliminate such restrictions. For example, one study concluded that former Rule 10a-1 had little or no effect on price efficiency.[60] Another study found no evidence that former Rule 10a-1 negatively impacted price discovery.[61]

Generally, the Pilot Results supported removal of the short sale price test restrictions that were in effect at that time.[62] In addition to the Pilot Results, thirteen other analyses by SEC staff and various third party researchers were conducted between 1963 and 2004 addressing price test restrictions.[63] Among these were several studies that evaluated short sale price tests during times of significant market decline, including the market break of May 28, 1962, the market decline of September and October 1976, the market break of October 19, 1987, and the Nasdaq market decline of 2000-2001. The results of these studies were mixed, but generally the studies found that former Rule 10a-1 did not prevent short sales in extreme down markets and did limit short selling in up markets, and the studies provided additional support for the removal of the permanent, market-wide short sale price test restrictions in existence at that time.

In December 2006, the Commission proposed to eliminate former Rule 10a-1 by removing restrictions on the execution prices of short sales, as well as prohibiting any SRO from having a short sale price test.[64] The Commission received twenty-seven comment letters in response to its proposal to eliminate former Rule 10a-1 and prohibit any SRO from having a short sale price test. The comments in response to the proposed amendments varied. Most commenters (including individual traders, an academic, broker-dealers, SROs and trade

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60 See J. Julie Wu, Uptick Rule, short selling and price efficiency, Aug. 14, 2006.

61 See Lynn Bai, 2008, The Uptick Rule of Short Sale Regulation – Can it Alleviate Downward Price Pressure from Negative Earnings Shocks? Rutgers Business Law Journal 5:1-63.

62 See 2006 Price Test Elimination Proposing Release, 71 FR at 75072-75075 (discussing the Pilot Results).

63 See Staff's Summary Pilot Report at 14, 17-22 (discussing the thirteen studies).

64 See 2006 Price Test Elimination Proposing Release, 71 FR 75068.

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associations) advocated removing all short sale price test restrictions.[65] Generally, these commenters believed that short sale price test restrictions were no longer necessary due to increased market transparency and the existence of real-time regulatory surveillance that could monitor for and detect any potential short sale manipulation.[66]

Two commenters (both individual investors) opposed the proposed amendments, noting the need for short sale price tests to prevent "bear raids."[67] One commenter, although generally in support of removing all short sale price test restrictions, stated the belief that at some level unrestricted short selling should be collared.[68] This commenter supported having a 10% circuit breaker to prevent panic in the event there is a major market collapse.[69] The New York Stock Exchange ("NYSE") also noted its concern about unrestricted short selling during periods of unusually rapid and large market declines. The NYSE stated that the effects of an unusually

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[65] See, e.g., letter from Howard Teitelman, CSO, Trillium Trading, dated Feb. 6, 2007; letter from S. Kevin An, Deputy General Counsel, E*TRADE, dated Feb. 9, 2007 ("E*TRADE (Feb. 2007)"); letter from Carl Giannone, dated Feb. 11, 2007 ("Giannone (Feb. 2007)"); letter from David Schwarz, dated Feb. 12, 2007; letter from John G. Gaine, President, Managed Funds Association, dated Feb. 12, 2007; letter from Lisa M. Utasi, Chairman of the Board, John C. Giesea, President and CEO, Security Traders Association, dated Feb. 12, 2007 ("STA (Feb. 2007)"); letter from Gerard S. Citera, Executive Director, U.S. Equities, UBS, dated Feb. 14, 2007 ("UBS (Feb. 2007)"); letter from Mary Yeager, Assistant Secretary, NYSE Euronext, dated Feb. 14, 2007 ("NYSE Euronext (Feb. 2007)"); letter from James J. Angel, Ph.D., CFA, Associate Professor of Finance, McDonough School of Business, Georgetown University, dated Feb. 14, 2007; letter from Ira D. Hammerman, Senior Managing Director and General Counsel, Securities Industry and Financial Markets Association, dated Feb. 16, 2007; see also Exchange Act Release No. 55970 (June 28, 2007), 72 FR 36348, 36350-36351 (July 3, 2007) ("2007 Price Test Adopting Release") (discussing the comment letters).

[66] See, e.g., letter from Giannone (Feb. 2007); letter from E*TRADE (Feb. 2007); letter from STA (Feb. 2007); letter from UBS (Feb. 2007); see also 2007 Price Test Adopting Release, 72 FR at 36350-36351 (discussing the comment letters).

[67] See, e.g., letter from Jim Ferguson, dated Dec. 19, 2006; letter from David Patch, dated Jan. 1, 2007; letter from David Patch, dated Jan. 12, 2007.

[68] See letter from Giannone (Feb. 2007).

[69] See id.

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rapid and large market decline could not be measured or analyzed during the Pilot because such decline did not occur during the period studied.[70]

Effective July 3, 2007, the Commission eliminated former Rule 10a-1 and added Rule 201 of Regulation SHO, prohibiting any SRO from having a short sale price test.[71] The Commission stated that it determined to eliminate all short sale price test restrictions after reviewing the comments received in response to its proposal to eliminate all short sale price test restrictions, reviewing the Pilot Results, and taking into account the market developments that had occurred in the securities industry since the Commission adopted former Rule 10a-1 in 1938.[72] In addition, the Commission stated its belief that the amendments would bring increased uniformity to short sale regulation, level the playing field for market participants, and remove an opportunity for regulatory arbitrage.[73]

C. Proposal to Adopt a Short Sale Price Test Restriction or Circuit Breaker

On April 8, 2009, following changes in market conditions since the elimination of former Rule 10a-1, we proposed to re-examine and seek comment on whether to impose price test restrictions or circuit breaker restrictions on short selling.[74] In the Proposal, we noted that market volatility had recently increased markedly in the U.S., as well as in every major stock market around the world.[75] We also noted that although we were not aware of specific empirical evidence that the elimination of short sale price tests contributed to the increased volatility in

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[70] See letter from NYSE Euronext (Feb. 2007).

[71] See 2007 Price Test Adopting Release, 72 FR 36348.

[72] See id. at 36352.

[73] See id.

[74] See Proposal, 74 FR 18042.

[75] See id. at 18049.

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U.S. markets, many members of the public associate the removal of former Rule 10a-1 with such volatility, including steep declines in some securities' prices, and loss of investor confidence in our markets.[76] Due to the market conditions with which we were faced and the resulting deterioration in investor confidence, we stated in the Proposal that we believed it was appropriate to propose amending Regulation SHO to add a short sale price test or a circuit breaker rule.[77]

In response to the Proposal and the Re-Opening Release, we received over 4,300 unique comment letters.[78] A number of commenters stated that they do not believe that we should reinstate any form of short sale price test restriction, whether in the form of a short sale price test restriction or a circuit breaker rule. For example, a number of commenters noted a lack of empirical evidence suggesting that such restrictions would advance the Commission's goals of restoring investor confidence and preventing short selling, including potentially abusive or manipulative short selling, from driving down the market or being used as a tool to exacerbate a declining market in a security.[79] In response to our specific request for empirical data in the

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[76] See id.

[77] See Proposal, 74 FR at 18047.

[78] See http://www.sec.gov/comments/s7-08-09/s70809.shtml.

[79] See, e.g., letter from Daniel Mathisson, Managing Director, Credit Suisse Securities (USA), LLC, dated June 16, 2009 ("Credit Suisse (June 2009)"); letter from Citadel et al. (June 2009); letter from Peter Kovac, Chief Operating Officer and Financial and Operations Principal, EWT, LLC, dated June 19, 2009 ("EWT (June 2009)"); letter from Stephen Schuler, Managing Member, Daniel Tierney, Managing Member, Global Electronic Trading Company, dated June 19, 2009 ("GETCO (June 2009)"); letter from SIFMA (June 2009); letter from Kimberly Unger, Executive Director, Security Traders Association of New York, Inc., dated June 18, 2009 ("STANY (June 2009)"); letter from Karrie McMillan, General Counsel, Investment Company Institute, dated June 19, 2009 ("ICI (June 2009)"); letter from Megan A. Flaherty, Chief Legal Counsel, Wolverine Trading, LLC, dated June 19, 2009 ("Wolverine"); letter from Eric Swanson, SVP and General Counsel, BATS Exchange, Inc., dated Sept. 21, 2009 ("BATS (Sept. 2009)"); letter from Michael R. Trocchio, Esq. on behalf of Bingham McCutchen, LLP, dated Sept. 30, 2009 ("Bingham McCutchen"); letter from James S. Chanos, Chairman, Coalition of Private Investment Companies, dated Sept. 21, 2009 ("CPIC (Sept. 2009)") (citing letter from Credit Suisse letter (June 2009)); letter from Luke Fichthorn, Managing Member, John Fichthorn, Managing Member, Dialectic Capital Management, LLC, dated Sept. 21, 2009 ("Dialectic Capital (Sept. 2009)"); letter from Eric W. Hess, General Counsel, Direct Edge Holdings LLC, dated Sept. 21, 2009 ("Direct Edge (Sept. 2009)"); letter from Paul M. Russo, Managing Director and Head of U.S. Equity Trading, Goldman, Sachs & Co., dated Sept. 21, 2009 ("Goldman Sachs (Sept. 2009)"); letter from Suhas Daftuar, Managing Director, Hudson River Trading LLC, dated Sept. 21, 2009 ("Hudson River Trading"); letter from

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Proposal, a number of commenters submitted data or referenced studies in support of their position that a short sale price test restriction would not have a positive impact on the market.[80] In addition, several commenters stated they do not believe that short selling exacerbated market declines during the Fall 2008 financial crisis, and suggested that long sale activity was a more substantial factor in those declines.[81] Other commenters stated that short selling is a small

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Leonard J. Amoruso, General Counsel, Knight Capital Group, Inc., dated Sept. 22, 2009 ("Knight Capital (Sept. 2009)"); letter from Richard Chase, Managing Director and General Counsel, RBC Capital Markets Corporation, dated Sept. 21, 2009 ("RBC (Sept. 2009)"); letter from Peter J. Driscoll, Chairman, John C. Giesea, President and CEO, Security Traders Association, dated Sept. 21, 2009 ("STA (Sept. 2009)"); letter from Barbara Palk, President, TD Asset Management, Inc., dated Sept. 14, 2009 ("TD Asset Management"); letter from George U. Sauter, Managing Director and Chief Investment Officer, The Vanguard Group, Inc., dated Sept. 21, 2009 ("Vanguard (Sept. 2009)"); letter from Chris Concannon, Virtu Financial, LLC, dated Sept. 21, 2009 ("Virtu Financial"); letter from Stuart J. Kaswell, Executive Vice President, Managing Director and General Counsel, Managed Funds Association, dated Oct. 1, 2009 ("MFA (Oct. 2009)"); letter from Jeffrey S. Davis, Vice President and Deputy General Counsel, The Nasdaq OMX Group, Inc., dated Oct. 7, 2009 ("Nasdaq OMX Group (Oct. 2009)").

[80] See, e.g., letter from Michael D. Lipkin, Adjunct Assistant Professor, Columbia University, dated Apr. 9, 2009 ("Prof. Lipkin"); letter from Eric Swanson, SVP and General Counsel, BATS Exchange, Inc., dated May 14, 2009 ("BATS (May 2009)"); Autore, Billingsley, and Kovacs, Short Sale Constraints, Dispersion of Opinion, and Market Quality: Evidence from the Short Sale Ban on U.S. Financial Stocks (June 19, 2009); letter from William J. Brodsky, Chairman and CEO, Edward J. Joyce, President and COO, The Chicago Board Options Exchange, Inc., dated June 19, 2009 ("CBOE (June 2009)"); letter from James S. Chanos, Chairman, Coalition of Private Investment Companies, dated June 19, 2009 ("CPIC (June 2009)"); letter from STANY (June 2009); letter from SIFMA (June 2009); letter from MFA (June 2009); letter from ICI (June 2009); letter from Joan Hinchman, Executive Director, President and CEO, National Society of Compliance Professionals Inc., dated June 19, 2009 ("NSCP"); letter from Mary Richardson, Director of Regulatory and Tax Department, Alternative Investment Management Association, dated June 19, 2009 ("AIMA"); letter from Credit Suisse (June 2009); letter from Rory O'Kane, President, TD Professional Execution, Inc, dated June 19, 2009 ("T.D. Pro Ex"); letter from Citadel et al. (June 2009); letter from William Connell, President and CEO, Allston Trading, LLC, dated June 18, 2009 ("Allston Trading (June 2009)"); letter from Wolverine; letter from Roy J. Katzovicz, Chief Legal Officer, Pershing Square Capital Management L.P., dated June 19, 2009 ("Pershing Square"); letter from GETCO (June 2009); letter from Luke Fichthorn, Managing Member, John Fichthorn, Managing Member, Dialectic Capital Management, LLC, dated June 18, 2009 ("Dialectic Capital (June 2009)"); memorandum of a meeting between representatives of Credit Suisse and the Office of Commissioner Aguilar, dated July 2, 2009, and written materials submitted at the meeting ("Credit Suisse (July 2009)"); letter from CPIC (Sept. 2009); letter from STA (Sept. 2009); letter from Ira D. Hammerman, Senior Managing Director and General Counsel, Securities Industry and Financial Markets Association, dated Sept. 21, 2009 ("SIFMA (Sept. 2009)"); letter from TD Asset Management; letter from Goldman Sachs (Sept. 2009); letter from Peter Kovac, Chief Operating Officer and Financial and Operations Principal, EWT, LLC, dated Sept. 21, 2009 ("EWT (Sept. 2009)"); letter from Charles M. Jones, Ph.D., Robert W. Lear Professor of Finance and Economics, Columbia Business School, dated Sept. 21, 2009 ("Prof. Jones"). See also infra Section II.D. (discussing the data and studies submitted and/or referenced by commenters).

[81] See, e.g., letter from MFA (June 2009); letter from STANY (June 2009); letter from Credit Suisse (June 2009); letter from STA (Sept. 2009) (noting that "[t]he STA believes that long sellers deleveraging and anticipating withdrawals and redemptions were largely responsible for the declines").

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segment of the overall equity marketplace and active short sellers are an even smaller group of participants and, therefore, represented a de minimus amount of the selling pressure that the markets experienced recently.[82] As support for their arguments, commenters referenced, among other things, two recent studies by the Staff that were also discussed in the Proposal.[83] In these studies, the Staff analyzed the impact that a short sale price test might have had during a thirteen day period in September 2008,[84] as well as whether and the extent to which short selling and long selling exerted downward price pressure during a volatile period in early September 2008.[85] The first of these studies noted that, although its data was limited to historical trade and quote data from a period when no short sale price test was in place and the shape of order book and trading sequences might have differed had a short sale price test been in place, a short sale price test would likely have been most restrictive during periods of low volatility, with greatest impact on short selling in lower priced and more active stocks.[86] The second study found that during periods of price declines, the selling pressure was more intense from long sellers than from short sellers. It also found that, on average, short sale volume as a fraction of total volume was highest during periods of positive returns, noting, however, that it was also possible that there were instances in which short selling activity peaked during periods of extreme negative returns.[87]

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82 See, e.g., letter from STA (Sept. 2009).

83 See Proposal, 74 FR at 18049.

84 See Staff, Analysis of a short sale price test using intraday quote and trade data, Dec. 17, 2008 ("Staff Analysis (Dec. 17, 2008)") at http://www.sec.gov/comments/s7-08-09/s70809-368.pdf.

85 See Staff, Analysis of Short Selling Activity during the First Weeks of September, 2008, Dec. 16, 2008 ("Staff Analysis (Dec. 16, 2008)") at http://www.sec.gov/comments/s7-08-09/s70809-369.pdf.

86 See Staff Analysis (Dec. 17, 2008).

87 See Staff Analysis (Dec. 16, 2008).

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Some commenters stated that the recent market stability suggests that investor confidence has been restored and, therefore, short sale price test restrictions are not necessary.[88] Several commenters submitted data or referenced studies showing that investor confidence has recently improved.[89] A number of commenters expressed concern that any short sale price test restriction would carry with it the unintended consequences of reduced liquidity and widened bid-ask spreads, resulting in less efficient pricing in the securities markets.[90] One commenter stated its belief that because short sale price test restrictions would weaken and erode benefits of short selling such as liquidity, price discovery and the ability to manage risk, they would also weaken and erode investor confidence.[91] Many commenters stated that the reinstatement of any short sale price test restriction would impose significant costs on market participants and lead to increased transaction costs for investors.[92] In addition, several commenters noted that while the

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88 See, e.g., letter from Renee M. Toth, President, National Association of Active Investment Managers, dated June 12, 2009 ("NAAIM"); letter from NSCP; letter from RBC (Sept. 2009).

89 See, e.g., memorandum of meeting between representative of TD Ameritrade and the Office of Commissioner Aguilar, dated June 1, 2009, and written materials submitted at the meeting ("TD Ameritrade"); letter from RBC (Sept. 2009); letter from EWT (Sept. 2009). In addition, one commenter submitted preliminary data on the relationship between short selling and investor confidence and stated that "[w]hile it is too early to draw conclusions from this data, the evidence presented below does not suggest that there is a negative relationship between short selling activity and investor confidence." See letter from Ingrid M. Werner, Ph.D., Martin and Andrew Murrer Professor of Finance, Fisher College of Business, The Ohio State University, dated June 19, 2009 ("Prof. Werner"). See also infra Section II.D. (discussing data submitted and/or referenced by commenters regarding investor confidence).

90 See e.g., letter from Jeffrey S. Wecker, CEO, Lime Brokerage LLC, dated June 19, 2009 ("Lime Brokerage (June 2009)") (noting that "[w]e believe there would be significant unintended consequences of the proposed restrictions, including reduction in overall market liquidity and widening of spreads ..."); letter from Leonard J. Amoruso, General Counsel, Knight Capital Group, Inc., dated June 18, 2009 ("Knight Capital (June 2009)"); letter from MFA (June 2009); see also infra Section II.D. (discussing empirical data regarding the potential impact of short sale price test restrictions).

91 See letter from AIMA; see also letter from CPIC (June 2009) (stating "investor confidence will not be served in the long term by the adoption of rules that the Commission itself has acknowledged have no sound empirical basis and may decrease market efficiency, limit price discovery, provide less protection against upward stock price manipulations, increase trading costs, reduce liquidity and impose other potential costs on investors").

92 See e.g., letter from Scott C. Goebel, Senior Vice President and General Counsel, Fidelity Investments, dated June 22, 2009 ("Fidelity"); letter from MFA (June 2009); letter from Credit Suisse (June 2009); letter from EWT (June 2009); letter from SIFMA (June 2009); letter from Wolverine; letter from T.D. Pro Ex; letter from ICI (June 2009); letter from Simon M. Lorne, Chief Legal Officer, Martin Z. Schwartz, Chief Compliance

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Commission is rightly trying to increase investor confidence, current short sale regulations, including Rule 204 of Regulation SHO and Exchange Act Rule 10b-21, are sufficient to address the public's concerns about potentially abusive short selling.[93]

A significant number of commenters, however, continue to urge the Commission to reinstate some form of short sale price test restriction because these commenters believe that such a measure will help to restore investor confidence.[94] One commenter stated that "we

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Officer, Millennium Management LLC, dated June 19, 2009 ("Millennium"); letter from Citadel et al. (June 2009).

[93] See e.g., letter from Tim Belloto, dated May 5, 2009; letter from MFA (June 2009); letter from SIFMA (June 2009); letter from Pershing Square; letter from Paul M. Russo, Managing Director and Head of U.S. Equity Trading, Goldman, Sachs & Co., dated June 19, 2009 ("Goldman Sachs (June 2009)"); letter from CBOE (June 2009); letter from Allston Trading (June 2009); letter from STANY (June 2009); letter from Citadel et al. (June 2009); letter from STA (Sept. 2009); letter from BATS (Sept. 2009).

[94] See, e.g., letter from Herbert C. Roubidoux, dated May 4, 2009; letter from William K. Barnard, CEO, Equity Insight, Inc., dated May 4, 2009 ("Equity Insight"); letter from Henry J. Judd, CEO, Alethium Corp., dated May 6, 2009; letter from John Sook, dated May 6, 2009; letter from Boris Finkelstein, dated May 7, 2009; letter from John E. Detraz, dated May 8, 2009; letter from Joseph Giancola, dated May 8, 2009; letter from John W. Kozak, Chief Financial Officer, Park National Corporation, dated May 19, 2009 ("Park National"); letter from Robert S. Miloszewski, dated June 1, 2009; letter from Dr. George R. Arends, dated June 1, 2009; letter from Kent Hendrickson, dated June 4, 2009; letter from Dennis Nixon, Chairman and Chief Executive Officer, International Bancshares Corporation, dated June 9, 2009 ("IBC"); letter from Brian P. Hendey, dated June 9, 2009; letter from Catherine Mapen, dated June 15, 2009; letter from Jeffrey T. Brown, Senior Vice President, Office of Legislative and Regulatory Affairs, Charles Schwab & Co., Inc., dated June 18, 2009 ("Schwab"); letter from Michael Gitlin, Head of Global Trading, David Oestreicher, Chief Legal Counsel, Christopher P. Hayes, Sr. Legal Counsel, T. Rowe Price Associates, Inc., dated June 18, 2009 ("T. Rowe Price (June 2009)"); letter from Michael R. McAlevey, Vice President and Chief Corporate, Securities and Finance Counsel, General Electric Company, dated June 18, 2009 ("GE"); letter from Janet M. Kissane, Senior Vice President, Legal and Corporate Secretary, NYSE Euronext, dated June 19, 2009 ("NYSE Euronext (June 2009)"); letter from George U. Sauter, Managing Director and Chief Investment Officer, The Vanguard Group, Inc., dated June 19, 2009 ("Vanguard (June 2009)"). In addition, prior to the Proposal, a number of commenters stated that they believe that reinstatement of some form of price test restriction would help restore investor confidence. See, e.g., letter from Richard F. Vulpi, dated Sept. 24, 2008; letter from Maureen Christensen, dated Oct. 9, 2008; letter from Peter B. Eckle, CEO Associate Arrangements, dated Oct. 11, 2008; letter from Joe Garrett, dated Oct. 15, 2008; letter from Jenna L. Spurrier, dated Oct. 24, 2008; letter from Scotland Settle, dated Oct. 27, 2008; letter from Patrick McQuaid, dated Oct. 29, 2008; letter from Lynn Miller, dated Nov. 13, 2008; letter from David Sheridan, dated Nov. 18, 2008; letter from W. Romain Spell, dated Nov. 19, 2008; letter from Phil Mason, dated Nov. 19, 2008; letter from Jeff Brower, dated Nov. 20, 2008; letter from Mike Abraham, dated Nov. 20, 2008; letter from Marvin Dingott, dated Nov. 20, 2008; letter from Josh Dodson, dated Nov. 21, 2008; letter from J. Geddes Parsons, dated Nov. 21, 2008; letter from Charles Rudisill, dated Nov. 21, 2008; letter from Mike Ryan, dated Nov. 21, 2008; letter from David B. Campbell and Natalie H. Win, dated Nov. 25, 2008; letter from Edward L. Yingling, American Bankers Association, dated Dec. 16, 2008; letter from Robert A. Lee, dated Feb. 10, 2009; letter from Robert Levine, dated Feb. 17, 2009; letter from Karl Findorff, dated Feb. 19, 2009; letter from Robert Lounsbury, dated Feb. 25, 2009; letter from Dr. Bill Daniel, dated Feb. 26, 2009; letter from Glenn A. Webster, dated Feb. 26, 2009; letter from Arleen Golden, dated Mar. 2, 2009; letter from Doug Cameron, dated Mar. 2, 2009; letter from Mike Rogers, dated Mar. 3, 2009; letter from George A. Flagg, dated

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believe that a price test could have a real impact on investors' and issuers' confidence in the equities market."[95] Some commenters have stated that a lack of price test restrictions makes them question whether they should invest in the stock market.[96] Other commenters have stated that they believe a short sale price test will aid small investors.[97] In addition, some commenters have suggested that restricting the prices at which securities may be sold short will help address steep declines in securities' prices.[98] Some Members of Congress and representatives of one

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Mar. 3, 2009; letter from Kevin Girard, dated Mar. 4, 2009; letter from Briggs Diuguid, dated Mar. 5, 2009 ("Briggs Diuguid"); letter from Bob Young, dated Mar. 5, 2009; letter from Troy Williams, dated Mar. 6, 2009; letter from Paul Kent, dated Mar. 7, 2009; letter from Chris Baratta, dated Mar. 9, 2009 ("Chris Baratta"); see also letter from Professor Constantine Katsoris, Fordham University School of Law, dated Mar. 4, 2009 (stating that elimination of former Rule 10a-1 "hardly generates confidence on the part of a true investor who is entrusting his or her life's savings...to the current market").

95 Letter from NYSE Euronext (June 2009).

96 See, e.g., letter from Phil Koepke, dated May 5, 2009; letter from Joe Wells, dated May 29, 2009; letter from Michael Anderson, dated June 1, 2009 (noting "[i]f the SEC fails to act in the best interest of all investors, then peopel (sic) like myself, will look at other investment alternatives than the Stock Market."); letter from Anton Kleinschmidt, dated June 2, 2009 (noting that he "will not return to the equity markets" until he is "confident that the wide range of market predators such as unregulated short sellers are being effectively controlled"). In addition, prior to (and as cited in) the Proposal, commenters expressed similar concerns regarding a lack of price test restrictions. See, e.g., letter from Jeff Boyd, dated Feb. 10, 2009; letter from Tim Zanni, dated Feb. 19, 2009.

97 See, e.g., letter from Michael Anderson, dated June 1, 2009; letter from Carl H. Van Hoozier, Jr., dated June 3, 2009; letter from Kevin Adcock, dated June 3, 2009 (noting that "[w]ithout this reinstatement the market will never be judged as fair, balanced or worth the unfair risks created by the SEC removing a tried and tested 70+ year old rule"); letter from Fran Mazenko, dated June 4, 2009; letter from Daniel H. Owings, dated June 4, 2009 (noting "the elimination of the uptick rule...prevented the small investor from equal treatment in the market"); letter from Kathleen Jardine, dated June 4, 2009. In addition, prior to (and as cited in) the Proposal, commenters expressed similar statements regarding short sale price tests aiding small investors. See, e.g., letter from Chris Baratta (noting that while price test restrictions could not reasonably be expected to prevent market downturns, they would, in his opinion, "give the little investor a chance" in the current conditions); see also letter from Paul D. Mendelsohn, President, Windham Financial Services, Inc., dated Mar. 6, 2009 (stating that he believes former Rule 10a-1 "protected" the markets and that "suspension of the uptick rule has opened a security hole into our financial system"); letter from Bob Young, dated Mar. 5, 2009 (suggesting that reinstatement of the uptick rule "will not be a quick or total fix, but it will help").

98 See, e.g., letter from Grant D. Wieler, dated May 8, 2009; letter from John J. Piccitto, Managing Director, John Piccitto Consulting Ltd., dated May 7, 2009 (noting that "[b]ecause the decline of the value of a stock can be very steep and very fast indeed, the ensuing 'feeding frenzy'... should be addressed by regulators. Slowing the cascade of short selling would create both the fact and the appearance of regulatory control..."); letter from Mucho Balka, Esq., dated May 30, 2009; letter from George A. Mitchell, dated June 1, 2009; letter from Jason Sturm, dated June 1, 2009; letter from Erin Chieffi , dated June 2, 2009; letter from Paul Rivett, Vice President and Chief Legal Officer, Fairfax Financial Holdings Ltd., dated June 17, 2009 ("Fairfax Financial"); letter from GE; letter from Michael Lamanna, dated June 17, 2009; letter from Stanyarne Burrows, dated June 17, 2009; letter from William R. Harker, Senior Vice President, General Counsel and Corporate Secretary, Sears Holdings

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SRO have also continued to express support for reinstatement of price test restrictions.[99] One such SRO representative noted that over 95% of its issuers who participated in a survey believed that the market would function better with one of the proposed short sale price test restrictions.[100]

As we noted in the Proposal, some researchers have also indicated that they believe that they have collected data that establishes a possible association between the recent market

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Corporation, dated June 19, 2009 ("Sears"); letter from Glen Shipway, dated Sept. 21, 2009 ("Glen Shipway (Sept. 2009)"). In addition, the American Bankers Association noted that its members, "both large and small, have told us that short sellers were taking advantage of the uptick rule's absence; that their stock prices were experiencing excessive downward pressure unrelated to actual conditions of the firm . . . ." and that its members expressed "that measures needed to be taken, including reinstating the uptick rule in some format, to reduce the avenues for abusive trading practices and to restore investor confidence." Letter from Sarah A. Miller, Senior Vice President, Center for Securities, Trust and Investments, American Bankers Association, dated July 1, 2009 ("Amer. Bankers Assoc."); see also letter from Paul Tudor Jones II, Tudor Investment Corporation, dated Oct. 10, 2008 (stating that he believes that one way to "immediately stem the decline" in the stock market would be to reinstate the uptick rule); letter from James F. Kane, Jr., dated Feb. 6, 2009 (stating that he believes that reinstating "the Up-tick Rule will go a long way in preventing speculators from ganging up on a particular stock and forcing it down"); letter from Briggs Diuguid (stating that while short sellers "make efficient markets," he is nonetheless concerned that short selling may be a tool of manipulators when short sales are "piled on" a particular company).

[99] See e.g., letter to Mary Schapiro, Chairman, from Kirsten Gillibrand, United States Senator, dated June 5, 2009; joint statement of Ted Kaufman, United States Senator, and Johnny Isakson, United States Senator, dated Sept. 29, 2009. In addition, prior to (and as cited in) the Proposal, several current and former Members of Congress have called for reinstatement of short sale price test restrictions. See, e.g., letter to Christopher Cox, Chairman, from Hillary Rodham Clinton, former United States Senator, dated Sept. 17, 2008; letter to Christopher Cox, Chairman, from Bill Sali, Member of Congress, dated Oct. 1, 2008; letter to Christopher Cox, Chairman, from Peter T. King, Member of Congress, dated Oct. 7, 2008; letter to Mary Schapiro, Chairman, from Gary L. Ackerman, Member of Congress, dated Jan. 27, 2009; letter to Mary Schapiro, Chairman, from Rep. Barney Frank and other Members of the House Financial Services Committee, dated Mar. 11, 2009; Proposal, 74 FR at 18046-18047 (noting statements by a Member of Congress and a former U.S. Senator asking the Commission to reinstate former Rule 10a-1 or some other form of short sale price test restriction). See also letter to Mary Schapiro, Chairman, from Carolyn Maloney, Member of Congress and Chairman of the Joint Economic Committee, dated Mar. 23, 2009. We note, however, that other Members of Congress have expressed concerns regarding our adopting a short sale price test restriction. See, e.g., letter to Mary Schapiro, Chairman, from Michael Crapo, United States Senator, Jim Bunning, United States Senator, David Vitter, United States Senator, Michael Enzi, United States Senator, and Mel Martinez, former United States Senator, dated June 17, 2009.

With respect to comments by SRO representatives, see, e.g., letter from Janet M. Kissane, Senior Vice President, Legal and Corporate Secretary, NYSE Euronext, dated Sept. 21, 2009 ("NYSE Euronext (Sept. 2009)"); letter from NYSE Euronext (June 2009); statement of Larry Leibowitz, Group Executive Vice President and Head of Global Technology and US Executions, NYSE Euronext, dated May 5, 2009 ("NYSE Euronext (May 2009)"). In addition, prior to (and as cited in) the Proposal, one senior SRO representative endorsed the reinstatement of a short sale price test restriction. See Edgar Ortega, Short-Sale Rule Undermined as Bernanke Backs Review, Bloomberg News Service, Mar. 4, 2009 (noting comments by Duncan Niederauer, CEO, The NYSE Euronext Group, Inc., that imposing a measure such as former Rule 10a-1, "would go a long way to adding confidence" in our markets).

[100] See letter from NYSE Euronext (June 2009).

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downturn and the elimination of former Rule 10a-1.[101] Commenters also submitted data or referenced studies they believe support the contention that a price test restriction would have a positive impact on the market.[102] In addition, there have been reports of significant short selling in connection with the use of credit default swaps ("CDS"), particularly in the securities of significant financial institutions,[103] and it has been suggested that the interaction between and amplifying effects of CDS and short selling may be a reason to reinstate a short sale price test.[104]

Further, as we stated in the Proposal, questions and comments have been raised about the role that short selling, and in particular potentially abusive short selling, may have had in connection with the recent price fluctuations and disruption in our markets.[105] As such, prior to issuing the Proposal, in the latter part of 2008, we took a number of other short sale-related actions aimed at addressing these concerns. For example, due to our concerns that false rumors spread by short sellers regarding financial institutions of significance in the U.S. may have fueled market volatility in the securities of some of these institutions, on July 15, 2008, we issued an

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[101] See Proposal, 74 FR at 18047, n.64; see also letter from Yavni Bar-Yam, New England Complex Systems Institute, dated June 23, 2009 ("Yavni Bar-Yam"); Dion Harmon and Yaneer Bar-Yam, April 2009, Technical Report on SEC Uptick Rule Proposals, New England Complex Systems Institute.

[102] See, e.g., letter from NYSE Euronext (June 2009); letter from Schwab; letter from Richard J. Adler, Managing Director, European Investors, Inc., dated June 19, 2009 ("European Investors (June 2009)"); letter from Richard J. Adler, Managing Director, European Investors, dated Sept. 21, 2009 ("European Investors (Sept. 2009)"); letter from William Furber, High Street Advisors, L.P., dated June 18, 2009 ("High Street Advisors"); letter from Park National; letter from IBC; letter from Daniel P. Amos, Chairman and CEO, Aflac Incorporated, dated June 23, 2009 ("Aflac"); letter from J. Austin Murphy, Ph.D., Professor of Finance at Oakland University, School of Business Administration, dated Apr. 9, 2009 ("Prof. Murphy"); letter from Martin B. Napor, dated June 17, 2009 ("Martin Napor"); see also Section II.D. (discussing empirical data submitted in response to the Proposal and the Re-Opening Release).

[103] See Proposal, 74 FR at 18047, n.65 (referring to an article by George Soros, The Game Changer, available at http://www.ft.com/cms/s/0/49b1654a-ed60-11dd-bd60-0000779fd2ac.html). Similarly, in response to the Proposal, commenters raised concerns about CDS and short selling. See, e.g., letter from Edward D. Herlihy, Theodore A. Levine, Wachtell, Lipton, Rosen & Katz, dated June 17, 2009 ("Wachtell"); letter from GE.

[104] See Proposal, 74 FR at 18047, n.66 and accompanying text.

[105] See Proposal, 74 FR at 18047-18048.

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emergency order ("July Emergency Order")[106] pursuant to Section 12(k)(2) of the Exchange Act[107] which imposed borrowing and delivery requirements on short sales of the equity securities of certain financial institutions. We noted in the July Emergency Order that false rumors can lead to a loss of investor confidence. Such loss of investor confidence can lead to panic selling, which may be further exacerbated by "naked" short selling. As a result, the prices of securities may artificially and unnecessarily decline well below the price level that would have resulted from the normal price discovery process.[108] If significant financial institutions are involved, this chain of events can threaten disruption of our markets.[109]

Due to our concerns regarding the impact of short selling on the prices of financial institution securities, on September 18, 2008, we issued another emergency order prohibiting short selling in the publicly traded securities of certain financial institutions.[110] Our concerns, however, were not limited to financial institutions, given the importance of confidence in our markets and the rapid and steep declines in the prices of securities that generally we were seeing at that time.[111] Such rapid and steep price declines can give rise to questions about the underlying financial condition of an institution, which in turn can erode confidence, even without

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[106] See Exchange Act Release No. 58166 (July 15, 2008), 73 FR 42379 (July 21, 2008).

[107] 15 U.S.C. 78l(k)(2).

[108] See July Emergency Order, 73 FR 42379.

[109] See id.

[110] See Exchange Act Release No. 58592 (Sept. 18, 2008), 73 FR 55169 (Sept. 24, 2008) ("Short Sale Ban Emergency Order").

[111] See, e.g., July Emergency Order, 73 FR 42379; Short Sale Ban Emergency Order 73 FR 55169; Exchange Act Release No. 58572 (Sept. 17, 2008), 73 FR 54875 (Sept. 23, 2008) ("September Emergency Order").

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an underlying fundamental basis.[112] This erosion of confidence can impair the liquidity and ultimate viability of an institution, with potentially broad market consequences.[113]

These concerns resulted in our issuance on September 17, 2008 of an emergency order under Section 12(k)(2) of the Exchange Act, in part targeting short selling in all equity securities.[114] Pursuant to the September Emergency Order we imposed enhanced delivery requirements on sales of all equity securities under Rule 204T of Regulation SHO.[115]

Rule 204T, among other things, required participants of a registered clearing agency to close-out fails to deliver resulting from short sales of any equity security by purchasing or borrowing the security by no later than the beginning of trading on the day after the fail to deliver occurred. We adopted the provisions of the September Emergency Order as an Interim Final Temporary Rule in October 2008 because of our continued concern about the potentially negative market impact of large and persistent fails to deliver.[116]

Our adoption of Interim Final Temporary Rule 204T followed a series of other steps aimed at reducing such fails to deliver and addressing potentially abusive short selling. These steps included eliminating the "grandfather" and options market maker exceptions to Regulation SHO's close-out requirement,[117] and proposing and subsequently adopting a "naked" short

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[112] See Short Sale Ban Emergency Order, 73 FR 55169; September Emergency Order, 73 FR 54875.

[113] See id.

[114] See September Emergency Order, 73 FR 54875.

[115] See id. In addition, we issued an emergency order, and subsequent Interim Final Temporary Rule, Rule 10a-3T, to require disclosure of short sales and short positions in certain securities. The temporary rule expired on August 1, 2009. See Exchange Act Release No 58591 (Sept. 18, 2008) 73 FR 55175 (Sept. 24, 2008); Exchange Act Release No. 58785 (Oct. 15, 2008), 73 FR 61678 (Oct. 17, 2008).

[116] See Exchange Act Release No. 58773 (Oct. 14, 2008), 73 FR 61706 (Oct. 17, 2008) ("Interim Final Temporary Rule 204T").

[117] See Exchange Act Release No. 56212 (Aug. 7, 2007), 72 FR 45544 (Aug. 14, 2007) (eliminating the "grandfather" exception to Regulation SHO's close-out requirement); September Emergency Order, 73 FR 54875 (eliminating the options market maker exception to Regulation SHO's close-out requirement).

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selling anti-fraud rule, Rule 10b-21.[118] Although we recognize that fails to deliver can occur for legitimate reasons, we remained concerned about the impact of large and persistent fails to deliver on market confidence. Results from Staff analysis indicate that our actions to further reduce fails to deliver are having their intended effect. For example, these results indicate that fails to deliver in all equity securities have declined significantly since the adoption of Interim Final Temporary Rule 204T.[119] To help further our goal of reducing fails to deliver by maintaining the reductions in fails to deliver achieved by the adoption of Interim Final Temporary Rule 204T, as well as other actions taken by the Commission, we adopted the substance of Interim Final Temporary Rule 204T as a permanent rule, Rule 204, in July 2009.[120]

Despite the significant decline in fails to deliver and the more recent stability in the securities markets, concerns persist about rapid and steep price declines in securities and erosion of investor confidence in our markets. Thus, we continued to examine whether there are other actions that the Commission should take, including re-evaluating whether a short sale price test should be reintroduced or a circuit breaker rule should be imposed.

As we stated in the Proposal, when we eliminated all short sale price test restrictions in July 2007, we acknowledged that circumstances may develop that could warrant relief from the

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Following the issuance of the September Emergency Order, we adopted amendments making permanent the elimination of the options market maker exception. See Exchange Act Release No. 58775 (Oct. 14, 2008), 73 FR 61690 (Oct. 17, 2008) ("Options Market Maker Elimination Release").

[118] See Exchange Act Release No. 58774 (Oct. 14, 2008), 73 FR 61666 (Oct. 17, 2008); September Emergency Order, 73 FR 54875; Exchange Act Release No. 57511 (Mar. 17, 2008), 73 FR 15376 (Mar. 21, 2008).

[119] See Memorandum from the Staff Re: Impact of Recent SHO Rule Changes on Fails to Deliver, Nov. 4, 2009 at http://www.sec.gov/spotlight/shortsales/oeamemo110409.pdf (stating, among other things, that the average daily number of aggregate fails to deliver for all securities decreased from 2.21 billion to 0.25 billion for a total decline of 88.5% when comparing a pre-Rule to post-Rule period); Memorandum from the Staff Re: Impact of Recent SHO Rule Changes on Fails to Deliver, Nov. 26, 2008 at http://www.sec.gov/comments/s7-30-08/s73008-37.pdf; Memorandum from the Staff Re: Impact of Recent SHO Rule Changes on Fails to Deliver, Mar. 20, 2009 at http://www.sec.gov/comments/s7-30-08/s73008-107.pdf.

[120] See Exchange Act Release No. 60388 (July 27, 2009), 74 FR 38266 (July 31, 2009) ("Rule 204 Adopting Release"). Rule 204 contained some modifications to address commenters' concerns. See id.

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prohibition in Rule 201 of Regulation SHO for a short sale price test, including a short sale price test of an SRO, to apply to short sales in any security.[121] Thus, in determining whether or not to propose, and now adopt, a short sale price test rule or circuit breaker rule, we have considered the recent turmoil in the financial sector and steep declines and extreme volatility in securities prices.[122]

As discussed in this adopting release, we remain mindful that short selling provides benefits to the market. For example, legitimate short selling can play an important and constructive functional role in the markets, providing liquidity and price efficiency. Short sellers also play an important role in correcting upward stock price manipulation.[123] Because short sale price test restrictions may lessen some of these benefits, it is important that any short sale price test regulation is designed to limit any potentially unnecessary impact on legitimate short selling.

Thus, as discussed in detail below, we are adopting in Rule 201 a targeted short sale price test restriction that will be based on the current national best bid and that will apply only if the price of an individual security declines intra-day by 10% or more from that security's prior day's closing price on the listing market for that security. We are also amending Rule 200(g) of Regulation SHO to address when a broker-dealer may need to mark certain sell orders "short exempt."

D. Empirical Data Regarding Potential Market Impact of Short Sale Price Test Restrictions Submitted in Response to the Proposal and Re-Opening Release

In the Proposal, we requested that commenters provide empirical data to support their views and arguments with respect to the proposed short sale price test rules and the proposed

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[121] See Proposal, 74 FR at 18048; see also 2007 Price Test Adopting Release, 72 FR at 36348.

[122] See, e.g., Proposal, 74 FR at 18048 (noting the turbulence in the securities markets at the time we issued the Proposal and during the eighteen months prior thereto).

[123] See, e.g., Staff's Summary Pilot Report at 9.

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circuit breaker rules.[124] Overall, the interpretations and results of the analyses submitted were mixed and sometimes conflicted with each other. In addition, the methods used in the empirical analyses submitted ranged from simple plots of data points to carefully constructed econometrics. The Pilot Results, while dated, in our view should continue to inform our decision-making where relevant, and none of the empirical studies discussed below have given us reason to question the rigor or validity of the Pilot Results.

A number of commenters submitted data or referenced studies in support of their position that a short sale price test restriction would not have a positive impact on the market.[125] In contrast, and as we noted in the Proposal, some commenters have indicated that they believe that they have collected data that establishes a possible association between the recent market downturn and the elimination of former Rule 10a-1.[126] Commenters also submitted data or referenced studies in support of the contention that a price test restriction would have a positive

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[124] See, e.g., Proposal, 74 FR at 18049.

[125] See, e.g., letter from BATS (May 2009); Autore, Billingsley, and Kovacs, Short Sale Constraints, Dispersion of Opinion, and Market Quality: Evidence from the Short Sale Ban on U.S. Financial Stocks (June 19, 2009); letter from CBOE (June 2009); letter from CPIC (June 2009); letter from STANY (June 2009); letter from SIFMA (June 2009); letter from MFA (June 2009); letter from ICI (June 2009); letter from NSCP; letter from AIMA; letter from Credit Suisse (June 2009); letter from T.D. Pro Ex; letter from Citadel et al. (June 2009); letter from Allston Trading (June 2009); letter from Knight Capital (June 2009); letter from Wolverine; letter from Pershing Square; letter from GETCO (June 2009); letter from Dialectic Capital (June 2009); letter from Hudson River Trading; memorandum regarding meeting with Credit Suisse (July 2009); letter from CPIC (Sept. 2009); letter from STA (Sept. 2009); letter from SIFMA (Sept. 2009); letter from TD Asset Management; letter from Goldman Sachs (Sept. 2009); letter from EWT (Sept. 2009); letter from Prof. Jones; see also letter from NAAIM; letter from Prof. Werner; memorandum regarding meeting with TD Ameritrade; letter from Adam V. Reed, Julian Price Associate Professor of Finance, University of North Carolina at Chapel Hill, dated Sept. 21, 2009 ("Prof. Reed"); letter from RBC (Sept. 2009); letter from Daniel Mathisson, Managing Director, Credit Suisse Securities (USA), LLC, dated Mar. 30, 2009 ("Credit Suisse (Mar. 2009)"); Ana Avramovic, What Happened When Traders' Shorts Were Pulled Down?, Credit Suisse Market Commentary (Sept. 2008) ("Avramovic (Sept. 2008)").

[126] See Proposal, 74 FR at 18047, n.64; see also letter from Yavni Bar-Yam; Dion Harmon and Yaneer Bar-Yam, April 2009, Technical Report on SEC Uptick Rule Proposals, New England Complex Systems Institute.

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impact on the market.[127] We summarize below findings from these studies and discuss our views with respect to the studies.

Several commenters cited empirical evidence showing that short selling contributes to market liquidity, price discovery, and market efficiency and that restrictions on short selling, particularly bans on short selling, may impede liquidity, price discovery, and market efficiency.[128] While we agree with commenters that short selling contributes to market liquidity, price discovery and market efficiency and while these studies provide relevant information with respect to the effects of a short selling ban, they do not address the effects of a short sale price test restriction, or more specifically for purposes of Rule 201, a circuit breaker that, when triggered, imposes the alternative uptick rule.[129] In fact, because Rule 201 does not impose a ban

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[127] See, e.g., letter from Jeff Wang, dated May 7, 2009 ("Jeff Wang"); letter from NYSE Euronext (June 2009); letter from Schwab; letter from European Investors (June 2009); letter from European Investors (Sept. 2009); letter from High Street Advisors; letter from Park National; letter from IBC; letter from Aflac; letter from GE; letter from Michael R. Grupe, Executive Vice President, Research & Investor Outreach, National Association of Real Estate Investment Trusts, dated June 19, 2009 ("NAREIT"); letter from Kurt N. Schacht, Managing Director, Linda L. Rittenhouse, Director, Capital Markets Policy, CFA Institute Centre for Financial Market Integrity, dated Aug. 21, 2009 ("CFA"); letter from Martin Napor.

[128] See, e.g., letter from BATS (May 2009); letter from AIMA; letter from CBOE (June 2009); letter from CPIC (June 2009); letter from Credit Suisse (June 2009); letter from GETCO (June 2009); letter from ICI (June 2009); letter from NSCP; letter from TD Asset Management; letter from T.D. Pro Ex; letter from STANY (June 2009); letter from Hudson River Trading; letter from Allston Trading (June 2009); letter from Knight Capital (June 2009); letter from Pershing Square; letter from Wolverine; letter from Citadel et al. (June 2009) (referencing Lawrence E. Harris, Ethan Namvar and Blake Phillips, Price Inflation and Wealth Transfer during the 2008 SEC Short-Sale Ban, (Apr. 2009)); Matthew Clifton and Mark Snape, The Effect of Short-selling Restrictions on Liquidity: Evidence from the London Stock Exchange (Dec. 19, 2008); Recent Trends in Trading Activity, Short Sales and Failed Trades and Study on the Impact of the Prohibition on the Short Sale of Inter-Listed Financial Sector Issuers by Investment Industry Regulatory Organization of Canada (IIROC) (February 2009); See Autore, Billingsley, and Kovacs, Short Sale Constraints, Dispersion of Opinion, and Market Quality: Evidence from the Short Sale Ban on U.S. Financial Stocks (June 19, 2009); memorandum regarding meeting with Credit Suisse (July 2009); see also letter from Credit Suisse (Mar. 2009).

[129] See id. In addition, several commenters cited research showing that short selling may be beneficial to price discovery and market efficiency, but that did not address the effect of a short sale price test restriction on price discovery or market efficiency. See letter from CPIC (June 2009) (citing Jonathan Karpoff and Xiaoxia Lou, Do Short Sellers Detect Overpriced Firms? Evidence from SEC Enforcement Actions, Working paper, 2008); letter from Goldman Sachs (Sept. 2009) (citing Jonathan Karpoff and Xiaoxia Lou, Short Sellers and Financial Misconduct, Working paper, 2009); letter from Pershing Square (citing Jonathan Karpoff and Xiaoxia Lou, Do Short Sellers Detect Overpriced Firms? Evidence from SEC Enforcement Actions, Working paper, 2008); letter from CPIC (Sept. 2009) (citing Jonathan Karpoff and Xiaoxia Lou, Short Sellers and Financial Misconduct, Working paper, 2009). Another commenter submitted a study showing that short sellers trade after news stories

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on short selling but instead continues to allow short selling (although at a price above the national best bid) when the short sale price test restriction has been triggered, the Rule's structure will help preserve the benefits of short selling.

Some commenters cited a study (the "Pre-Borrow Study") which did not find a relationship between changes in short interest and changes in trading volume, and which concluded that "short sales do not have a significant effect on market liquidity: Other factors drive liquidity."[130] We note, however, that the correlation between changes in short interest and changes in trading volume may not be an accurate measure of the impact of short sales on liquidity. Economic theory does not tend to support using changes in trading volume as a measure of liquidity.[131] Trading volume itself, as opposed to changes in trading volume, is considered a measure of liquidity, though other measures, such as effective spreads and price impact, are considered by many to be better measures of liquidity and are more commonly used for measuring the liquidity of equities.[132] In addition, changes in short interest do not necessarily measure the volume of short selling. In fact, short interest is a "snapshot" variable, so the change

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and that short sellers effectively process publicly available information. See letter from Prof. Reed. While this study uses short selling volume data to support its conclusion that short sellers do not disproportionately engage in information-based manipulation, it does not directly examine the impact of a short sale price test restriction, and, therefore, has limited utility for purposes of evaluating the potential market impact of Rule 201.

130 See, e.g., letter from Patrick M. Byrne, Chairman and CEO, Overstock.com, Inc., dated May 29, 2009 ("Overstock.com (May 2009)") (citing Robert J. Shapiro and Nam D. Pham, The Impact of a Pre-Borrow Requirement for Short Sales on Failures-to-Deliver and Market Liquidity, Apr. 2009; letter from Brian D. Pardo, Chairman and CEO, Life Partners Holding, Inc., dated May 28, 2009 ("Life Partners Holding") (citing the Pre-Borrow Study).

131 The reason why we cannot interpret a change in trading volume as a measure of liquidity can be illustrated by the following example: A less liquid stock can experience an increase (positive change) in trading volume and a more liquid stock can experience a decrease in trading volume. Measuring liquidity by changes in trading volume will mischaracterize the less liquid stock as more liquid and the more liquid stock as less liquid.

132 See, e.g., Tarun Chordia, Richard Roll, and Avanidhar Subrahmanyam, 2001, Market Liquidity and Trading Activity," Journal of Finance, 34: 501-530; Joel Hasbrouck and Duane J. Seppi, 2001, Common Factors in Prices, Order Flows and Liquidity, Journal of Financial Economics, 59: 383-411; Yakov Amihud, 2002, Illiquidity and stock returns: cross-section and time-series effects," Journal of Financial Markets, 5: 31-56.

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in short interest does not necessarily measure correctly the volume of short selling, which is what the Pre-Borrow Study is trying to examine. Thus, we do not believe that the results in the Pre-Borrow Study cited by commenters should be interpreted to suggest that short sales are unimportant for liquidity. We also note that the Pre-Borrow study does not reconcile its results to a large body of conflicting evidence, including (but not restricted to) analyses in the comments mentioned above, showing that short selling contributes to market liquidity and that restrictions on short selling, particularly bans on short selling, may impede liquidity.[133]

Several commenters provided analyses showing that short interest initially fell immediately after the repeal of former Rule 10a-1 and that either short interest or short selling volume fell for specific stocks over periods leading up to the Short Sale Ban Emergency Order.[134] Overall, these analyses show that the negative returns of financial securities in the weeks both before and during the Short Sale Ban Emergency Order are unlikely to be the result of short selling activities.[135] We note that, although these studies create some doubt about whether certain price declines during that time period were caused by short sellers, because the analyses provided are specific to the Short Sale Ban Emergency Order and to a time period during which there was significant market turmoil, the analyses are less relevant regarding the potential impact on returns of the circuit breaker approach of Rule 201.

Several other commenters stated that the absence of a short sale price test restriction has been detrimental to prices and provided information on share prices, volume and/or short interest

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[133] See supra note 128 (referencing, among others, empirical evidence cited by commenters as showing that short selling contributes to market liquidity).

[134] See, e.g., letter from Dialectic Capital (June 2009); letter from MFA (June 2009); letter from STA (Sept. 2009); Avramovic (Sept. 2008).

[135] See Avramovic (Sept. 2008); letter from Credit Suisse (June 2009).

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that they believe support this statement.[136] We note that, while some of the noted price changes coincide with changes in short selling activity, some do not.[137] Moreover, because these studies look at a long horizon (e.g., months instead of minutes), it is not clear that the evidence provided is relevant to support such conclusion. Thus, it is difficult to conclude from these analyses that the absence of a short sale price test restriction and the actions of short sellers resulted in issuer prices falling below their fundamental values.

One commenter cited a study that used intra-day short selling transaction data to examine the impact of short selling on volatility and found that the removal of former Rule 10a-1 did not exacerbate volatility.[138] We note that, while the study analyzed a period prior to and after the removal of former Rule 10a-1, it analyzed only a six-week period following the elimination of former Rule 10a-1, which may minimize the study's statistical significance. We also note that although the Staff found, in the Staff's Summary Pilot Report presenting the Staff's analysis of the data made public during the Pilot, that short sale price tests in effect at that time did not have a significant impact on daily volatility, the Staff also found some evidence that the short sale price tests dampened intra-day volatility for smaller stocks.[139]

In contrast, other commenters submitted data showing an increase in volatility from July 2007 through November 2008 to support the conclusion that the absence of a short sale price test

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[136] See, e.g., letter from Park National; letter from GE; letter from Aflac; letter from IBC; letter from Jeff Wang; letter from Martin Napor.

[137] For example, some of the noted price declines coincide with increases in short interest. See letter from Aflac; letter from IBC. Other noted price changes do not correlate with changes in short interest or short selling activity. See letter from Dialectic Capital (June 2009); letter from MFA (June 2009); letter from Peter J. Driscoll, Chairman, John C. Giesea, President and CEO, Security Traders Association, dated June 19, 2009 ("STA (June 2009)"); Avramovic (Sept. 2008).

[138] See letter from Citadel et al. (June 2009) (citing Ekkehart Boehmer, Charles M. Jones, and Xioayan Zhang, Unshackling Short Sellers: The Repeal of the Uptick Rule (Nov. 2008)).

[139] See Staff's Summary Pilot Report at 55.

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restriction caused an increase in market volatility.[140] As discussed above and in the Proposal,[141] concurrent with the subprime mortgage crises and credit crisis in 2007, U.S. markets experienced increased volatility and steep price declines, particularly in the stocks of certain financial issuers. We are not aware, however, of any empirical evidence that the elimination of short sale price test restrictions contributed to the increased volatility in the U.S. markets. In addition, the data showing an increase in volatility since the elimination of former Rule 10a-1 submitted by commenters in response to the Proposal does not address the extent to which other factors may have influenced the increased volatility. Moreover, because these studies look at a long horizon (e.g., months instead of minutes), it is not clear that the evidence provided is relevant to support such conclusion. Thus, the relationship between the elimination of short sale price test restrictions and the increased volatility remains unclear.

Several commenters submitted data on the percentage of short sales that might be affected by a short sale price test restriction.[142] One commenter submitted data indicating that the alternative uptick rule, adopted on a permanent, market-wide basis, could affect up to 37% of short sale orders.[143] As acknowledged by this commenter, however, this number does not indicate how severely the short sellers would be affected, how the number might change in different market conditions, or whether the number would result in changes in market quality.[144]

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[140] See, e.g., letter from NAREIT; letter from High Street Advisors; letter from European Investors (June 2009); letter from European Investors (Sept. 2009).

[141] See Proposal, 74 FR at 18043.

[142] See letter from Prof. Jones; letter from BATS (May 2009) (stating that, on its own market during May, June, September and October 2008, 12% to 13% of all executions were short sellers trading at a price less than the last execution price).

[143] See letter from Prof. Jones (stating that, during the period from July 6, 2007 through the end of August 2007, an average of 37% of submitted short sale orders in NYSE-listed Russell 3000 stocks were either market orders or marketable limit orders).

[144] See id.

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In addition, as acknowledged by the commenter, the number also does not account for how order submission strategies would differ based on the alternative uptick rule.[145]

In addition, as discussed in more detail below,[146] in response to our request for comment on an appropriate threshold at which to trigger the proposed circuit breaker short sale price restrictions, commenters submitted estimates of the number of securities that would trigger a circuit breaker rule at a 10% threshold.[147] While commenters' analyses (including the facts and assumptions used) and their resulting estimates varied,[148] commenters' estimates reflect that a 10% circuit breaker threshold, on average, should affect a limited percentage of covered securities.[149] Given the variations in the facts and assumptions underlying the estimates submitted by commenters, the Staff also looked at trading data to confirm the reasonableness of those estimates. The Staff found that, during the period covering April 9, 2001 to September 30, 2009,[150] the price test restrictions of Rule 201 would have been triggered, on an average day, for approximately 4% of covered securities.[151] The Staff also found that for a low volatility period, covering January 1, 2004 to December 31, 2006, the 10% trigger level of Rule 201 would have, on an average day, been triggered for approximately 1.3% of covered securities.[152] Thus, we believe that the short sale price test restriction of Rule 201 is structured so that generally it will not be triggered for the majority of covered securities at any given time and, thereby, will not

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[145] See id.

[146] See infra Section III.A.5. (discussing the circuit breaker trigger level).

[147] See supra note 21.

[148] See infra note 306.

[149] See infra note 307.

[150] See infra note 309.

[151] See infra note 310.

[152] See infra note 311.

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interfere with the provision of market benefits such as liquidity and price efficiency for those securities, including when prices in such securities are undergoing minimal downward price pressure or are stable or rising.

Several commenters submitted data on indexes of investor confidence to argue that investor confidence has been restored and, therefore, short sale price test restrictions are not necessary.[153] In addition, one commenter submitted preliminary data, drawn in part from investor confidence indexes, on the relationship between short selling and investor confidence and stated that "[w]hile it is too early to draw conclusions from this data, the evidence presented . . . does not suggest that there is a negative relationship between short selling activity and investor confidence."[154] Another commenter submitted a survey showing that its clients put more money into the markets between Fall 2008 and Spring 2009 and that many of its clients do not believe that an overhaul of financial services regulation would restore investor confidence.[155]

We also note that some other commenters submitted surveys showing that reinstituting a short sale price test restriction would improve investor confidence.[156] One commenter submitted a survey showing that over 95% of the issuers participating in the survey believed that the market would function better with a short sale price test restriction and stated that this data "suggests that a price test would boost confidence."[157]

While the analyses of investor confidence indexes submitted by commenters do contain measures of investor confidence, we believe that the investor confidence indexes cited are

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[153] See, e.g., letter from RBC (Sept. 2009); letter from EWT (Sept. 2009); letter from CPIC (June 2009); see also letter from NAAIM (citing press articles as evidence of increased investor confidence).

[154] Letter from Prof. Werner.

[155] See memorandum regarding meeting with TD Ameritrade.

[156] See, e.g., letter from NYSE Euronext (June 2009); letter from CFA; see also letter from Schwab.

[157] Letter from NYSE Euronext (June 2009).

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designed to capture elements of investor confidence not directly affected by regulatory changes. Investor confidence indexes often capture measures of systematic risk or optimism about the economy, as opposed to measures of investor confidence related to regulation designed to provide investor protections. In addition, in light of the surveys that were submitted in support of a short sale price test restriction as a means to restore investor confidence,[158] we do not believe that the surveys submitted to argue that a short sale price test restriction would not improve investor confidence[159] provide strong evidence on this point.

Although in recent months there has been an increase in stability in the securities markets, we remain concerned that excessive downward price pressure on individual securities accompanied by the fear of unconstrained short selling can undermine investor confidence in our markets generally. Further, we are concerned about potential future market turmoil, including significant increases in market volatility and significant price declines, and the impact of any such future market turmoil on investor confidence. Thus, we believe it is appropriate to adopt the targeted short sale price test restrictions contained in Rule 201.

In summary, we have reviewed the empirical data, analyses and studies submitted and carefully considered them in connection with our determination that it is appropriate at this time to adopt in Rule 201 a short sale price test restriction combined with a circuit breaker approach.

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DRAFT MEMORANDUM

TO: Distribution List

FROM: Tim McCormick

Office of Economic Analysis

DATE: September 2, 2009

RE: Review of Studies on Naked Short Selling and Fails to Deliver

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In this memorandum, we review the results contained in a number of external and internal studies that examine the topics of naked short selling and fails to deliver. We believe that this memo covers most, if not all, of the current work in this area but note that new work may be added over time. In general, it is important to realize that most studies use fails to deliver (FTDs) as a noisy proxy for naked short selling. Because of their general imprecision in measuring naked short selling, we caution against utilizing the precise estimates contained in these studies. At best, the preponderance of studies may provide a general direction of results. In summary, the preponderance of evidence suggests:

- Naked short selling is not harmful to the health of companies, stock prices, or market quality. However, under certain circumstances naked short selling could be misused as a tool to manipulate.
- Evidence pre-Regulation SHO suggests that traders strategically FTD to avoid borrowing costs. However, post-Regulation SHO there is no evidence of this.
- The research finds that Rule 204T led to significant reductions in FTDs.
- Some of the research finds that FTDs are structural in nature and not necessarily indicative of naked short selling. These findings reinforce our reservations about using FTD data as an accurate measure of naked short selling.

Prices and Manipulation

Many commentators contend that naked short selling and failures to deliver depress stock prices by facilitating abusive short selling and manipulation (e.g., Welborn (2008) and Christian, Shapiro, and Whalen (2006)). The research on this topic comes in several forms. Some research focuses on how FTDs affect stock prices on average, while other research focuses on special situations or evidence of manipulation/abusive trading.

While some theoretical research argues that naked short selling depresses stock prices, other theoretical research contends that naked short selling is no different from other short selling (Culp and Heaton (2007)) or does not require special regulatory treatment (Gruenewald, Wagner, and Weber (2009)). In general, none of this research is as rigorous as that considered publishable in peer review financial journals.

The empirical research on average associations generally either finds no association between failures to deliver and stock returns (Fotak, Raman, and Yadav (2009) and OEA (memo dated 9/21/2007)) or a positive relation (Boulton and Braga-Alves (2009a) and

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Gjerde (2009)). Collectively, this research finds that threshold list additions are associated with positive returns or no return (Boulton and Braga-Alves (2009a) and Gjerde (2009)), increases in fails are not correlated with contemporaneous returns on the trading day (Fotak, Raman, and Yadav (2009) and OEA(2007)), fails increase following price increases (Boulton and Braga-Alves (2009a)), and fails do not precede price decreases (Boulton and Braga-Alves (2009a) and Fotak, Raman, and Yadav (2009)). These results seem somewhat mixed but all are opposed to the hypothesis that failures to deliver depress stock prices. Further, this empirical evidence has been checked for robustness and at least one was accepted at the most selective academic finance conference.

Even if fails are not associated with prices in general, there still may be special situations where failures to deliver or naked short selling can depress stock prices or contribute to the weakening of issuers. For example, Finnerty (2005) argues that naked short selling can depress stock prices around death spiral financing. This argument is not tested but is consistent with SEC enforcement and more general finance theory on manipulation (Allen and Gale (1992)). Others have examined contentions of naked short selling in Bear Stearns, Lehman Brothers, and others and found mixed results. Shapiro and Pham (2009) claims evidence of naked short selling by looking at monthly statistics, while the more precise daily statistics of Fotak, Raman, and Yadav (2009) and several OEA memos provide a different view. In particular, for Bear Stearns and a few other examples, an increase in failures to deliver coincides with trading occurring after large price declines and public news about the companies' distress. The Lehman Brothers results, however, are in contrast to the results in other case studies.[1]

Another way to examine special situations is to examine whether failures to deliver are associated with statistics that may indicate nefarious behavior. For example, Fotak, Raman, and Yadav (2009) examine order imbalances and positive and negative pricing errors that may indicate short-lived price pressure and Gjerde (2009) identifies companies that may be fundamentally weak. Increases in failures to deliver in conjunction with negative order imbalances, negative pricing errors, or weak companies may indicate that naked short sellers exploit weak markets and exacerbate volatility. However, neither of these studies provides evidence in support of this hypothesis. Instead, Fotak, Raman, and Yadav (2009) find evidence that failures to deliver increase in positive pricing errors, a result that supports the theory in Merrick, Naik, and Yadav (2005) that failures to deliver can help prevent upside price manipulations. Gjerde's (2009) results are more mixed, suggesting that failures to deliver are not associated with distress in NYSE stocks but they are in Nasdaq stocks.

In summary, the quality research on failures to deliver finds that while there are situations when failures to deliver can be associated with potentially abusive behavior, these situations are rare enough that the overall statistics show that failures to deliver are either unassociated with stock prices or help prevent overvaluation.

[1] Staff outside of OEA are aware of the timing of the failure to deliver in Lehman Brothers and have looked more into the trading around the collapse of Lehman. OEA is unaware of the results of this investigation.

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Market Quality

The empirical research on average associations generally finds that naked short selling does not harm market quality (OEA memo dated January 14, 2009, Fotak, Raman, and Yadav (2009), and Shapiro and Pham (2009)) or that restrictions on naked short selling harm market quality (Boulton and Braga-Alves (2009b), Bris (2008) and Kolasinski, Reed, and Thornock (2009)). Collectively, this research finds that restrictions on naked short selling are associated with greater pricing errors (Fotak, Raman, and Yadav (2009), Bris (2008), and Kolasinski, Reed, and Thornock (2009)), higher bid-ask spreads (Fotak, Raman, and Yadav (2009), Boulton and Braga-Alves (2009b), and Bris (2008)), no change in bid-ask spreads (OEA (2009a)), higher volatility (Fotak, Raman, and Yadav (2009) and Bris (2008)), lower trading volume (Boulton and Braga-Alves (2009b), lower liquidity (Kolasinski, Reed, and Thornock (2009)), and overpricing (Boulton and Braga-Alves (2009b)). Shapiro and Pham (2009) find no relationship between trading volume and short interest.

The studies that find a positive or neutral effect on market quality from naked short rely primarily on examining the change in market quality before and after the July and September 2008 Emergency Orders that placed additional restrictions on naked short selling. Fotak, Raman, and Yadav (2009) is the most comprehensive because it examines both the July Emergency Order and other time periods. On the other hand, OEA (2009a), Boulton and Braga-Alves (2009b), and Bris (2008) examine the small number of securities affected by the July Emergency Order so it is very difficult to confidently attribute these results to a wider cross-section of stocks. Shapiro and Pham (2009) have a methodological error that makes their finding uninformative. Kolasinski, Reed, and Thornock (2009) examine market quality following the September 2008 Emergency Orders. However, they do not control for the financial crisis and other rule changes around this time so we caution against relying on their results too heavily.

While much of the empirical research argues that naked short selling has a neutral or positive effect on market quality, other research contends that naked short selling may increase volatility (Culp and Heaton (2007) and Lecce, Lepone and Segara (2008)), may increase bid-ask spreads (Lecce, Lepone and Segara (2008)), and may reduce liquidity (Gjerde (2009)). We note that this other research is generally harder to interpret. Culp and Heaton (2007) is not statistically rigorous. Lecce, Lepone and Segara (2008) examine naked short selling on the Australian Stock Exchange but it is unclear whether the results will hold under the different U.S. regulatory regime. Gjerde (2009) argues that fails to deliver are a symptom of poor market quality rather than the cause of poor market quality. However, he does not specifically test this contention so we don't know how to properly interpret his results.

In summary, the quality research on failures to deliver finds that failures to deliver have a positive or neutral effect on market quality. However, there is some evidence that naked short selling can be associated with poor market quality. These situations appear to be rare enough that the overall statistics show that failures to deliver are generally not detrimental toward market quality.

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FTDs and Borrowing Costs

The research is mixed on the relationship between fails to deliver and borrowing costs. Research prior to Regulation SHO finds a positive relationship between FTDs and borrowing costs (Boni (2006) and Evans, Geczy, Musto, Reed (2009)) while research after Regulation SHO finds a negative relationship between FTDs and borrowing costs (OEA memo dated January 14, 2009). Both Boni (2006) and Evans, Geczy, Musto, Reed (2009)) find that market makers strategically FTD when borrowing costs are high. OEA (2009a) finds that borrowing costs increased at the same time that FTDs decreased following the July Emergency Order. That is, requirements to eliminate or reduce FTDs have the effect of increasing borrowing costs even in stocks that are easy to borrow. These mixed results before and after Regulation SHO suggest that increased restrictions on FTDs may have played an important role in changing the dynamics of FTDs and borrowing costs.

Overall, the limited research in this area suggests that the relationship between FTDs and borrowing costs has changed over time. Increased restrictions on FTDs may increase borrowing costs as more investors are forced to borrow. On the other hand, higher borrowing costs increase the incentives to FTD. Research in this area is severely limited due to the lack of transparency in the securities lending markets.

FTDs and Rule 204T

The research finds that Rule 204T led to significant reductions in FTDs (Kolasinski, Reed, and Thornock (2009), Shapiro and Pham (2009), and OEA memo dated April 16, 2009). Kolasinski, Reed, and Thornock (2009) find that the daily dollar volume of fails-to-deliver decreased nearly 80% following the September 2008 Emergency Orders. Shapiro and Pham (2009) also find significant reductions in FTDs after 204T but claim that the reductions are not sufficient. OEA (2009c) also finds that FTDs decreased significantly after the elimination of the OMM exception and the implementation of the T+3 Close-out Rule. Fails declined by 56.6% across all securities and 73.5% for threshold stocks. In addition, there is some evidence that optionable stocks experienced larger declines in FTDs than non-optionable stocks.

FTDs and a Pre-Borrow Requirement

As mentioned above, several studies examine the July 2008 Emergency Order that temporarily instituted a Pre-Borrow on a limited number of stocks (OEA(2009a), Boulton and Braga-Alves (2009b), and Bris (2008)). These studies provide mixed results on the effect of the Pre-borrow requirement on security prices and market quality. However, the studies consistently show that the Pre-Borrow requirement reduced fails (OEA(2009a)) and increased borrowing costs (OEA (2009a) and Sungard Astec Analytics (2008)). In addition, the Pre-borrow requirement drastically reduced the level of short selling (OEA(2009a)). This empirical evidence is limited in its applicability because the emergency order was short and the stocks included did not represent a broad cross-section.

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Structural FTDs

There is limited research that finds that FTDs are structural in nature and not necessarily indicative of naked short selling (Edwards and Hanley (2009) and OEA memo dated March 26, 2009). Edwards and Hanley (2009) find that the level of FTDs is uncorrelated with the amount of short selling in IPOs. OEA (2009b) finds that higher fails are associated with ETPs with higher creation unit size, a larger proportion of short interest relative to shares outstanding, more shares outstanding, and more actively traded options.

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Revisiting the evidence on Short Sale Volume: Short-run return prediction

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Abstract

This work presents a detailed study of return predictability from short sale volume. The analysis considers daily short sale volume and is focused on short-term return prediction. The results indicate that return predictability is mostly the result of the positive abnormal returns of the group of stocks with low short selling volume. The predictability is more evident for stocks with low past returns, low contemporaneous returns and high volume. Unlike previous studies that focus on short seller's information on overpriced stocks, the evidence on this study suggests that short term return predictability can be the result of fire sales and high-volume return premium.

1. Introduction

The role of short selling in securities markets is a central debate among academics, regulators and practitioners. The analysis of whether short sellers are able to predict returns has been one of the ways in which researchers have shed light on the nature of short selling activity. Several studies have documented that stocks with higher short sale volume underperform stocks with lower levels of short sales. Boehmer, Jones, and Zhang (2008) and Diether, Lee, and Werner (2008) are among the latest examples. The interpretation of these results is that short sellers are sophisticated market participants that trade using information about stocks that is not fully incorporated into prices. In addition,

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Diether, Lee, and Werner (2008) show that short sellers increase their trading following positive returns and they correctly predict future negative abnormal returns.

While we do not rule out the notion that short sellers have information not reflected in stock prices, this work presents evidence that suggests alternative explanations of return predictability, at least for the specific frequencies considered,. This study shows that return predictability from short sale volume is mainly driven by short sellers avoiding stocks that are about to rise. The evidence that short sellers can predict negative returns is significantly weaker. This implies that the price prediction analysis does not provide evidence that short sellers can earn positive profits on short sales alone. In particular, short sellers' strategies do not seem to have predictive power for stocks with high returns in the past. We conclude that our results do not provide evidence on short sellers detecting overpriced stocks. This can be due to the prevalent use of short sales for reasons other than speculative trading. In addition, speculative short sales might be profitable at higher or lower frequencies not considered in the present study.

The analysis shows that the abnormal return of stocks with low short sale volume is higher when the past and contemporaneous returns are low. In other words, stocks with low past returns and a high proportion of long sales (compared to short sales), are on average expected to show future positive abnormal returns. This evidence is consistent with sales by distressed owners of the stock. The sales have a temporary negative impact on the price of the stock (for example, see Coval 2007 and Brunnermeier et alt. 2005) but positive future returns.

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We also consider whether price prediction is affected by variation in trading volume. The evidence suggests that price prediction is more evident for stocks that experience high daily volume compared to past values. As in our previous analyses, we find that price prediction is mainly the result of the positive abnormal returns of stocks with low short sale volume. This finding is associated with the literature on high-volume return premium. This literature has documented that positive variations in volume predicts positive abnormal returns. The explanations for this regularity included liquidity risk premium (Pastor et alt. 2003), higher visibility (Gervais et alt. 2001) and turnover as proxy for investor sentiment (Baker et alt. 2004). Our study refines previous analyses by making a distinction between total volume and short sale volume. We show that increases in volume predict positive abnormal returns as long as the shock in volume is not due to high short sale ratio.

The findings have implications for the understanding of short selling activity. One possible interpretation of the results is that most short sale volume is due to non-speculative reasons, such as hedging and market making. As a result, our measure of short selling activity is not able to capture the profits realized by the fraction of the short sales from speculative strategies. Alternatively, it is also possible that short sales are profitable at frequencies that are different from the ones we considered in this study. These could be higher frequencies (i.e. intra-day) or lower frequencies (e.g. monthly or lower). In addition, we would like to note that our analysis fails to detect patterns in which days of high short sale activity and negative returns are followed by days of positive returns. A pattern like this could have been an indication of short sales systematically pushing stock prices to artificially low levels.

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Our paper is organized as follows. In the next section, we describe related literature. Section 3 details the data. Section 4 explains the methodology. The results presented in section 5 and section 6 concludes.

2. Related literature

The theoretical and empirical literature on short sales is extensive. Miller (1977) presents a theoretical model in which investors hold different opinions and short sale constraints result in upward bias of prices. The theoretical model of Diamond and Verrecchia (1987) shows that the presence of short sale constraints, while it does not create an upward bias of prices, slows the transmission of investors' information to prices.

This paper is related to existing empirical work on predictability of short selling. Several papers have shown that short sale volume and short interest can be used to predict future price movements and corporate events (Asquith and Muelbroek (1995), Aitken, Frino, McCorry and Swan, 1998; Desai, Thiagarajan, Ramesh, and Balachandran., 2002; Desai, Krishnamurthy and Venkataram, 2006; Christophe, Ferri, and Angel, 2004, and Boehmer, Jones, and Zhang, 2008; Diether, Lee, and Werner, 2008).

The most closely related work to our study is Diether, Lee, and Werner, 2008 and Boehmer, Jones, and Zhang, 2008. The first study shows that short selling activity predicts negative abnormal returns as much as 5 trading session. Their interpretation of the results is that short sellers are able to detect short term deviations of price from fundamental value. Boehmer, Jones, and Zhang (2008) complete this evidence by

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showing that heavily shorted stocks underperform lightly shorted stocks, indicating that short sellers are sophisticated market participants.

A recent paper by Engelberg, Reed and Ringgenberg (2009) looks specifically at differences between the timing of short sellers' trades and the overall market. Their results show that short sellers don't anticipate news but they are better at processing public news. This suggests that short sellers trade on publicly available information, and as such, their evidence calls into question whether short sellers disproportionately engage in information-based manipulation strategies.

Some of our findings are connected to the literature on fire sales (Coval et al. 2007) and predatory trading (Brunnermeier et alt. 2005). This literature studies the forced sale of assets by large institutional investors. These investors' trades have a negative price impact that is later reversed as prices returned to fundamental values. The negative price impact is stronger for the case of investors with more need for immediacy and when the investor position is learned by contraside market participants.

Finally, our analysis is also related to papers documenting that volume contains information that is useful in predicting short-horizon returns (Gervais, Kaniel, and Mingelgrin, 2001; Llorente, Michaely, Saar, and Wang, 2002). Gervais et al. (2001) investigate whether the trading volume of a common stock can be used to predict stock returns. Their interpretation is that high volume increases the visibility of a stock and this tends to be followed by positive excess returns, whereas periods of extremely low volume tend to be followed by negative excess returns. Other explanations suggested for this regularity are liquidity risk premium (Pastor et alt. 2003) and investor sentiment (Baker et alt. 2004).

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3. Data

Our dataset covers the period from January 2005 through March 2009. The short sale data are obtained from the following Self Regulatory Organizations: NASDAQ, NYSE, NYSE-ARCA, AMEX, FINRA, and BATS.

Daily volume and returns data is collected from CRSP. Our database includes only common stocks (CRSP share codes 10 through 12) with prices above $5. For the purpose of this analysis we have excluded volume and short sale information corresponding to the days in which the short sale ban on financial stocks was effective (September 19-October 8 2008). The factors in the Fama-French regression are from Kenneth French's website.

4. Methodology

To measure the information content of short sale volume we form portfolios based on the short selling ratio, defined as the proportion of the daily total volume that corresponds to short sales for each stock on each day. On each day we rank each stock by short sale ratio level and we identify the subset of securities in the first quintile (low short sale volume stocks) and the fifth quintile (high short sale volume stocks). We then form a portfolio that has long positions for the subset of stocks in the first quintile and a portfolio with short positions in the subset of stocks in the fifth quintile. The weight for the securities in each portfolio is given by their respective market capitalizations. Finally, we form a long-short portfolio that has equal amounts invested in the long and the short portfolio. Let "r_{tk}" denote the return on day "k" of such a portfolio formed using volume and short sale information on day "t". To correct for the overlapping of holding period returns, we

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use the calendar time approach (see Boehmer et alt 2008). We compute the daily return as:

$$R_k = \sum_{t=k-n}^{k-1} \frac{r_{tk}}{n}$$

This is the average return on day k of the long short portfolios formed with information corresponding to days “k-n” through “k-1”.

To calculate abnormal returns we will estimate Fama-French alpha, that is the intercept of the following regression:

$$R_t = \alpha + \beta_1 RMRF_t + \beta_2 SMB_t + \beta_3 HML_t + \beta_4 MOM_t$$

In considerable parts of the analysis we will use this methodology for a subset of securities. For example, we will divide our dataset by terciles according to market capitalization levels into small, medium and large market capitalization groups. We will also analyze subset of securities formed by considering the cumulative return of the stocks in the previous forty trading sessions, the return of the stock on the day in which the short sales occur and the volume on the day in which trade occurred.

5. Results

In this section, we present an extensive analysis with the objective of generating evidence that can support or counter different explanations for short sale volume return prediction.

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The future return information contained in short sale volume can shed light on the role of short selling in financial markets. In addition, the observations can be linked to other questions that are not directly related to short sales. In particular, we find that data suggests possible explanations related to high-volume return premium and price impact of investors' fire sales.

Table 1 presents descriptive statistics. As indicated in the methodology section we divide the stocks in our sample in three groups by market capitalization levels. There are significant difference in the values of the means and standard deviations. In line with the previous literature, in our sample short-selling represents on average 24% and 30% of share volume for small capitalization stocks and for large capitalization stocks, respectively.

As initial exercise and for comparison purposes, table 2 shows the estimated abnormal returns for portfolios formed using total volume and short sale volume information corresponding to the previous five trading days.

For large and medium market capitalization stocks, a long-short portfolio strategy based on short sale ratio information would have earned a statistically significant abnormal return of approximately 5 basis points for each of the five following days. These results are in line with the evidence reported in previous literature. However, when we analyze in more detail the source of this return, we notice that the negative abnormal returns of stocks with high short selling ratios is small compared to the positive abnormal returns of stocks with low short selling ratios. This means that most of the return prediction of the long-short portfolio strategy is explained by abnormal returns of the subset of securities with low short sale ratio. The abnormal negative returns on portfolios with heavily

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shorted stocks range from 1.86 basis points for high market capitalization stocks to 0.13 basis points for small capitalization stocks, but the returns are not significantly different from zero. In contrast, the portfolio of lightly shorted stocks produces a positive abnormal return of almost 4 basis points for high market capitalization stocks and medium capitalization stocks.[1]

This evidence does not provide support to the most popular explanation for short-run return predictability from short sale volume. This explanation is based on short sellers being better informed or being more sophisticated at processing information that allows them to detect overpriced stocks (see Diether et alt. 2008, Boehmer et alt. 2009).

Sorts by contemporaneous and past returns

Considering subset of securities with specific characteristics can result in a better understanding of the explanations behind short sale volume return prediction. With that purpose, we study differences in return predictability for stocks with different contemporaneous returns and past returns. For each market capitalization level and each trading day, we divide stocks into terciles by cumulative returns in the past 40 trading sessions. Then for each group, we further divide stocks into three subsets based on contemporaneous, i.e. same day, return. For this variable, the thresholds are the 20^{th} and the 80^{th} percentile. These partitions result in nine subsets of stocks for each market capitalization levels. We evaluate in differences in price predictability for each group.

[1] For small market capitalization stocks the short sale ratio is not predictive of future returns. However, this last result will change when we perform more detailed evaluations of return prediction.

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The results in Table 3 show that, for each market capitalization level, price prediction is the most noticeable for stocks with low past and low contemporaneous returns. For example for large market capitalization stocks, the abnormal return of the long-short portfolio for stocks that experience low past returns and low contemporaneous returns is 15.36 basis points. In contrast, the abnormal return of the long-short portfolio for stocks with high past returns and high contemporaneous returns ranges from 5.55 basis points for high capitalization stocks to 2.39 basis points for small capitalization stocks. Consistent with the previous analysis, most of the predictability is due to the positive abnormal returns of stocks with low short selling ratio. For high market capitalization stocks with low past and contemporaneous returns, the abnormal return of the portfolio with low short selling ratio is 13.56 basis points.

This evidence calls into question the association of return predictability from short sale volume with short sellers' ability to detect and identify stocks that are overpriced. A more plausible explanation for these findings is that the overperformance of stocks with low short selling ratio is the result of trades by institutional investors that own the stock and ensuing negative price impact of the trades. According to empirical and theoretical literature, the price impact can be significant in particular if the investors demand immediacy and this is know by contraside market participants(see Coval et alt. 2007 and Brunnermeier 2005). This price impact is expected to be later reversed if it is the case that the trade contains no information on the fundamentals of the stock. This regularity is expected to be stronger for past losers if it is the case that institutions are more likely to sell past losers either due to window dressing (see Lakonishok et alt. 1991) or due to

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redemptions that follow negative returns (see Coval et alt. 2007). In addition, Coval et alt. (2007) and Li(2006) document institutional investors tendency to sell past losers.

Return prediction by contemporaneous volume

In this section we use contemporaneous volume instead of contemporaneous returns to form subset of stocks. For each trading session, and each group of stocks as classified by market capitalization and past returns (cumulative returns in the previous 40 trading sessions), we divide stocks into three groups by change in volume. We calculate the percentage difference between the current volume and the average volume in the previous 40 trading sessions. Stocks in the lowest quintile and the highest quintile of each group are allocated to the low and high volume group respectively.

The results are reported in Table 4. For medium and large market capitalization stocks, price prediction is significantly higher for stocks with volume above their historical average. As in the previous section, for high market capitalization stocks, price prediction is higher for stocks with low past returns. As in the previous section, we observe that price prediction is mainly driven by the abnormal positive returns of past losers stocks with low short sale ratio. The average returns of a long portfolio composed by lightly shorted stocks ranges from 18.23 basis points for large capitalization stocks to 10.97 basis points for small capitalization stocks. We have also performed additional analyses (not reported) for groups of stocks with different levels of contemporaneous returns. In these analyses we find that high volume is associated with more noticeable price prediction, independently of the contemporaneous return of the group of stocks.

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This observation can be linked to findings captured by the literature on "high-volume return premium" literature. This regularity has received different explanations in the literature including: "visibility", investor sentiment and liquidity premium. Gervais et alt. 2001 documents that high volume levels predict higher returns in the short run. Their interpretation of this regularity is that high volume increases visibility of the stock and this, in turn, increases demand. Baker et al. 2004 develop a model in which "investor sentiment" is a consequence of investors that overweight the value of their private information. Pastor et al. (2004) indicate that stocks with liquidity shocks are expected to pay a premium.

Our findings indicate that unusually high volume predicts positive abnormal return only for the case of stocks in which the higher volume is mainly driven by trades that do not involve short selling.

For small market capitalization stocks high volume is associated with high return prediction independently of the level of short sale ratio.

Return prediction by market conditions

In this section we focus on how the return prediction of short sale volume changes under different market conditions. In particular, we would like to test the hypothesis that during periods of negative market returns negative returns during trading sessions with high short sale volume are more likely to be reversed in the following trading sessions.

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We divided our sample period in three groups as a function of the cumulative market returns in the previous 50 trading sessions. We use 5% and -5% as the breakpoints for the three groups.

Table 5 shows the results for the group of high market capitalization stocks. Price prediction is larger for days that follow periods of negative market returns. In addition most of the price prediction seems to come from the abnormal positive returns of stocks with low short selling ratio. Price prediction is smaller for days that follow periods of positive market returns.

For trading sessions that follow periods of negative returns, the overperformance of stock with low short sale ratios and low past and contemporaneous returns is surprisingly high. The estimated alpha is 32 daily basis points. This evidence provides additional support hypothesis that price prediction is in great part explained by fire sales by institutional investors.

5. Concluding Remarks

This paper expands the literature on return predictability from short sale volume. A detailed study is executed with the objective of gaining a better understanding of the underlying reasons for the documented predictability. The analysis is focused on measuring predictability for low versus high short selling ratio stocks. Different categories of past and contemporaneous returns and volume have also been considered.

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Our results show that there is no indication of return reversals even when we focus on specific market conditions and different levels of past stock returns. We find that most of the predictability of future returns seems to be explained be the subset of securities with low short sale ratio. In addition, return prediction is more noticeable on periods of negative returns, for stocks with low past returns and contemporaneous low returns and high volume.

The empirical literature on short sales is vast. It includes analysis of return predictability from short interest. Other studies focus on short sales and corporate events (e.g. earning surprises, earnings restatements). Our findings are in conflict with a fraction of the literature on short selling that concludes that short-run return predictability from daily short sale volume is explained short sellers' ability to detect overpriced stocks. From our short term return analysis, we do not find that high short sale volume predicts lower returns. Our observations shed light on other factors as possible explanations of short sale volume return prediction.

There are several reasons that can explain why we are not able to capture short term underperformance for stocks with high short sale volume. Short sales could be used for other reasons such as market making, arbitrage and hedging. In addition we are not able to observe the moment in which the positions are covered.

Our findings lend support to explanations based on "high-volume return premium" and "fire sales". More research needs to be done to determine the relative merits of these alternative explanations.

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Table 1 - Descriptive Statistics

This table reports the summaries statistics. The dataset corresponds to the period January 2005 through March 2009. Daily volume and returns data is from CRSP. The short sale data corresponds to data from the following Self Regulatory Organizations: NASDAQ, NYSE, NYSE-ARCA, AMEX, FINRA, and BATS. Stocks are classified in three groups by market capitalization levels.

	Small Cap.		***Medium Cap.***		***Large Cap.***	
	mean	**std. dev.**	**mean**	**std. dev.**	**mean**	**std. dev.**
Return (Basis points)	1.33	373.85	2.55	323.55	3.23	259.56
Volume ('000 shares)	76.24	335.50	404.98	916.00	2709.62	7382.30
Short Sale Vol. ('000 shares)	19.84	95.94	133.90	322.77	806.94	3057.62
Short Sale Ratio	0.24	0.55	0.33	0.18	0.30	0.16

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Table 2 - Portfolios Return by Market Capitalization

This Table shows the estimated abnormal returns for portfolios formed using total volume and short sale volume information corresponding to the previous five trading days.

	Long-Short		Low Short Selling Ratio Portfolio		High Short Selling Ratio Portfolio	
By Market Capitalization	alpha	t-stat	alpha	t-stat	alpha	t-stat
Large	5.79	3.99	3.93	5.21	-1.86	-1.86
Medium	4.40	3.07	4.27	4.98	-0.13	-0.13
Small	1.96	1.40	0.87	0.68	-1.09	-0.97

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Table 3-a Returns for different groups of Large Market Capitalization Stocks

	Contemporaneous return					
	Low		**Medium**		**High**	
Long-Short Portfolio	**alpha**	**t-stat**	**alpha**	**t-stat**	**alpha**	**t-stat**
Low past return	15.46	4.47	9.25	3.93	5.86	2.08
Medium past return	8.51	4.76	5.84	4.46	3.41	2.22
High past return	5.17	2.07	3.44	1.83	5.55	2.28
Low Short Selling Ratio Portfolio						
Low past return	13.56	4.11	7.86	3.88	2.29	0.87
Medium past return	8.11	5.99	4.54	5.12	2.34	2.03
High past return	7.58	3.35	2.51	1.59	1.84	0.83
High Short Selling Ratio Portfolio						
Low past return	-1.90	-0.57	-1.38	-0.60	-3.57	-1.34
Medium past return	-0.40	-0.27	1.29	-1.34	-1.06	-0.91
High past return	2.40	1.04	-0.94	-0.53	-3.71	-1.55

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Table 3-b Returns for different groups of Medium Market Capitalization Stocks

	Contemporaneous return					
	Low		**Medium**		**High**	
Long-Short Portfolio	**alpha**	**t-stat**	**alpha**	**t-stat**	**alpha**	**t-stat**
Low past return	9.42	2.54	2.60	1.33	3.56	1.28
Medium past return	5.89	3.78	1.61	1.26	2.47	1.70
High past return	5.17	1.90	3.96	2.51	6.17	2.33
Low Short Selling Ratio Portfolio						
Low past return	8.72	2.58	3.39	1.90	3.31	1.26
Medium past return	5.77	4.18	2.94	3.43	2.84	2.63
High past return	9.01	3.60	4.04	2.54	-1.35	-0.54
High Short Selling Ratio Portfolio						
Low past return	-0.70	-0.24	0.79	0.42	-0.25	-0.11
Medium past return	-0.12	-0.09	1.33	1.21	0.37	0.28
High past return	3.84	1.85	0.08	0.05	-7.53	-3.62

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Table 3-c Returns for different groups of Small Market Capitalization Stocks

	Contemporaneous return					
	Low		**Medium**		**High**	
	alpha	**t-stat**	**alpha**	**t-stat**	**alpha**	**t-stat**
Long-Short Portfolio						
Low past return	11.54	2.70	-0.82	-0.32	-4.76	-1.24
Medium past return	10.04	4.96	0.00	0.00	-3.27	-1.75
High past return	6.55	1.75	-1.27	-0.64	-2.39	-0.62
Low Short Selling Ratio Portfolio						
Low past return	15.41	3.85	3.72	1.41	-6.90	-2.03
Medium past return	18.98	10.71	0.37	0.35	-13.88	-8.03
High past return	11.29	3.20	-3.28	-1.55	-12.72	-3.43
High Short Selling Ratio Portfolio						
Low past return	3.88	1.27	4.54	2.21	-2.13	-0.77
Medium past return	8.94	5.47	0.37	0.31	-10.61	-6.65
High past return	4.74	1.87	-2.01	-1.08	-10.34	-3.88

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Table 4-a Returns for different groups of Large Market Capitalization Stocks

	Contemporaneous volume					
	Low		**Medium**		**High**	
Long-Short Portfolio	**alpha**	**t-stat**	**alpha**	**t-stat**	**alpha**	**t-stat**
Low past return	4.91	1.70	7.52	2.95	21.56	5.68
Medium past return	1.47	0.99	5.30	4.16	9.64	4.75
High past return	2.50	1.07	4.32	1.98	10.60	3.94
Low Short Selling Ratio Portfolio						
Low past return	2.23	0.85	6.38	3.31	18.23	5.36
Medium past return	3.60	2.87	4.01	4.62	7.94	6.10
High past return	2.40	1.20	2.70	1.67	8.20	3.88
High Short Selling Ratio Portfolio						
Low past return	-2.68	-1.26	-1.10	-0.46	-3.33	-1.07
Medium past return	2.13	1.88	-1.30	-1.46	-1.70	-1.25
High past return	-0.09	-0.04	-1.65	-0.80	-2.45	-1.08

SEC_OEA_FCIC_001451

Table 4-b Returns for different groups of Medium Market Capitalization Stocks

	Contemporaneous volume					
	Low		**Medium**		**High**	
	alpha	**t-stat**	**alpha**	**t-stat**	**alpha**	**t-stat**
Long-Short Portfolio						
Low past return	-2.71	-0.85	3.03	1.46	12.62	3.53
Medium past return	-2.45	-1.60	2.02	1.53	9.08	5.42
High past return	0.50	0.20	4.75	2.87	10.78	3.82
Low Short Selling Ratio Portfolio						
Low past return	-2.90	-1.12	3.35	1.79	11.14	3.65
Medium past return	-1.47	-1.28	3.05	3.52	9.43	8.67
High past return	-2.48	-0.99	3.84	2.50	11.04	4.68
High Short Selling Ratio Portfolio						
Low past return	-0.19	-0.08	0.32	0.17	-1.48	-0.55
Medium past return	0.98	0.82	1.03	0.96	0.34	0.27
High past return	-2.98	-1.52	-0.91	-0.58	0.26	0.12

SEC_OEA_FCIC_001452

Table 4-c Returns for different groups of Small Market Capitalization Stocks

	Contemporaneous volume					
	Low		**Medium**		**High**	
	alpha	**t-stat**	**alpha**	**t-stat**	**alpha**	**t-stat**
Long-Short Portfolio						
Low past return	-2.61	-0.68	-0.34	-0.13	1.68	0.44
Medium past return	2.17	1.51	0.06	0.05	2.10	1.22
High past return	0.88	0.31	-1.18	-0.52	4.48	1.15
Low Short Selling Ratio Portfolio						
Low past return	-4.50	-1.30	2.10	0.82	10.97	3.39
Medium past return	-3.76	-2.92	-0.43	-0.32	5.31	4.09
High past return	-5.05	-1.87	-2.63	-1.12	4.64	1.40
High Short Selling Ratio Portfolio						
Low past return	-1.90	-0.63	2.44	1.19	9.30	3.18
Medium past return	-5.93	-4.71	-0.50	-0.37	3.21	2.10
High past return	-5.93	-2.74	-1.45	-0.75	0.15	0.06

SEC_OEA_FCIC_001453

Table 5-a Returns for different groups of Large Market Capitalization Stocks

	CMR<-5%			-5%<CMR<5%			CMR>5%		
	Contemp. return			Contemp. return			Contemp. return		
	Low	Med.	High	Low	Med.	High	Low	Med.	High
Long-Short Portfolio									
Low past return	30.24	11.75	15.78	10.78	9.21	2.96	9.28	0.60	1
	(2.75)	(1.50)	(1.75)	(2.83)	(3.90)	(1.00)	(1.87)	(0.16)	(0
Medium past return	15.31	12.53	7.77	6.55	3.37	2.52	8.20	4.52	1
	(2.47)	(2.72)	(1.58)	(3.99)	(2.79)	(1.60)	(2.16)	(1.90)	(0
High past return	14.63	5.27	12.32	2.59	1.11	3.02	2.72	8.10	1
	(2.17)	(0.96)	(1.88)	(0.90)	(0.54)	(1.11)	(0.52)	(1.98)	(0
Low Short Selling Ratio Portfolio									
Low past return	34.61	15.62	6.50	8.36	6.36	1.32	2.35	3.74	1
	(2.91)	(2.16)	(0.76)	(2.66)	(3.61)	(0.49)	(0.53)	(1.17)	(0
Medium past return	15.18	7.72	0.17	6.54	3.58	2.91	6.63	3.37	3
	(3.24)	(2.59)	(0.05)	(4.97)	(4.14)	(2.48)	(3.25)	(1.91)	(1
High past return	12.29	-1.97	0.10	5.81	1.85	0.85	6.54	6.74	2
	(1.83)	(0.43)	(0.02)	(2.43)	(1.10)	(0.35)	(1.56)	(2.29)	(0
High Short Selling Ratio Portfolio									
Low past return	4.37	3.88	-9.25	-2.41	-2.84	-1.64	-6.92	3.15	-0
	(0.37)	(0.46)	(0.99)	(0.72)	(1.29)	(0.63)	(1.49)	(0.98)	(0.
Medium past return	-0.13	-4.80	-7.60	0.00	0.22	0.39	-1.55	-1.15	1
	(0.02)	(1.41)	(2.01)	(0.01)	(0.24)	(0.32)	(0.50)	(0.70)	(0.
High past return	-2.34	-7.25	-12.22	3.21	0.73	-2.17	3.82	-1.34	0
	(0.33)	(1.57)	(1.70)	(1.28)	(0.37)	(0.84)	(0.91)	(0.37)	(0.

CMR= Cumulative market return for the previous 50 trading sessions.

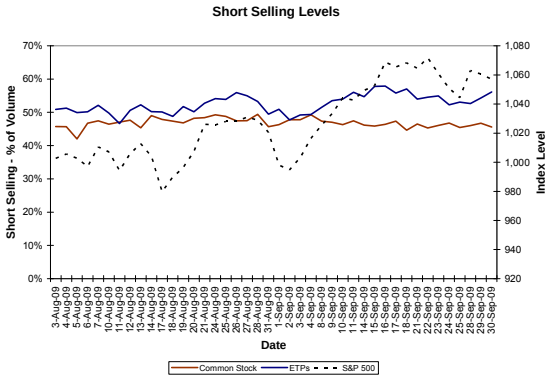
SEC_OEA_FCIC_001454

DRAFT for Comments

Monthly Short Selling Report

Total Short Selling

In September 2009, short selling accounted for **47%** of reported volume in common stocks according to the daily short selling volume data.[1] This is similar to the August 2009 figure. This level was fairly constant throughout the month and short selling fluctuated slightly with the market, as reflected in the S&P 500 index levels (17% correlation coefficient). In particular, the level of short selling in common stock seems to decline slightly when the S&P 500 declines.



Short selling of exchange traded products (ETPs) in September was slightly higher than that of common stock at 54%, a small increase from August. This level did not vary much throughout the month, but it does seem to vary a little with the level of the S&P 500 (6% correlation coefficient).

Most-Shorted Securities

The daily data is also useful for identifying the most shorted securities. Please contact OEA if you would like more information on the most-shorted stocks. In September, the stock most shorted was Anheuser-Busch, an ADR that listed on the NYSE on September 16th. Short sales made up 73.5% of the share volume. The shorting in Anheuser seemed higher when prices were rising as the level of short selling has a positive 72% correlation with the stock returns in Anheuser. In addition, the price of Anheuser rose 5.9% in the month of September.[2]

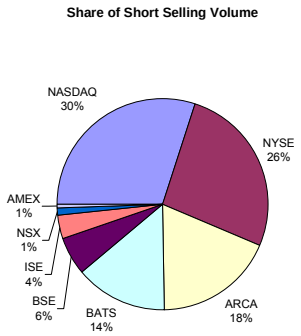
All of the securities that were shorted the most in September had prices that went up and most had short selling that was positively correlated with returns. Securities with positive correlations are unlikely candidates for manipulation because short selling is higher when prices are rising.

Ticker	Name	Short Level	Correl	Return
	Common Stock			
BUD	Anheuser-Busch	73.5%	72.2%	5.9%
WGD	Winnebago	72.3%	-12.2%	21.6%
UMC	Untd Microelec.	68.3%	32.0%	16.9%
CBEY	Cbeyond Inc	68.2%	10.3%	12.3%
NBG	Ntl Bnk of Greece	66.7%	49.1%	12.8%
	ETPs			
PSP	PwrShrs Priv Eq	78.9%	-9.0%	9.5%
VIG	Vanguard Div	78.2%	67.2%	3.1%
FCG	Natural Gas	75.6%	34.7%	15.5%
PWV	PwrShrs Lrg Cap	73.5%	12.9%	1.5%
QQQQ	PwrShares QQQ	71.0%	8.8%	5.7%

For Winnebago and PowerShares Listed Private Equity, the correlation between the short selling level and the security return is negative. This means that short selling is higher when prices are going down. The short selling in these securities is not necessarily abusive and much more analysis would be necessary to determine manipulative intent. A negative correlation could indicate that short sellers applied price pressure without any manipulative intent or that they were merely passive momentum traders.

Market Share

We also examined which markets tend to account for more short selling.[3] Some strategies may involve shorting only on certain exchanges. We found that the markets' share of short selling coincided closely with the markets' share of volume, but Nasdaq's share of short selling was 1.2% higher than it's share of all volume and NYSE's share of short selling was



1.7% lower than it's share of all volume.

[1] This might be an overestimate because stocks that have no short selling may not show up in the data. In addition, our classification into common stock is imperfect and based on characteristics of the ticker and absence from a list of ETPs.

[2] Note that the short selling data started only upon listing but the price information is available for the whole month. The return from the listing date to the end of the month was -0.7%.

[3] FINRA has not yet started to disseminate the volume data, so this analysis does not reflect TRF activity.

Reading Summary for Short Sale Ban in September 2008
By Susie Iredale

Author	Cohen, Gregory
Title	The 2008 Short Selling Ban: Effects on Banned Stocks with and without Traded Options
Journal/Date	May 2009, NYU Undergraduate Thesis
Data	-Banned financial stocks divided into 2 categories: those with traded options and those without, as well as non-banned S&P 500 stocks, as control group -Used Bloomberg terminal to determine the 277 of 797 stocks that had exchange traded options -Put and call volumes for 277 banned stocks with traded options and those in the S&P 500 with exchange traded options
Methodology	-Looked at average returns, options volume and used t-tests to determine whether the differences were significant
Conclusions	-Banned stocks with tradable options had higher total options volume and lower returns than banned stocks without tradable options (approx. 10% greater), difference in returns expired after the ban -In contrast to BJZ, finds that investors used options to synthetically short sell banned stocks during the ban.

Author	Gagnon, Louis & Jonathan Winter
Title	Short Changed? The Market's Reaction to the Short Sale Ban of 2008
Journal/Date	Preliminary, June 2009 http://ssrn.com/abstract=1421490
Data	Canadian stocks that were cross-listed – final sample consisted of 55 Canadian including 8 financial firms subject to the ban
Methodology	FE Panel Regression on dummy for ban period or ban stock, post-ban period, and intersection of post-ban * ban stock, and firm level (bid-ask spreads, volatility) and market-level control (market volatility index) (Prices are in USD, using exchange rate at end of day)
Conclusions	1. The short sale had a significant impact on the trading attributes of the stocks that were subjected to the ban – during the ban financial stocks trading volume migrated from U.S. to Canada 2. The US listings of the Canadian stocks were trading at a significant premium, but the premium was only evident on negative US market return days

Author	Lioui, Abraham
Title	The Undesirable Effects of Banning Short Sales
Journal/Date	EDHEC Risk and Asset Management, April 2009
Data	-January 2007 to January 2009, built two dummies, financial crisis=1 after July 2007, short sale ban=1 after September 2008 (total of 514 trading days) -Daily data for indices, stock prices/returns and trading volumes for stocks that were subject to the ban in the Paris stock market and indices
Methodology	-Added lag of dependent variable in regression, which he claims reduces the need for a control group since the 2 dummies capture the general economic environment

	-Used 60 day rolling windows to build long series of volatility, skewness and kurtosis of stocks: for each day calculate the standard deviation of the returns for previous 60 days -Regress daily volatility on lag of volatility, crisis & ban dummy -Regress stock return onto corresponding market return (to get CAPM Beta for each stock and sample period) with and without crisis and ban dummies -Create moment estimate of daily skewness, then regress on lag of daily skewness and dummies -Create moment estimate of daily kurtosis, then regress on lag of daily kurtosis and dummies
Conclusions	-Though there may have been changes in skewness of the returns of both indices and banned stocks, the crisis and the ban had no systematic impact -For the FTSE and IBEX 30, the impact of the ban was positive and statistically significant -The ban seems to have made the swings of the market even wilder -American based indices saw their kurtosis (fat tails) fall during the crisis, while European indices saw theirs rise, -During the crisis, kurtosis rose for all individual stocks, but unclear for the ban -Neither the crisis nor the ban had any impact on the extreme movements of markets or stocks

Author	Marsh, Ian & Norman Niemer
Title	The Impact of Short Sales Restrictions
Journal/Date	ISLA/AIMA/LIBA, November 2008
Data	Stock Return Data from Jan 2008 to Oct 2008 (Datastream)
Methodology	-Look at standard moment conditions: mean, median, std. dev., skewness, and kurtosis, first order autocorrelation, strength of corr between individual and market index returns (goodness-of-fit) -Regress skewness, kurtosis, and autocorrelation on “initial” (value of statistic in initial period), dummy for financial stock, dummy for “ban”=1 if stocks are subject to new restriction on short selling in post-restriction period, dummy for “covered”=1 if restrict covered short selling, and dummy for “econ”=1 if restriction extend to economic interests -Compared data across 6 countries (U.K., U.S., France, Germany, Sweden & Japan)
Conclusions	-No clear relationship between the short sale restrictions and the distributional properties of the returns -Kurtosis falls in 5 of 6 countries (not in UK, not all results are significant) -Skewness has mixed results and is generally not statistically significant -Changes in autocorrelation are not systematic and do not point to increase market inefficiencies -No strong evidence that the short sale ban changed the behavior of stock returns -Key changes in statistics seem to be driven more by sector-wide influences than the short sale ban.

SUMMARY OF SHORT SALES RULES IN IOSCO TECHNICAL COMMITTEE JURISDICTIONS

I. JURISDICTIONS WITH UPTICK RULES

- Australia
- Hong Kong
- Japan
- Mexico

II. REQUIREMENTS RELATING TO DISCLOSURE OF SHORT SALES:

A. Jurisdictions requiring disclosure of short sales to exchanges:

Australia: Market makers must disclose short sales to the exchange by 9am the day after the trades were placed. The ASX publishes daily aggregated short sales data.

Hong Kong: Intermediaries must disclose short sales to the exchange at the time the trades are placed. The Hong Kong Exchange publishes daily aggregated short sales data.

Japan: Intermediaries must verify and mark whether transactions are short sales at the time trades are placed. The exchanges disclose on a daily and weekly basis the volume of short sales that are carried out through margin transactions (not those short sales that result from stock lending transactions). The total volume of short sales is disclosed on a monthly basis.

Ontario: Intermediaries are required to disclose consolidated short positions in all listed securities twice per month and report them to the relevant exchange within two days of calculating the short positions. The exchanges make this information public twice per month.

Switzerland: The SWX will require disclosure to the SWX of net short positions greater than 0.25% of the ordinary stock of Swiss listed financial institutions held on 1 October 2008. This disclosure must be made by 3 October 2008.

B. Jurisdictions requiring disclosure of short sales to regulators:

Netherlands: Disclosure to the AFM is required of any net economic short positions exceeding 0.25% of the capital of one of the financial companies listed on the Euronext Amsterdam stock exchange. This disclosure is required no later than the day after acquiring the position.

C. Jurisdictions requiring disclosure of short sales to the public:

France: Disclosure to the AMF is required of any net economic short positions exceeding 0.25% of the capital of French financial companies listed on regulated French exchanges. This disclosure is required no later than the day after acquiring the position. This information is made public via exchanges.

Spain: Disclosure to the CNMV is required of any net economic short positions exceeding 0.25% of the capital of specified listed Spanish financial companies. This disclosure is required no later than 5pm the day after acquiring the position. This information is made public.

United Kingdom: The FSA requires daily disclosure to UK exchanges of net short positions greater than 0.25% of the ordinary stock of UK financial institutions listed in the UK. This information is made public via exchanges.

III. JURISDICTIONS WITH BANS ON NAKED SHORT SALES:

A. Jurisdiction with no restrictions on naked short sales:

- Japan
- United Kingdom

B. Jurisdictions with bans on all naked short sales:

1. All short sales are banned for all Australian-listed securities.

2. The following jurisdictions prohibit naked short sales through the imposition of a pre-borrow requirement:
    - Hong Kong
    - Spain
    - Mexico
    - Switzerland

3. The following jurisdictions have banned naked short sales of the securities of domestic listed financial institutions by requiring that market participants pre-borrow securities:
    - Germany: Order ends 31 December 2008.

IV. BANS ON COVERED SHORT SALES:

A. Jurisdictions that have banned covered short sales of all listed securities:

Australia: All short sales are banned for all Australian-listed securities.

B. Jurisdictions that have banned covered short sales of the securities of financial institutions:

Ontario: The OSC has banned covered short sales of financial institutions listed on both US and Canadian exchanges, and one financial issuer whose shares are exchangeable. This order expires on 3 October, but the OSC has indicated that it will follow the SEC's lead in terms of renewing it or allowing the order to lapse.

France: The AMF has banned short sales of French financial institutions listed on French regulated exchanges. This order will last until 22 December 2008.

Italy: The CONSOB has banned short sales of Italian financial institutions listed on Italian regulated exchanges. The order will end on 31 October 2008.

C. Jurisdictions that have banned the creation of or increase in a net short position in securities of financial institutions:

Switzerland: The Swiss Exchange (Europe) has prohibited the active creation of net short positions of Swiss financial institutions listed in the UK. This order will last through 19 December 2008.

- As of 2 October 2008, the Swiss Exchange (Europe) will prohibit the creation or increase of net short positions, either naked or uncovered, in listed Swiss financial stocks.

United Kingdom: The FSA has prohibited the active creation of or increases in net short positions of UK financial institutions listed in the UK.

Netherlands: The AFM has prohibited the active creation of or increases in net short positions of Dutch financial institutions listed on Euronext Amsterdam.

Volatility or EO related study areas and statuses as of 1/13/09:

1. Role of Short Selling in Events leading up to Sept EOs. (i.e., did short selling amplify volatility?) This has implications for the motivation for the Sept EOs Staff: Cecilia, Daniel
    a. Could cover questions related to tick test – liquidity supplier vs. demander; taking out bids; etc.
    b. Covers questions on momentum vs. contrarian strategies.
    c. Currently includes September only.
    d. Status: Initial memo circulated. Expanding into paper. Potential deadlines in March or April.
2. Hypothetical view of whether a short sale price restriction would have restricted short selling in the period prior to the September EOs. Staff: Daniel and Cecilia
    a. How many short sales executed at prices below where they would have if a rule had been in effect?
    b. For what proportion of the day could short sales have been entered at prices below the best ask if a rule had been in effect?
    c. What is the execution probability and delay for simulated short sales?
    d. Status: memo circulated.
3. Volatility.
    a. Intraday analysis over long time series. Staff: Stewart
        i. Status: Initial memo will be circulated soon.
    b. Time series – systematic vs. idiosyncratic
        i. Status: work has not started.
    c. Time series – leverage effects when prices drop
4. Effect of September EOs – expands on preliminary analysis – some with an eye toward T+3 implications.
    a. Failures to deliver. Staff: Tim
        i. Status: memo circulated and in the public file. Memo updated 1/14/09.
    b. Equity lending. Staff: Nick
        i. Status: memo is being polished.
    c. Short selling.
        i. Nick started summarizing short selling during the ban for OCIE but could not finish it within OCIE's tight deadline.
        ii. Status: no one currently assigned, but could be a part of expanding on the short selling analysis by Daniel and Cecilia.
    d. Short interest.
        i. Tom is updating the short interest data attached to industry codes and shares outstanding twice a month.
        ii. Status: we have not updated a broad analysis but use the data for requests.
    e. Equity spreads and depth.
        i. Status: Need to revisit the feasibility given other projects.
    f. Equity and option volume, volatility, and equity returns.
        i. Status: data from Option Metrics and Datastream has been pulled and some analysis has been started. No additional progress expected soon.
    g. Option spreads: Ira

        i. Status: memo is being polished.
    h. Arbitrage. Staff: Scott
        i. Status: Scott has not updated the study recently but says that an update would not take too long.
    i. Repurchases. Staff: Kathleen
        i. Status: likely to be too much work for the potential benefit. On hold.
5. Study of turnover of FTDs. What is the typical turnover of fails in stocks that are persistently on the threshold list? Has T+3 implications and can help explain why stocks can stay on the threshold list for long periods of time without any rule violations. This has implications for the motivation for T+3.
    a. Status: back burner.
6. Various checks on individual stocks or days.
    a. At the request of TM, OCIE, or other offices, we get at least one request a week to summarize statistics in a given stock or on a particular day. Amy and Tim have been handling many of these.
7. Convertible preferreds. Staff: Tim
    a. When looking into NCC, it appears much of the short selling and fails were driven by a convertible preferred offering. This is more broadly interesting for several reasons. (1) The convertible preferred allowed NCC to effectively issue vast new equity without getting prior shareholder approval as required by NYSE rules. Are NYSE listed firms using these types of issues to avoid NYSE corporate governance rules? (2) Convertible preferreds have been used in the past as last resort financing by small struggling companies. Are large companies, particularly finance companies using these now? (3) Convertible preferreds can be structured in a way that encourages short selling by those who hold the preferreds. Are companies that have issued convertible preferred more likely to have high short selling? Does the structure of the preferred matter?
    b. Status: exploratory

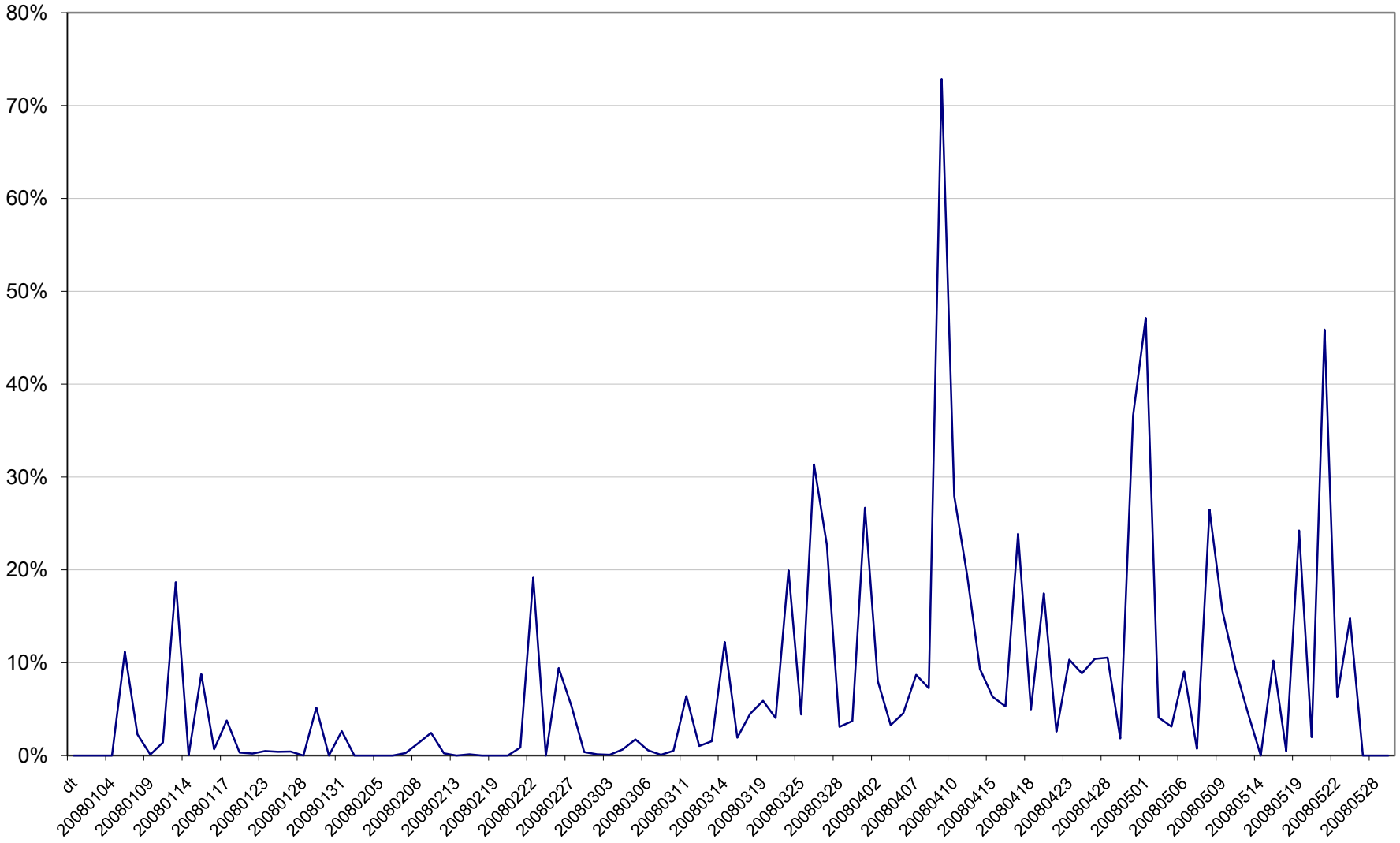
Symbol	dt	s	tvol	rvt	tradedate	Date	prevprice	fails	failsn	fails pct tvol	failsn pct tvol	failsn pct tvol	fails pct short sales	fails pct short sales	short sales	short sales
BSC	20080102	1754292	4519200	0.38819	20080102	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.388186	39%
BSC	20080103	1508913	3381800	0.44619	20080103	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.446186	45%
BSC	20080104	3787466	8345500	0.45383	20080104	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.453833	45%
BSC	20080107	2984003	7793300	0.38289	20080107	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.382893	38%
BSC	20080108	5712572	10710000	0.53339	20080108	20080111	77.75	1195426	1195426	0.111618	0.111618	11%	0.209262	21%	0.533387	53%
BSC	20080109	3992387	10313000	0.38712	20080109	20080114	79.9	625502	232651	0.060652	0.022559	2%	0.058274	6%	0.387122	39%
BSC	20080110	3527783	10239700	0.34452	20080110	20080115	81.8	521108	8829	0.050891	0.000862	0%	0.002503	0%	0.34452	34%
BSC	20080111	2973188	7475600	0.39772	20080111	20080116	77.57	105361	104656	0.014094	0.014	1%	0.0352	4%	0.397719	40%
BSC	20080114	2585550	5166300	0.50046	20080114	20080117	79.05	1067769	963914	0.20668	0.186577	19%	0.372808	37%	0.500465	50%
BSC	20080115	2097465	5025400	0.41737	20080115	20080118	74.77	82080	1325	0.016333	0.000264	0%	0.000632	0%	0.417373	42%
BSC	20080116	1872467	5042300	0.37135	20080116	20080122	72.39	443637	442289	0.087983	0.087716	9%	0.236207	24%	0.371352	37%
BSC	20080117	3038522	6896700	0.44058	20080117	20080123	77.84	281861	45219	0.040869	0.006557	1%	0.014882	1%	0.440576	44%
BSC	20080118	3221643	7097300	0.45393	20080118	20080124	86.64	270519	266423	0.038116	0.037539	4%	0.082698	8%	0.453925	45%
BSC	20080122	5808874	14163600	0.41013	20080122	20080125	87.74	44423	44423	0.003136	0.003136	0%	0.007647	1%	0.410127	41%
BSC	20080123	5142194	10850900	0.4739	20080123	20080128	87.03	22377	22377	0.002062	0.002062	0%	0.004352	0%	0.473896	47%
BSC	20080124	2935775	6210600	0.4727	20080124	20080129	91.1	29361	29360	0.004728	0.004727	0%	0.010001	1%	0.472704	47%
BSC	20080125	2772488	5434200	0.51019	20080125	20080130	91.58	21156	21156	0.003893	0.003893	0%	0.007631	1%	0.510192	51%
BSC	20080128	2629304	4885700	0.53816	20080128	20080131	88.57	20013	19973	0.004096	0.004088	0%	0.007596	1%	0.538163	54%
BSC	20080129	1564093	3594800	0.4351	20080129	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.435099	44%
BSC	20080130	3115011	5902250	0.52777	20080130	20080204	92.89	303970	303970	0.051501	0.051501	5%	0.097582	10%	0.527767	53%
BSC	20080131	2063073	4433900	0.4653	20080131	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.465295	47%
BSC	20080201	1608502	3232795	0.49756	20080201	20080206	86.11	84394	84394	0.026106	0.026106	3%	0.052467	5%	0.497558	50%
BSC	20080204	1121469	2543900	0.44085	20080204	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.440846	44%
BSC	20080205	1830233	3853800	0.47492	20080205	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.474916	47%
BSC	20080206	1809285	4692700	0.38555	20080206	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.385553	39%
BSC	20080207	1667972	4266400	0.39096	20080207	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.390955	39%
BSC	20080208	2335992	4183900	0.55833	20080208	20080213	78.93	10720	10720	0.002562	0.002562	0%	0.004589	0%	0.558329	56%
BSC	20080211	1467580	2916000	0.50329	20080211	20080214	80.53	41364	38146	0.014185	0.013082	1%	0.025992	3%	0.503285	50%
BSC	20080212	1913915	3989200	0.47977	20080212	20080215	78.47	97285	97067	0.024387	0.024332	2%	0.050716	5%	0.479774	48%
BSC	20080213	2181843	4626100	0.47164	20080213	20080219	82.79	11223	11223	0.002426	0.002426	0%	0.005144	1%	0.471638	47%
BSC	20080214	1782927	3983000	0.44763	20080214	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.447634	45%
BSC	20080215	7671391	14387100	0.53321	20080215	20080221	83.05	16901	16901	0.001175	0.001175	0%	0.002203	0%	0.533213	53%
BSC	20080219	2045786	4893100	0.4181	20080219	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.418096	42%
BSC	20080220	2101888	4814100	0.43661	20080220	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.436611	44%
BSC	20080221	2213709	4317800	0.51269	20080221	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.512694	51%
BSC	20080222	2700202	5185800	0.52069	20080222	20080227	86.48	44329	44329	0.008548	0.008548	1%	0.016417	2%	0.520692	52%
BSC	20080225	2128557	4331000	0.49147	20080225	20080228	87.3	873035	829634	0.201578	0.191557	19%	0.389764	39%	0.49147	49%
BSC	20080226	1146876	2723400	0.42112	20080226	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.421119	42%
BSC	20080227	1901835	3744800	0.50786	20080227	20080303	79.86	352710	352710	0.094187	0.094187	9%	0.185458	19%	0.50786	51%
BSC	20080228	1505059	3001000	0.50152	20080228	20080304	77.32	159568	158668	0.053172	0.052872	5%	0.105423	11%	0.501519	50%
BSC	20080229	1973772	3789300	0.52088	20080229	20080305	77.17	149868	14364	0.03955	0.003791	0%	0.007277	1%	0.52088	52%
BSC	20080303	1858768	3783100	0.49133	20080303	20080306	75.8	136992	4866	0.036212	0.001286	0%	0.002618	0%	0.491335	49%
BSC	20080304	1938683	3886500	0.49882	20080304	20080307	69.9	16405	2457	0.004221	0.000632	0%	0.001267	0%	0.498825	50%
BSC	20080305	2748944	5058000	0.54348	20080305	20080310	70.08	36297	32178	0.007176	0.006362	1%	0.011706	1%	0.543484	54%
BSC	20080306	3898592	7179300	0.54303	20080306	20080311	62.3	149700	124532	0.020852	0.017346	2%	0.031943	3%	0.543032	54%
BSC	20080307	3159494	5971200	0.52912	20080307	20080312	62.97	135647	33387	0.022717	0.005591	1%	0.010567	1%	0.529122	53%
BSC	20080310	11439551	24132600	0.47403	20080310	20080313	61.58	19424	17841	0.000805	0.000739	0%	0.00156	0%	0.474029	47%
BSC	20080311	17417810	39307300	0.44312	20080311	20080314	57	201768	200418	0.005133	0.005099	1%	0.011506	1%	0.443119	44%
BSC	20080312	8973964	17888200	0.50167	20080312	20080317	30.85	1247876	1146612	0.06976	0.064099	6%	0.127771	13%	0.501669	50%
BSC	20080313	21756915	48888200	0.44503	20080313	20080318	2	749837	492026	0.015338	0.010064	1%	0.022615	2%	0.445034	45%
BSC	20080314	55789348	134616700	0.41443	20080314	20080319	5.91	2120638	2079114	0.015753	0.015445	2%	0.037267	4%	0.414431	41%
BSC	20080317	33771777	101157900	0.33385	20080317	20080320	5.26	13789126	12363475	0.136313	0.12222	12%	0.366089	37%	0.333852	33%
BSC	20080318	31798853	102368400	0.31063	20080318	20080324	6.39	12588395	1952481	0.122971	0.019073	2%	0.061401	6%	0.310632	31%
BSC	20080319	15879273	44506100	0.35679	20080319	20080325	11.25	11736910	2001080	0.263715	0.044962	4%	0.126018	13%	0.356789	36%
BSC	20080320	10943531	28659700	0.38184	20080320	20080326	10.94	7673413	1683457	0.267742	0.05874	6%	0.153831	15%	0.381844	38%
BSC	20080324	33516686	87046900	0.38504	20080324	20080327	11.21	9340963	3523161	0.10731	0.040474	4%	0.105117	11%	0.385042	39%
BSC	20080325	8894110	30702400	0.28969	20080325	20080328	11.23	12396655	6118147	0.403768	0.199273	20%	0.687887	69%	0.289688	29%
BSC	20080326	5321097	16698300	0.31866	20080326	20080331	10.78	4677810	736724	0.280137	0.04412	4%	0.138453	14%	0.318661	32%
BSC	20080327	1888032	6469700	0.29183	20080327	20080401	10.49	5652486	2028893	0.873686	0.313599	31%	1.074607	107%	0.291827	29%
BSC	20080328	1814846	6286200	0.2887	20080328	20080402	10.85	6560963	1425155	1.043709	0.226712	23%	0.785276	79%	0.288703	29%
BSC	20080331	1596181	5350000	0.29835	20080331	20080403	10.86	3480606	165091	0.650581	0.030858	3%	0.103429	10%	0.298352	30%
BSC	20080401	1906650	7252100	0.26291	20080401	20080404	10.72	3247490	269672	0.4478	0.037185	4%	0.141438	14%	0.26291	26%
BSC	20080402	1956345	5819400	0.33618	20080402	20080407	10.47	4510389	1552007	0.775061	0.266695	27%	0.79332	79%	0.336176	34%
BSC	20080403	1945845	4561600	0.42657	20080403	20080408	10.67	4130524	364807	0.905499	0.079973	8%	0.18748	19%	0.426571	43%
BSC	20080404	2346043	8472800	0.27689	20080404	20080409	10.54	3737884	277933	0.441163	0.032803	3%	0.118469	12%	0.276891	28%
BSC	20080407	3042766	7308000	0.41636	20080407	20080410	10.41	4023504	332964	0.550562	0.045562	5%	0.109428	11%	0.416361	42%
BSC	20080408	2775281	9227500	0.30076	20080408	20080411	10.2	4349356	800468	0.471347	0.086748	9%	0.288428	29%	0.300762	30%
BSC	20080409	1696602	3538700	0.47944	20080409	20080414	10.22	3949398	255979	1.116059	0.072337	7%	0.150877	15%	0.479442	48%
BSC	20080410	1862033	5236400	0.35559	20080410	20080415	10.11	7075701	3814372	1.351253	0.728434	73%	2.048499	205%	0.355594	36%
BSC	20080411	1652840	4687700	0.35259	20080411	20080416	9.98	7577486	1308671	1.616461	0.279171	28%	0.791771	79%	0.352591	35%
BSC	20080414	3233840	7841277	0.41241	20080414	20080417	10.16	7041525	1524692	0.898007	0.194444	19%	0.47148	47%	0.412412	41%
BSC	20080415	1231431	4017491	0.30652	20080415	20080418	10.15	5382890	373848	1.339864	0.093055	9%	0.303588	30%	0.306517	31%
BSC	20080416	918929	2778726	0.3307	20080416	20080421	10.56	5105090	175384	1.837205	0.063117	6%	0.190857	19%	0.330702	33%
BSC	20080417	1347320	4119918	0.32703	20080417	20080422	10.39	4644277	218179	1.127274	0.052957	5%	0.161936	16%	0.327026	33%
BSC	20080418	2414713	5217325	0.46283	20080418	20080423	10.54	2122243	1245000	0.406768	0.238628	24%	0.515589	52%	0.462826	46%
BSC	20080421	698272	1873054	0.3728	20080421	20080424	10.37	1472488	92645	0.786143	0.049462	5%	0.132678	13%	0.372799	37%
BSC	20080422	657857	1686854	0.38999	20080422	20080425	10.58	783560	294373	0.46451	0.17451	17%	0.447473	45%	0.38999	39%
BSC	20080423	634600	2006350	0.3163	20080423	20080428	10.79	459933	51733	0.229239	0.025785	3%	0.081521	8%	0.316296	32%
BSC	20080424	1018017	2362199	0.43096	20080424	20080429	10.67	587013	243680	0.248503	0.103158	10%	0.239367	24%	0.430962	43%
BSC	20080425	549179	1776354	0.30916	20080425	20080430	10.69	665400	156971	0.374587	0.088367	9%	0.285828	29%	0.309161	31%
BSC	20080428	723903	2590087	0.27949	20080428	20080501	10.73	674654	269555	0.260475	0.104072	10%	0.372363	37%	0.27949	28%
BSC	20080429	859316	2526488	0.34012	20080429	20080502	11.18	848397	266106	0.335801	0.105326	11%	0.309672	31%	0.340123	34%
BSC	20080430	1061588	2427330	0.43735	20080430	20080505	10.9	535037	44297	0.220422	0.018249	2%	0.041727	4%	0.437348	44%
BSC	20080501	871365	1938246	0.44956	20080501	20080506	10.7	1201872	710025	0.620082	0.366323	37%	0.814842	81%	0.449564	45%
BSC	20080502	547004	1553394	0.35213	20080502	20080507	10.84	1586067	731637	1.021033	0.470993	47%	1.337535	134%	0.352135	35%
BSC	20080505	467205	1577591	0.29615	20080505	20080508	10.27	1552976	64545	0.984397	0.040914	4%	0.138151	14%	0.296151	30%
BSC	20080506	432287	956766	0.45182	20080506	20080509	10.16	1165984	29656	1.218672	0.030996	3%	0.068603	7%	0.451821	45%
BSC	20080507	1078207	2783902	0.3873	20080507	20080512	10.23	1049480	251902	0.376982	0.090485	9%	0.23363	23%	0.387301	39%

Symbol	dt	s	tvol	rvt	tradedate	Date	prevprice	fails	failsn	fails pct tvol	failsn pct tvol	failsn pct tvol	fails pct short sales	fails pct short sales	short sales	short sales
BSC	20080508	625095	1492378	0.41886	20080508	20080513	10.38	949329	10626	0.636118	0.00712	1%	0.016999	2%	0.418858	42%
BSC	20080509	432406	1016815	0.42526	20080509	20080514	10.16	1097008	268976	1.078867	0.264528	26%	0.622045	62%	0.425255	43%
BSC	20080512	523526	973569	0.53774	20080512	20080515	10.11	442183	151741	0.454188	0.155861	16%	0.289844	29%	0.537739	54%
BSC	20080513	683330	1187658	0.57536	20080513	20080516	10.32	259198	111820	0.218243	0.094152	9%	0.16364	16%	0.575359	58%
BSC	20080514	393951	932656	0.4224	20080514	20080519	10.23	274680	42842	0.294514	0.045935	5%	0.10875	11%	0.422397	42%
BSC	20080515	521633	1327455	0.39296	20080515	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.392957	39%
BSC	20080516	802512	1378906	0.58199	20080516	20080521	9.61	140643	140643	0.101996	0.101996	10%	0.175253	18%	0.581992	58%
BSC	20080519	880183	2190004	0.40191	20080519	20080522	9.35	103080	10480	0.047068	0.004785	0%	0.011907	1%	0.401909	40%
BSC	20080520	2803522	4220402	0.66428	20080520	20080523	9.47	1119464	1022764	0.265251	0.242338	24%	0.364814	36%	0.664278	66%
BSC	20080521	1650446	3030139	0.54468	20080521	20080527	9.29	1126924	59900	0.371905	0.019768	2%	0.036293	4%	0.544677	54%
BSC	20080522	3441374	5308660	0.64826	20080522	20080528	9.46	3558789	2434665	0.670374	0.458621	46%	0.707469	71%	0.648257	65%
BSC	20080523	1930690	4102857	0.47057	20080523	20080529	9.38	2216215	257592	0.540164	0.062784	6%	0.13342	13%	0.470572	47%
BSC	20080527	2296782	3408630	0.67381	20080527	20080530	9.55	2298048	503747	0.674185	0.147786	15%	0.219327	22%	0.673814	67%
BSC	20080528	7544473	10332800	0.73015	20080528	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.730148	73%
BSC	20080529	6134879	11020647	0.55667	20080529	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.556671	56%
BSC	20080530	2481467	7214716	0.34395	20080530	.	.	.	.	0	#VALUE!	0%	#VALUE!	0%	0.343945	34%

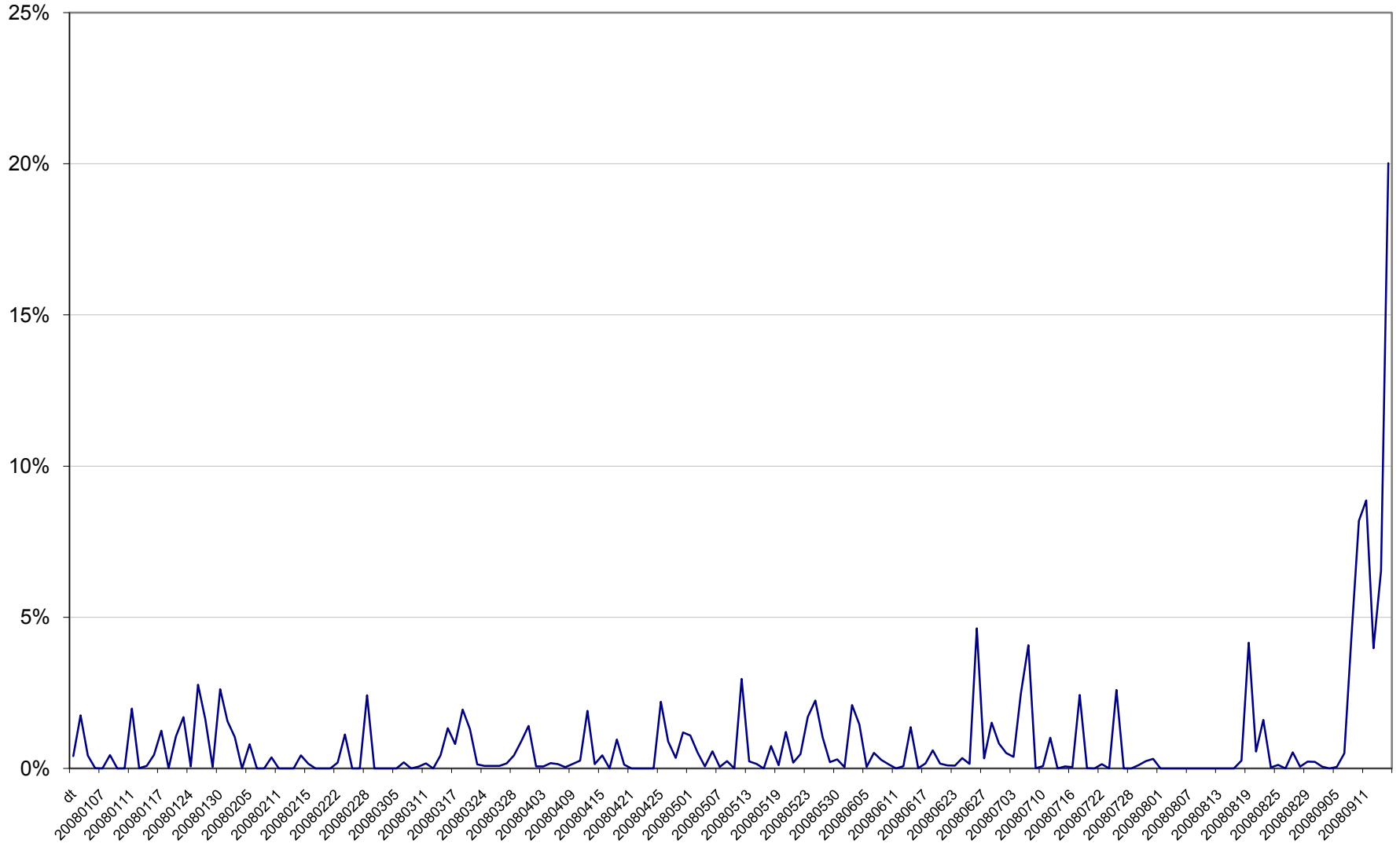
Symbol	dt	s	tvol	rvt	tradedate	Date	prevprice	fails	failsn	ctn	fvaln	fails17	ct17	fval17	stocks17	fails pct tvol	fails pct tvol	failsn pct tvol	failsn pct tvol	fails pct short sales	fails pct short sales	short sales	short sales
LEH	20080102	3738921	8035700	0.46529	20080102	20080107	58.35	32850	32850	4	1916798					0.004088	0.004088	0.004088007	0%	0.008786	1%	0.465289	47%
LEH	20080103	2907293	6498200	0.4474	20080103	20080108	58.05	129942	113864	4	6609805					0.019997	0.019997	0.017522391	2%	0.039165	4%	0.4474	45%
LEH	20080104	4915880	9693500	0.50713	20080104	20080109	58.05	149206	41438	2	2405476					0.015392	0.015392	0.004274823	0%	0.008429	1%	0.507132	51%
LEH	20080107	5074915	10481100	0.4842	20080107	20080110	54.99	59856	843	3	46356.57					0.005711	0.005711	8.04305E-05	0%	0.000166	0%	0.484197	48%
LEH	20080108	5827012	10845400	0.53728	20080108											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.53728	54%
LEH	20080109	6382758	16580000	0.38497	20080109	20080114	58.15	73756	73756	8	4288911					0.004448	0.004448	0.004448492	0%	0.011556	1%	0.384967	38%
LEH	20080110	7643566	16416400	0.46561	20080110											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.465605	47%
LEH	20080111	5339140	12457300	0.4286	20080111											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.428595	43%
LEH	20080114	2919353	7271000	0.40151	20080114	20080117	58.06	143855	143855	5	8352221					0.019785	0.019785	0.019784761	2%	0.049276	5%	0.401506	40%
LEH	20080115	4901763	10331400	0.47445	20080115	20080118	54.66	116096	850	1	46461					0.011237	0.011237	8.22735E-05	0%	0.000173	0%	0.474453	47%
LEH	20080116	5173139	12198900	0.42407	20080116	20080122	53.25	12579	10406	2	554119.5					0.001031	0.001031	0.000853028	0%	0.002012	0%	0.424066	42%
LEH	20080117	8726966	16819000	0.51888	20080117	20080123	54.93	75697	75527	5	4148698					0.004501	0.004501	0.004490576	0%	0.008654	1%	0.518875	52%
LEH	20080118	9180508	19957500	0.46	20080118	20080124	59.01	248423	248403	3	14658261					0.012448	0.012448	0.012446599	1%	0.027058	3%	0.460003	46%
LEH	20080122	10502357	19156500	0.54824	20080122	20080125	59.56	73459	1839	2	109530.8					0.003835	0.003835	9.59987E-05	0%	0.000175	0%	0.54824	55%
LEH	20080123	8706221	21397200	0.40689	20080123	20080128	57.87	227086	226816	5	13125842					0.010613	0.010613	0.010600265	1%	0.026052	3%	0.406886	41%
LEH	20080124	5732439	12455600	0.46023	20080124	20080129	60.63	212679	211128	4	12800691					0.017075	0.017075	0.016950448	2%	0.03683	4%	0.46023	46%
LEH	20080125	6201010	10773400	0.57559	20080125	20080130	62.53	21549	6834	5	427330					0.002	0.002	0.00063434	0%	0.001102	0%	0.575585	58%
LEH	20080128	4695492	8952500	0.52449	20080128	20080131	62.59	255242	248187	4	15534024					0.028511	0.028511	0.027722647	3%	0.052856	5%	0.524489	52%
LEH	20080129	5045704	8802600	0.57321	20080129	20080201	64.17	149983	142705	10	9157380					0.017038	0.017038	0.016211687	2%	0.028282	3%	0.573206	57%
LEH	20080130	9698044	17532400	0.55315	20080130	20080204	66	129156	9021	7	595386					0.007367	0.007367	0.000514533	0%	0.00093	0%	0.55315	55%
LEH	20080131	8051166	16206600	0.49678	20080131	20080205	63.82	425333	425179	2	27134924					0.026244	0.026244	0.026234929	3%	0.05281	5%	0.496783	50%
LEH	20080201	7238477	13746100	0.52658	20080201	20080206	59.82	215624	215470	7	12889415					0.015686	0.015686	0.015674991	2%	0.029767	3%	0.526584	53%
LEH	20080204	4270804	7910600	0.53988	20080204	20080207	58.18	85301	82466	3	4797872					0.010783	0.010783	0.010424747	1%	0.019309	2%	0.539884	54%
LEH	20080205	6420040	11521800	0.55721	20080205											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.557208	56%
LEH	20080206	6648184	11734600	0.56655	20080206	20080211	60.04	94052	94052	4	5646882					0.008015	0.008015	0.00801493	1%	0.014147	1%	0.566545	57%
LEH	20080207	7047329	12191600	0.57805	20080207											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.578048	58%
LEH	20080208	4741237	8346700	0.56804	20080208											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.568037	57%
LEH	20080211	5281588	9897200	0.53364	20080211	20080214	55.31	35857	35857	7	1983251					0.003623	0.003623	0.003622944	0%	0.006789	1%	0.533645	53%
LEH	20080212	7928433	15009100	0.52824	20080212											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.528242	53%
LEH	20080213	5858496	12542000	0.46711	20080213											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.46711	47%
LEH	20080214	4771503	10088000	0.47299	20080214											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.472988	47%
LEH	20080215	4579888	9607300	0.47671	20080215	20080221	55.39	41561	41561	7	2302064					0.004326	0.004326	0.004325981	0%	0.009075	1%	0.476709	48%
LEH	20080219	5927434	10896400	0.54398	20080219	20080222	54.14	33926	16893	4	914587					0.003114	0.003114	0.001550329	0%	0.00285	0%	0.543981	54%
LEH	20080220	6897414	14200700	0.48571	20080220											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.485709	49%
LEH	20080221	5232425	10268500	0.50956	20080221											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.509561	51%
LEH	20080222	5764940	10799900	0.5338	20080222											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.533796	53%
LEH	20080225	5541861	11500600	0.48188	20080225	20080228	57.46	21592	21592	3	1240676					0.001877	0.001877	0.001877467	0%	0.003896	0%	0.481876	48%
LEH	20080226	7261598	13075400	0.55536	20080226	20080229	54.68	168282	147157	1	8046545					0.01287	0.01287	0.011254493	1%	0.020265	2%	0.555363	56%
LEH	20080227	4988436	9015800	0.5533	20080227											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.553299	55%
LEH	20080228	5581589	10042600	0.55579	20080228											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.555791	56%
LEH	20080229	7540636	13403200	0.5626	20080229	20080305	48.35	324851	324851	8	15706546					0.024237	0.024237	0.024236824	2%	0.04308	4%	0.5626	56%
LEH	20080303	7732176	16150000	0.47877	20080303											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.478773	48%
LEH	20080304	8732601	18387400	0.47492	20080304											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.474923	47%
LEH	20080305	7127715	13809700	0.51614	20080305											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.516138	52%
LEH	20080306	11630982	19134500	0.60785	20080306											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.607854	61%
LEH	20080307	7579894	14737300	0.51433	20080307	20080312	46.31	29731	29731	4	1376843					0.002017	0.002017	0.002017398	0%	0.003922	0%	0.514334	51%
LEH	20080310	12172130	22228900	0.54758	20080310											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.547581	55%
LEH	20080311	13673053	29074900	0.47027	20080311	20080314	45.99	17689	17689	5	813517.1					0.000608	0.000608	0.000608394	0%	0.001294	0%	0.47027	47%
LEH	20080312	6785000	16438100	0.41276	20080312	20080317	39.26	34244	26883	3	1055427					0.002083	0.002083	0.001635408	0%	0.003962	0%	0.412761	41%
LEH	20080313	14658984	26218900	0.5591	20080313											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.5591	56%
LEH	20080314	28719310	60334100	0.476	20080314	20080319	46.49	261200	261200	7	12143188					0.004329	0.004329	0.004329227	0%	0.009095	1%	0.476005	48%
LEH	20080317	67778851	149473800	0.45345	20080317	20080320	42.23	1989480	1986045	10	83870680					0.01331	0.01331	0.01328691	1%	0.029302	3%	0.45345	45%
LEH	20080318	45196565	97127500	0.46533	20080318	20080324	48.65	808139	781134	13	38002169					0.00832	0.00832	0.008042357	1%	0.017283	2%	0.465332	47%
LEH	20080319	15255230	33098200	0.46091	20080319	20080325	46.64	691062	645101	6	30087511					0.020879	0.020879	0.019490516	2%	0.042287	4%	0.460908	46%
LEH	20080320	12732123	26808700	0.47493	20080320	20080326	45.21	406319	348547	14	15757810					0.015156	0.015156	0.013001265	1%	0.027375	3%	0.474925	47%
LEH	20080324	11652141	21896300	0.53215	20080324	20080327	42.49	54851	28648	4	1217254					0.002505	0.002505	0.001308349	0%	0.002459	0%	0.532151	53%
LEH	20080325	7513561	14191300	0.52945	20080325	20080328	38.71	32408	12124	6	469320					0.002284	0.002284	0.000854326	0%	0.001614	0%	0.529448	53%
LEH	20080326	8731755	16542200	0.52785	20080326	20080331	37.87	15554	14313	7	542033.3					0.00094	0.00094	0.000865242	0%	0.001639	0%	0.527847	53%
LEH	20080327	21873823	47634500	0.4592	20080327	20080401	37.64	50225	37668	7	1417824					0.001054	0.001054	0.000770771	0%	0.001722	0%	0.459201	46%
LEH	20080328	13833151	31786100	0.43519	20080328	20080402	44.34	57474	51926	5	2302399					0.001808	0.001808	0.001633607	0%	0.003754	0%	0.435195	44%
LEH	20080331	9665202	21717100	0.44505	20080331	20080403	44.07	99359	94667	10	4171975					0.004575	0.004575	0.0043591	0%	0.009795	1%	0.44505	45%
LEH	20080401	25733380	51409700	0.50055	20080401	20080404	43.32	462637	460144	8	19933438					0.008999	0.008999	0.008950529	1%	0.017881	2%	0.500555	50%
LEH	20080402	10512388	21763300	0.48303	20080402	20080407	44.05	476194	305806	14	13470754					0.021881	0.021881	0.014051454	1%	0.02909	3%	0.483033	48%
LEH	20080403	7797751	17030400	0.45787	20080403	20080408	44.6	32496	11769	4	524897.4					0.001908	0.001908	0.000691058	0%	0.001509	0%	0.457872	46%
LEH	20080404	5707624	11812150	0.4832	20080404	20080409	43.67	10668	8095	11	353508.7					0.000903	0.000903	0.000685311	0%	0.001418	0%	0.483199	48%
LEH	20080407	5026047	11418500	0.44017	20080407	20080410	40.54	20613	19645	5	796408.3					0.001805	0.001805	0.001720454	0%	0.003909	0%	0.440167	44%
LEH	20080408	6239884	12172500	0.51262	20080408	20080411	40.25	19745	17646	6	710251.5					0.001622	0.001622	0.001449661	0%	0.002828	0%	0.512621	51%
LEH	20080409	13179072	23135800	0.56964	20080409	20080414	39.87	11656	9609	6	383110.8					0.000504	0.000504	0.00041533	0%	0.000729	0%	0.56964	57%
LEH	20080410	11261921	22084200	0.50995	20080410	20080415	39.38	34770	32746	8	1289537					0.001574	0.001574	0.00148278	0%	0.002908	0%	0.509954	51%
LEH	20080411	10988399	18521400	0.59328	20080411	20080416	39.67	73725	47885	6	1899598					0.003981	0.003981	0.002585388	0%	0.004358	0%	0.593281	59%
LEH	20080414	6782271	11252094	0.60276	20080414	20080417	41.72	230662	213861	5	8922281					0.020499	0.020499	0.019006329	2%	0.031532	3%	0.602756	60%
LEH	20080415	6397586	13850042	0.46192	20080415	20080418	43.64	25797	19691	2	859315.2					0.001863	0.001863	0.001421729	0%	0.003078	0%	0.461918	46%
LEH	20080416	6917244	14140511	0.48918	20080416	20080421	45.5	66990	60619	7	2758165					0.004737	0.004737	0.004286903	0%	0.008763	1%	0.489179	49%
LEH	20080417	7575044	15206214	0.49815	20080417											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.498155	50%
LEH	20080418	10012391	19343049	0.51762	20080418	20080423	44.57	185288	185288	16	8258286					0.009579	0.009579	0.009579048	1%	0.018506	2%	0.517622	52%
LEH	20080421	3969325	8176331	0.48547	20080421	20080424	43.69	63001	10016	5	437599					0.007705	0.007705	0.001224999	0%	0.002523	0%	0.485465	49%
LEH	20080422	3994025	7837153	0.50963	20080422											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.509627	51%
LEH	20080423	4405522	8755924	0.50315	20080423											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.503148	50%
LEH	20080424	7962546	15301559	0.52037	20080424											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.520375	52%
LEH	20080425	5857778	10646259	0.55022	20080425											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.550219	55%
LEH	20080428	4295544	8245344	0.52097	20080428	20080501	44.24	181910	181910	10	8047698					0.022062	0.022062	0.022062148	2%	0.042349	4%	0.520966	52%
LEH	20080429	3835624	7275680	0.52718	20080429	20080502	46.93	136027	64924	3	3046883					0.018696	0.018696	0.008923427	1%	0.016927	2%	0.527184	53%
LEH	20080430	6753220	13601617	0.4965	20080430	20080505	47.02	48680	48036	9	2258653					0.003579	0.003579	0.003531639	0%	0.007113	1%	0.496501	50%
LEH	20080501	7235910	14290754	0.50634	20080501	20080506	45.8	179554	169646	5	7769787					0.012564	0.012564	0.011871032	1%	0.023445	2%	0.506335	51%
LEH	20080502	5372686	10383895	0.51741	20080502	20080507	46.31	281461	112964	7	5231363					0.027106	0.027106	0.010878769	1%	0.021026	2%	0.517406	52%
LEH	20080505	3783615	7265025	0.5208	20080505	20080508	43.64	39765	38111	4	1663164					0.005473	0.005473	0.005245818	1%	0.010073	1%	0.520799	52%
LEH	20080506	4542629	11518941	0.39436	20080506	20080509	42.93	24831	7518	6	322747.7					0.002156	0.002156	0.000652664	0%	0.001655	0%	0.394362	39%
LEH	20080507	5603322	10552922	0.53097	20080507	20080512	43.54	73162	59603	7	2595115					0.006933	0.006933	0.005648009	1%	0.010637	1%	0.530974	53%
LEH	20080508	5843201	12208465	0.47862	20080508	20080513	44.72	20427	5706	4	255172.3					0.001673	0.001673	0.000467381	0%	0.000977	0%	0.478619	48%
LEH	20080509	4543014	8359633	0.54345	20080509	20080514	42.95	33273	20404	4	876351.8					0.00398	0.00398	0.002440777	0%	0.004491	0%	0.543447	54%
LEH	20080512	4485058	8776819	0.51101	20080512											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.511012	51%
LEH	20080513	5567638	10446293	0.53298	20080513	20080516	44.77	309628	309628	5	13862046					0.02964	0.02964	0.029639988	3%	0.055612	6%	0.532977	53%
LEH	20080514	4334563	11047851	0.39234	20080514	20080519	43.64	272382	26043	7	1136517					0.024655	0.024655	0.002357291	0%	0.006008	1%	0.392344	39%
LEH	20080515	6059679	11676443	0.51897	20080515	20080520	42.79	17853	17397	6	744417.6					0.001529	0.001529	0.001489923	0%	0.002871	0%	0.518966	52%
LEH	20080516	4368065	9803269	0.44557	20080516											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.445572	45%
LEH	20080519	5141295	9319917	0.55165	20080519	20080522	39.56	69309	69309	6	2741864					0.007437	0.007437	0.007436654	1%	0.013481	1%	0.551646	55%
LEH	20080520	6190916	9833091	0.6296	20080520	20080523	38.5	40035	10290	5	396165					0.004071	0.004071	0.001046466	0%	0.001662	0%	0.6296	63%
LEH	20080521	11753366	20630703	0.5697	20080521	20080527	36.11	257655	249152	5	8996879					0.012489	0.012489	0.012076758	1%	0.021198	2%	0.569703	57%
LEH	20080522	9558092	17928085	0.53314	20080522	20080528	37.2	42424	33921	6	1261861					0.002366	0.002366	0.001892059	0%	0.003549	0%	0.533135	53%
LEH	20080523	12225750	23354918	0.52348	20080523	20080529	36.84	120334	111425	7	4104897					0.005152	0.005152	0.004770944	0%	0.009114	1%	0.523476	52%
LEH	20080527	9821785	19556524	0.50223	20080527	20080530	37.37	342082	333257	9	12453814					0.017492	0.017492	0.017040707	2%	0.03393	3%	0.502225	50%
LEH	20080528	9466955	18120521	0.52244	20080528	20080602	36.81	420347	407338	7	14994112					0.023197	0.023197	0.022479376	2%	0.043027	4%	0.522444	52%
LEH	20080529	9460610	17649348	0.53603	20080529	20080603	33.83	182988	181607	8	6143765					0.010368	0.010368	0.010289729	1%	0.019196	2%	0.536032	54%
LEH	20080530	4525922	7485951	0.60459	20080530	20080604	30.61	18540	15334	7	469373.7					0.002477	0.002477	0.00204837	0%	0.003388	0%	0.604589	60%
LEH	20080602	16436225	25515500	0.64417	20080602	20080605	31.4	77133	76118	13	2390105					0.003023	0.003023	0.002983206	0%	0.004631	0%	0.644166	64%
LEH	20080603	39206213	82477307	0.47536	20080603	20080606	33.85	43948	34060	8	1152931					0.000533	0.000533	0.000412962	0%	0.000869	0%	0.475358	48%
LEH	20080604	29254916	73599165	0.39749	20080604	20080609	32.29	1542450	1541802	5	49784787					0.020957	0.020957	0.020948634	2%	0.052702	5%	0.39749	40%
LEH	20080605	20244558	44593056	0.45398	20080605	20080610	29.48	653322	650685	14	19182194					0.014651	0.014651	0.014591622	1%	0.032141	3%	0.453985	45%
LEH	20080606	16363416	27757684	0.58951	20080606	20080611	27.5	263406	14814	4	407385					0.009489	0.009489	0.00053369	0%	0.000905	0%	0.589509	59%
LEH	20080609	41612870	96721010	0.43024	20080609	20080612	23.75	510083	500976	5	11898180					0.005274	0.005274	0.005179599	1%	0.012039	1%	0.430236	43%
LEH	20080610	20726862	58753114	0.35278	20080610	20080613	22.7	623992	168210	7	3818367					0.010621	0.010621	0.002862997	0%	0.008116	1%	0.352779	35%
LEH	20080611	27586787	73224626	0.37674	20080611	20080616	25.81	94837	94837	3	2447743					0.001295	0.001295	0.001295152	0%	0.003438	0%	0.376742	38%
LEH	20080612	36162304	104857469	0.34487	20080612	20080617	27.2	49894	2844	3	77356.8					0.000476	0.000476	2.71225E-05	0%	7.86E-05	0%	0.344871	34%
LEH	20080613	20000040	47471442	0.42131	20080613	20080618	25.14	35909	33913	7	852572.8					0.000756	0.000756	0.000714387	0%	0.001696	0%	0.421307	42%
LEH	20080616	15103697	43618817	0.34627	20080616	20080619	24.78	608665	594028	12	14720014					0.013954	0.013954	0.013618618	1%	0.03933	4%	0.346266	35%
LEH	20080617	13378256	30710584	0.43562	20080617	20080620	24.46	81223	1416	3	34635.36					0.002645	0.002645	4.61079E-05	0%	0.000106	0%	0.435624	44%
LEH	20080618	13304839	35642134	0.37329	20080618	20080623	24.2	112883	57817	5	1399171					0.003167	0.003167	0.001622153	0%	0.004346	0%	0.37329	37%

Symbol	dt	s	tvol	rvt	tradedate	Date	prevprice	fails	failsn	ctn	fvaln	fails17	ct17	fval17	stocks17	fails pct tvol	fails pct tvol	failsn pct tvol	failsn pct tvol	fails pct short sales	fails pct short sales	short sales	short sales
LEH	20080619	7453005	17693893	0.42122	20080619	20080624	22.8	117763	105812	3	2412514					0.006656	0.006656	0.005980142	1%	0.014197	1%	0.421219	42%
LEH	20080620	9165310	21315527	0.42998	20080620	20080625	24.35	49083	33133	10	806788.6					0.002303	0.002303	0.001554407	0%	0.003615	0%	0.429983	43%
LEH	20080623	5380333	13093105	0.41093	20080623	20080626	24.69	27454	12642	4	312131					0.002097	0.002097	0.000965546	0%	0.00235	0%	0.410929	41%
LEH	20080624	12120453	21568437	0.56195	20080624	20080627	22.61	21110	18956	8	428595.2					0.000979	0.000979	0.000878877	0%	0.001564	0%	0.561953	56%
LEH	20080625	9601031	16919224	0.56746	20080625	20080630	22.25	62032	58313	9	1297464					0.003666	0.003666	0.003446553	0%	0.006074	1%	0.567463	57%
LEH	20080626	9547956	18454577	0.51738	20080626	20080701	19.81	30690	27850	7	551708.5					0.001663	0.001663	0.001509111	0%	0.002917	0%	0.517376	52%
LEH	20080627	8602474	14985463	0.57405	20080627	20080702	20.96	705103	694101	3	14548357					0.047052	0.047052	0.046318289	5%	0.080686	8%	0.574055	57%
LEH	20080630	18944845	35034067	0.54075	20080630	20080703	22.36	814870	115897	6	2591457					0.023259	0.023259	0.003308123	0%	0.006118	1%	0.540755	54%
LEH	20080701	19331212	50276653	0.3845	20080701	20080707	22.85	1556301	760144	6	17369290					0.030955	0.030955	0.015119224	2%	0.039322	4%	0.384497	38%
LEH	20080702	25021254	48105045	0.52014	20080702	20080708	20.84	1915352	394294	10	8217087					0.039816	0.039816	0.008196521	1%	0.015758	2%	0.520138	52%
LEH	20080703	12365361	23754144	0.52056	20080703	20080709	22.27	1642482	119681	7	2665296					0.069145	0.069145	0.005038321	1%	0.009679	1%	0.520556	52%
LEH	20080707	17556150	29251183	0.60019	20080707	20080710	19.74	1667289	112119	5	2213229					0.056999	0.056999	0.003832973	0%	0.006386	1%	0.600186	60%
LEH	20080708	13271333	32281853	0.41111	20080708	20080711	17.3	853944	797081	7	13789501					0.026453	0.026453	0.024691303	2%	0.06006	6%	0.411108	41%
LEH	20080709	9526927	23231732	0.41008	20080709	20080714	14.43	948426	945951	4	13650073					0.040825	0.040825	0.040718058	4%	0.099292	10%	0.410083	41%
LEH	20080710	33002881	96279831	0.34278	20080710	20080715	12.4	641046	8713	4	108041.2					0.006658	0.006658	9.04966E-05	0%	0.000264	0%	0.342781	34%
LEH	20080711	38222307	108330817	0.35283	20080711	20080716	13.22	80009	79181	5	1046773					0.000739	0.000739	0.000730919	0%	0.002072	0%	0.352829	35%
LEH	20080714	28210664	65770897	0.42892	20080714	20080717	16.65	712730	664756	3	11068187					0.010837	0.010837	0.010107145	1%	0.023564	2%	0.428923	43%
LEH	20080715	21915710	85804885	0.25541	20080715											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.255413	26%
LEH	20080716	18346252	49790719	0.36847	20080716	20080721	19.11	33016	33016	6	630935.8					0.000663	0.000663	0.000663095	0%	0.0018	0%	0.368467	37%
LEH	20080717	13585779	44092074	0.30812	20080717	20080722	18.32	23286	18976	5	347640.3					0.000528	0.000528	0.000430372	0%	0.001397	0%	0.308123	31%
LEH	20080718	10241563	29859456	0.34299	20080718	20080723	20.2	729933	724105	8	14626921					0.024446	0.024446	0.024250442	2%	0.070703	7%	0.342992	34%
LEH	20080721	7508316	24005530	0.31277	20080721	20080724	21.1	510521	1217	2	25678.7					0.021267	0.021267	5.06967E-05	0%	0.000162	0%	0.312774	31%
LEH	20080722	7626345	22141399	0.34444	20080722											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.344438	34%
LEH	20080723	8688689	20460405	0.42466	20080723	20080728	17.05	28755	28755	5	490272.8					0.001405	0.001405	0.001405397	0%	0.003309	0%	0.424659	42%
LEH	20080724	9301937	19051544	0.48825	20080724											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.488251	49%
LEH	20080725	5533612	18495017	0.29919	20080725	20080730	16.88	480000	480000	2	8102400					0.025953	0.025953	0.025952936	3%	0.086743	9%	0.299195	30%
LEH	20080728	6019155	18812091	0.31996	20080728											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.319962	32%
LEH	20080729	6459020	27267531	0.23688	20080729											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.236876	24%
LEH	20080730	7744019	24781382	0.31249	20080730	20080804	18.65	25817	25817	1	481487.1					0.001042	0.001042	0.00104179	0%	0.003334	0%	0.312493	31%
LEH	20080731	6740079	23878190	0.28227	20080731	20080805	17.94	57842	57842	2	1037685					0.002422	0.002422	0.002422378	0%	0.008582	1%	0.282269	28%
LEH	20080801	5693484	19744112	0.28836	20080801	20080806	20.24	62091	62091	3	1256722					0.003145	0.003145	0.003144786	0%	0.010906	1%	0.288364	29%
LEH	20080804	2879440	12457232	0.23115	20080804											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.231146	23%
LEH	20080805	8803254	20925282	0.4207	20080805											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.420699	42%
LEH	20080806	7167192	16771840	0.42733	20080806											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.427335	43%
LEH	20080807	5659194	17555750	0.32236	20080807											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.322356	32%
LEH	20080808	3999569	12977058	0.3082	20080808											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.308203	31%
LEH	20080811	4913823	14735941	0.33346	20080811											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.333458	33%
LEH	20080812	6405627	17226792	0.37184	20080812											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.371841	37%
LEH	20080813	9527283	23285457	0.40915	20080813											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.409152	41%
LEH	20080814	6250968	15521146	0.40274	20080814											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.402739	40%
LEH	20080815	8330076	16194374	0.51438	20080815											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.514381	51%
LEH	20080818	10916399	17520118	0.62308	20080818											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.623078	62%
LEH	20080819	17463541	31595978	0.55271	20080819	20080822	13.72	81916	81916	4	1123888					0.002593	0.002593	0.002592608	0%	0.004691	0%	0.552714	55%
LEH	20080820	15224814	30755069	0.49503	20080820	20080825	14.41	1278272	1278272	8	18419900					0.041563	0.041563	0.04156297	4%	0.08396	8%	0.495034	50%
LEH	20080821	12041138	37828783	0.31831	20080821	20080826	13.45	217341	211482	3	2844433					0.005745	0.005745	0.005590505	1%	0.017563	2%	0.318306	32%
LEH	20080822	23695300	56532973	0.41914	20080822	20080827	14.03	1113378	907051	6	12725926					0.019694	0.019694	0.016044636	2%	0.03828	4%	0.419141	42%
LEH	20080825	13313579	31988477	0.4162	20080825	20080828	14.78	13578	10799	4	159609.2					0.000424	0.000424	0.00033759	0%	0.000811	0%	0.416199	42%
LEH	20080826	6750470	16469394	0.40988	20080826	20080829	15.87	22963	19482	7	309179.3					0.001394	0.001394	0.001182921	0%	0.002886	0%	0.40988	41%
LEH	20080827	9521593	21643085	0.43994	20080827											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.439937	44%
LEH	20080828	7212776	18284094	0.39448	20080828	20080903	16.13	96700	96700	9	1559771					0.005289	0.005289	0.00528875	1%	0.013407	1%	0.394484	39%
LEH	20080829	6114474	15307382	0.39945	20080829	20080904	16.94	11769	8288	7	140398.7					0.000769	0.000769	0.000541438	0%	0.001355	0%	0.399446	40%
LEH	20080902	13814065	26747251	0.51647	20080902	20080905	15.17	62030	59771	6	906726.1					0.002319	0.002319	0.00223466	0%	0.004327	0%	0.516467	52%
LEH	20080903	9998361	22321412	0.44793	20080903	20080908	16.2	52239	48387	9	783869.4					0.00234	0.00234	0.002167739	0%	0.004839	0%	0.447927	45%
LEH	20080904	8434291	21477901	0.3927	20080904	20080909	14.15	12818	12422	3	175771.3					0.000597	0.000597	0.000578362	0%	0.001473	0%	0.392696	39%
LEH	20080905	6734529	23851693	0.28235	20080905											#VALUE!	0	#VALUE!	0%	#VALUE!	0%	0.28235	28%
LEH	20080908	23241546	66626239	0.34883	20080908	20080911	7.25	31700	31700	2	229825					0.000476	0.000476	0.000475789	0%	0.001364	0%	0.348835	35%
LEH	20080909	89262468	219828705	0.40605	20080909	20080912	4.22	1092101	1089149	4	4596209					0.004968	0.004968	0.004954535	0%	0.012202	1%	0.406055	41%
LEH	20080910	54350244	131562792	0.41311	20080910	20080915	3.65	5877649	5855699	9	21373301					0.044676	0.044676	0.044508777	4%	0.10774	11%	0.413113	41%
LEH	20080911	74028500	250798066	0.29517	20080911	20080916	3.65	22625385	20543153	8	74982508					0.090214	0.090214	0.08191113	8%	0.277503	28%	0.295172	30%
LEH	20080912	58224155	165439840	0.35194	20080912	20080917	0.3	32877794	14659882	8	4397965					0.19873	0.19873	0.088611558	9%	0.251784	25%	0.351936	35%
LEH	20080915	35651634	305545179	0.11668	20080915	20080918	0.13	28070996	12147568	14	1579184					0.091872	0.091872	0.039757027	4%	0.34073	34%	0.116682	12%
LEH	20080916	11492436	84706885	0.13567	20080916	20080919	0.05	29851884	5541298	11	277064.9					0.352414	0.352414	0.065417327	7%	0.482169	48%	0.135673	14%
LEH	20080917	7862161	108414703	0.07252	20080917	20080922	0.22	49664845	21705096	15	4775121					0.458101	0.458101	0.200204358	20%	2.760704	276%	0.072519	7%

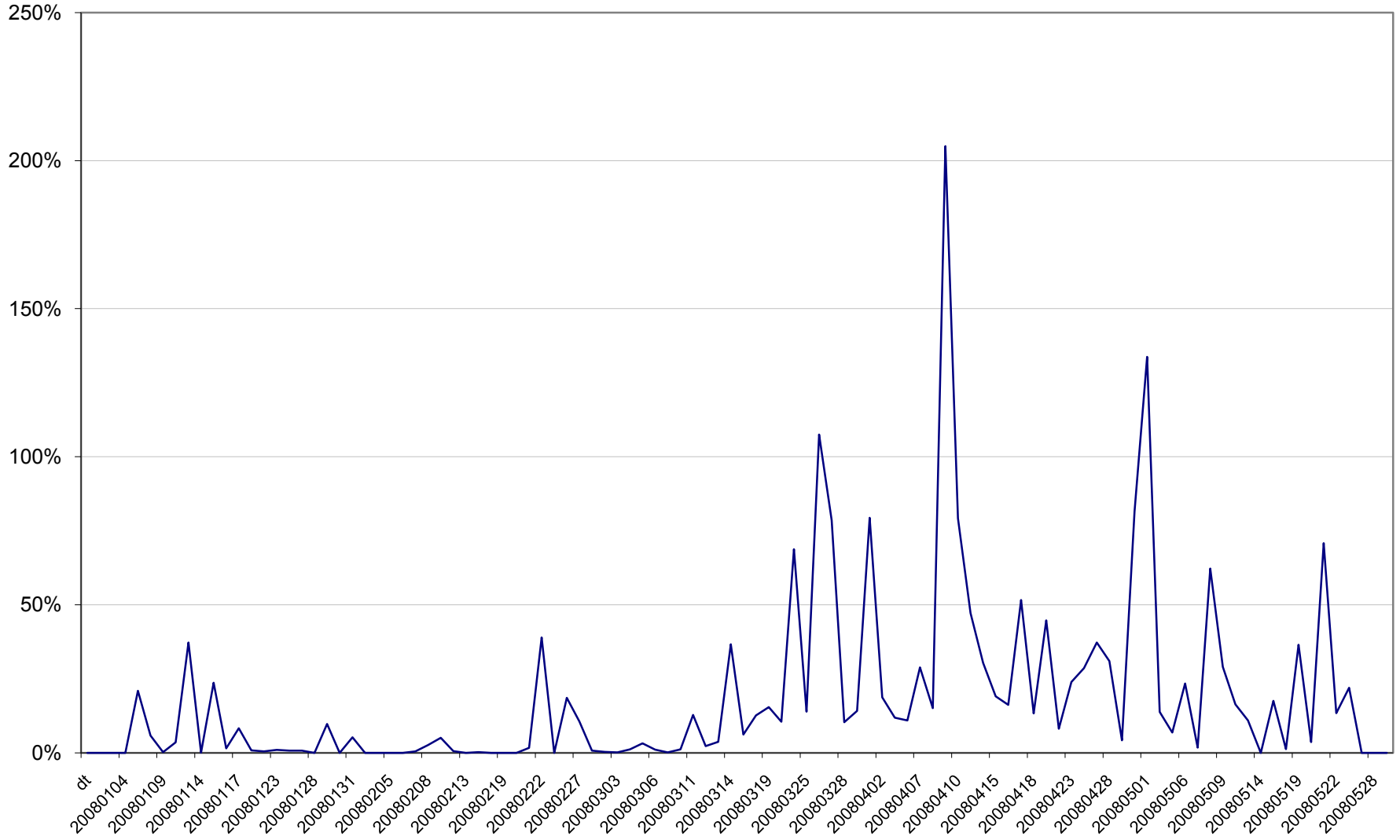
BSC: New Fails as a Percentage of Total Volume



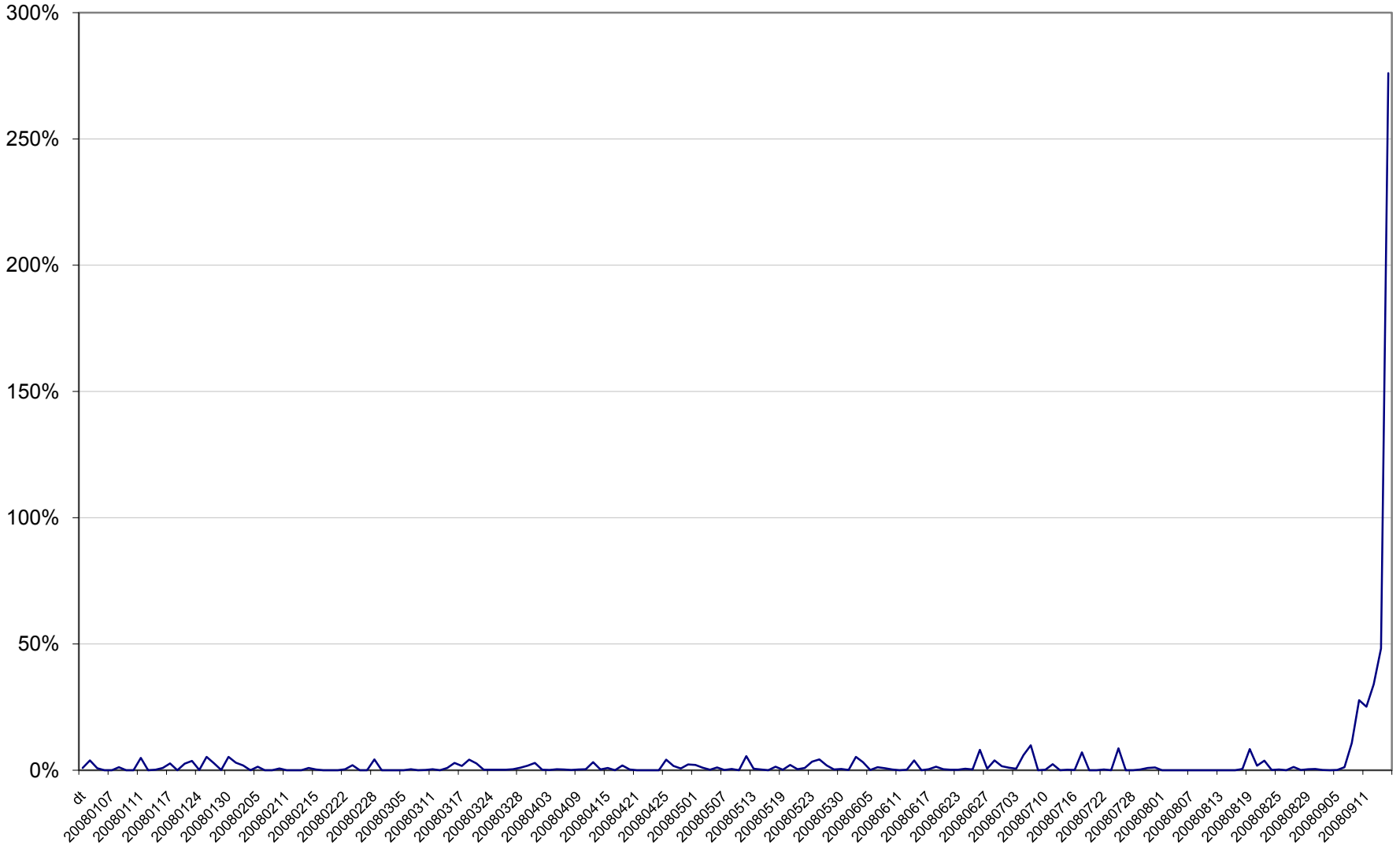
LEH: New Fails as a Percentage of Total Volume



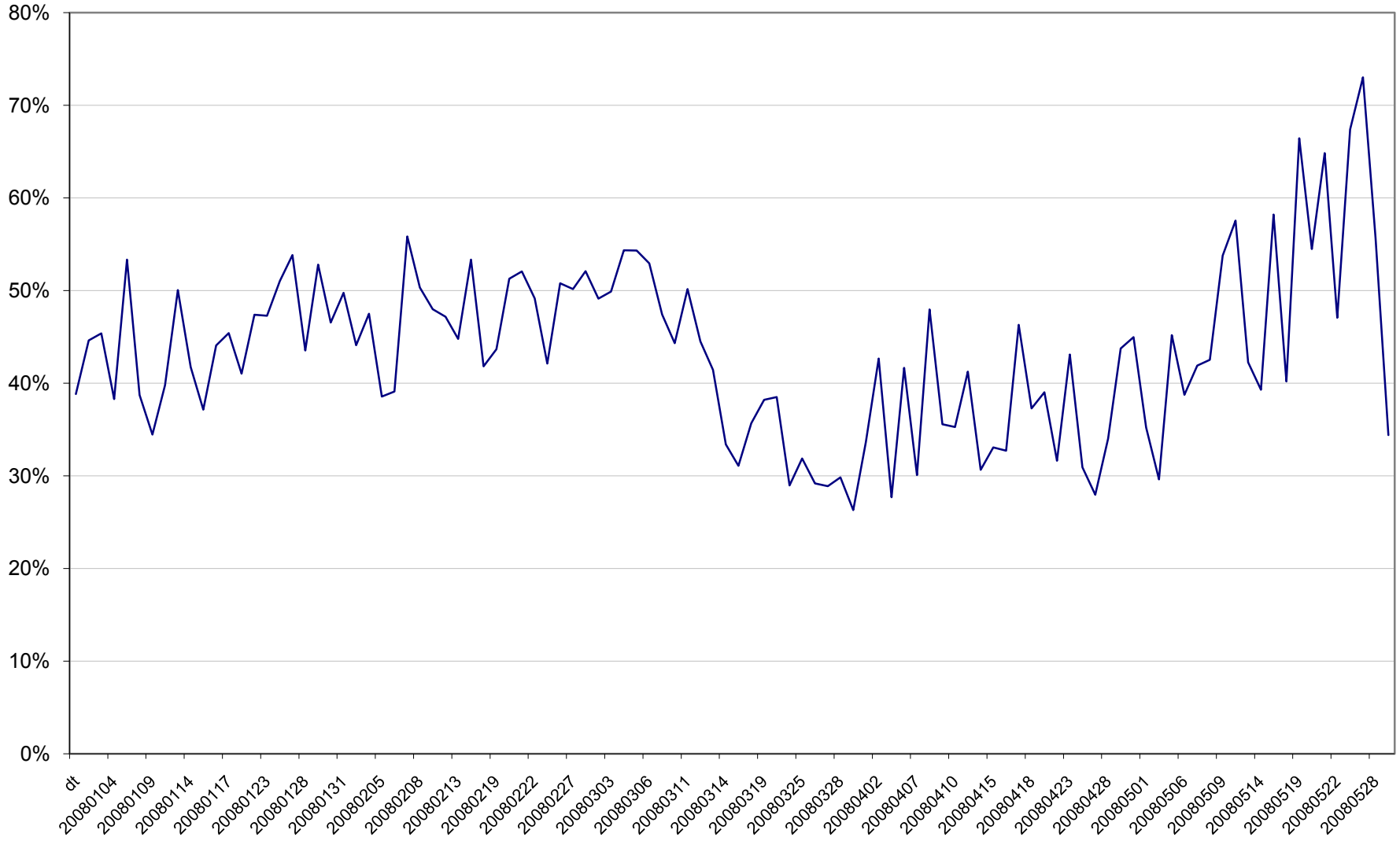
BSC: New Fails as a Percentage of Short Sale Volume



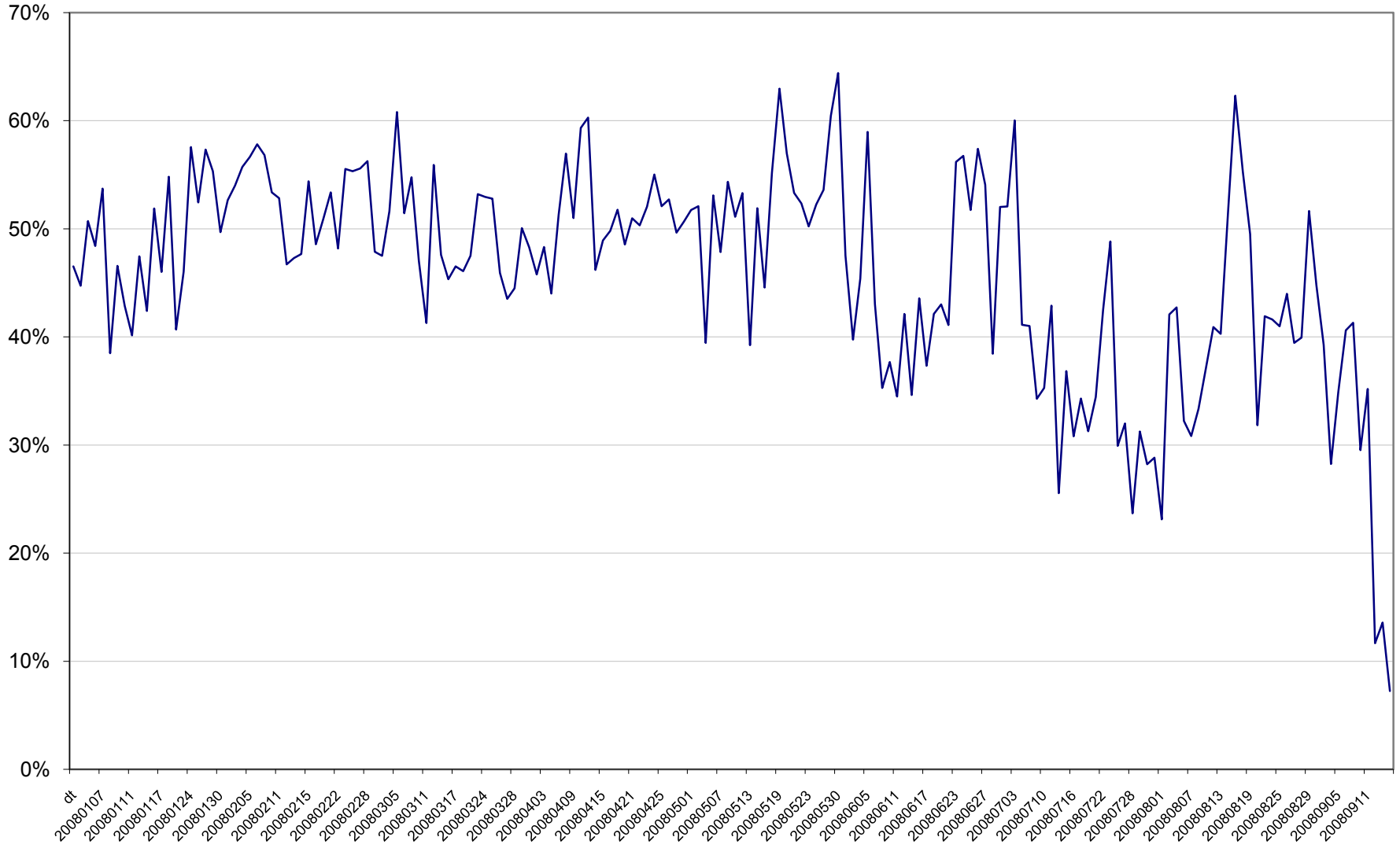
LEH: New Fails as a Percentage of Short Sale Volume

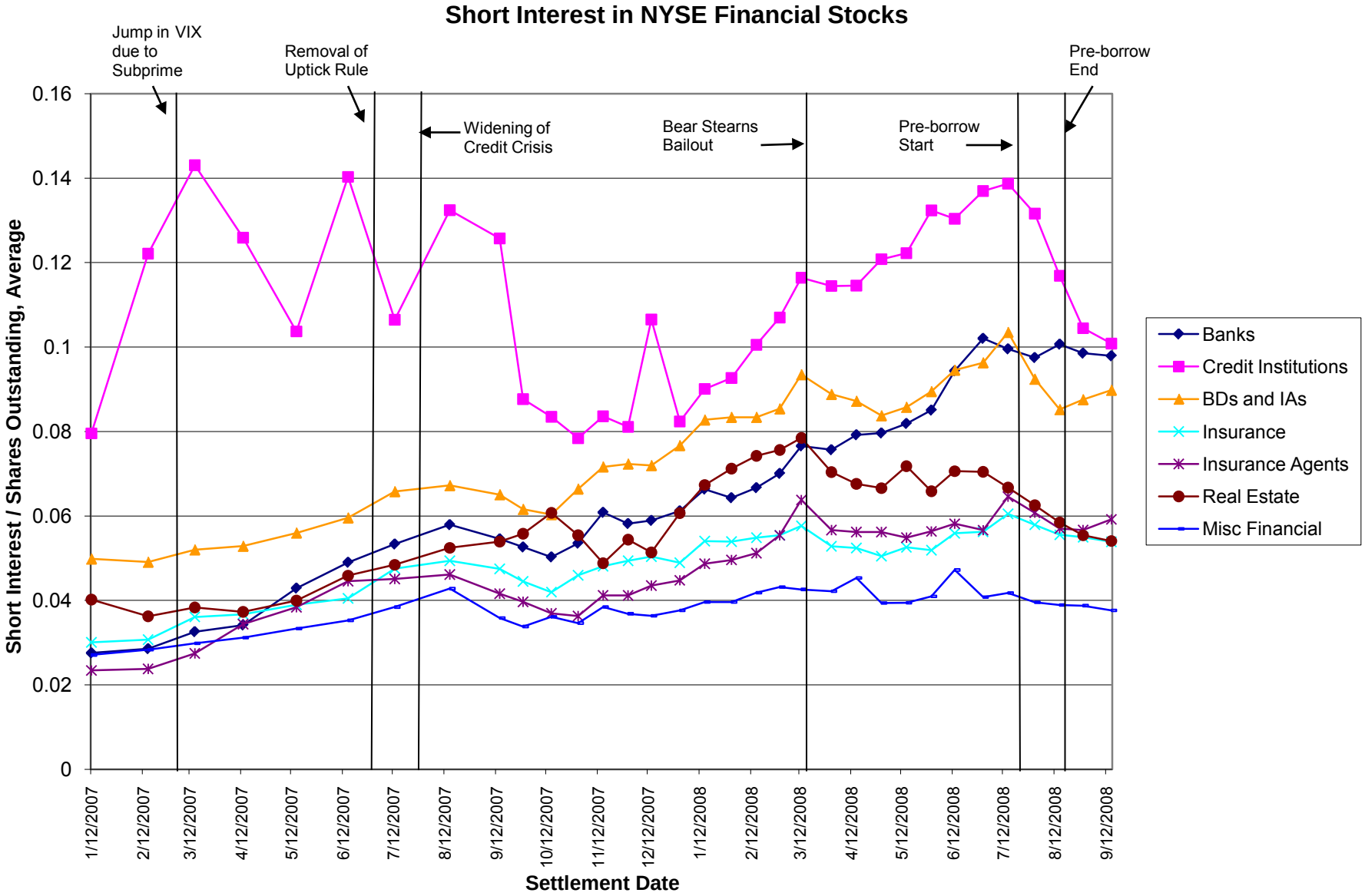


BSC: Short Sales as a Percentage of Total Volume



LEH: Short Sales as a Percentage of Total Volume




Short Interest in NYSE Financial Stocks
Jump in VIX due to Subprime
Removal of Uptick Rule
Widening of Credit Crisis
Bear Stearns Bailout
Pre-borrow Start
Pre-borrow End
Short Interest / Shares Outstanding, Average
0.16
0.14
0.12
0.1
0.08
0.06
0.04
0.02
0
1/12/2007
2/12/2007
3/12/2007
4/12/2007
5/12/2007
6/12/2007
7/12/2007
8/12/2007
9/12/2007
10/12/2007
11/12/2007
12/12/2007
1/12/2008
2/12/2008
3/12/2008
4/12/2008
5/12/2008
6/12/2008
7/12/2008
8/12/2008
9/12/2008
Settlement Date
Banks
Credit Institutions
BDs and IAs
Insurance
Insurance Agents
Real Estate
Misc Financial

sic2	settlementd	_TYPE_	_FREQ_	siratio	lsiratio	Year	month	day	date
	17178	0	489			2007	1	12	20070112
	17212	0	460			2007	2	15	20070215
	17240	0	449			2007	3	15	20070315
	17269	0	429			2007	4	13	20070413
	17301	0	424			2007	5	15	20070515
	17332	0	407			2007	6	15	20070615
	17360	0	401			2007	7	13	20070713
	17393	0	391			2007	8	15	20070815
	17423	0	404			2007	9	14	20070914
	17437	0	375			2007	9	28	20070928
	17454	0	366			2007	10	15	20071015
	17470	0	365			2007	10	31	20071031
	17485	0	365			2007	11	15	20071115
	17500	0	371			2007	11	30	20071130
	17514	0	361			2007	12	14	20071214
	17531	0	354			2007	12	31	20071231
	17546	0	362			2008	1	15	20080115
	17562	0	370			2008	1	31	20080131
	17577	0	371			2008	2	15	20080215
	17591	0	372			2008	2	29	20080229
	17605	0	369			2008	3	14	20080314
	17622	0	371			2008	3	31	20080331
	17637	0	385			2008	4	15	20080415
	17652	0	386			2008	4	30	20080430
	17667	0	386			2008	5	15	20080515
	17682	0	401			2008	5	30	20080530
	17696	0	403			2008	6	13	20080613
	17713	0	381			2008	6	30	20080630
	17728	0	378			2008	7	15	20080715
	17744	0	383			2008	7	31	20080731
	17759	0	388			2008	8	15	20080815
	17773	0	392			2008	8	29	20080829
	17790	0	404			2008	9	15	20080915
0	17178	0	4	0.008493		2007	1	12	20070112
0	17212	0	5	0.007131	0.008493	2007	2	15	20070215
0	17240	0	5	0.008492	0.007131	2007	3	15	20070315
0	17269	0	10	0.004295	0.008492	2007	4	13	20070413
0	17301	0	11	0.003797	0.004295	2007	5	15	20070515
0	17332	0	11	0.003208	0.003797	2007	6	15	20070615
0	17360	0	11	0.0057	0.003208	2007	7	13	20070713
0	17393	0	11	0.007935	0.0057	2007	8	15	20070815
0	17423	0	11	0.008024	0.007935	2007	9	14	20070914
0	17437	0	11	0.006848	0.008024	2007	9	28	20070928
0	17454	0	20	0.005325	0.006848	2007	10	15	20071015
0	17470	0	21	0.005457	0.005325	2007	10	31	20071031
0	17485	0	23	0.010166	0.005457	2007	11	15	20071115
0	17500	0	23	0.009886	0.010166	2007	11	30	20071130
0	17514	0	23	0.017333	0.009886	2007	12	14	20071214
0	17531	0	27	0.017123	0.017333	2007	12	31	20071231
0	17546	0	25	0.013006	0.017123	2008	1	15	20080115
0	17562	0	25	0.011022	0.013006	2008	1	31	20080131
0	17577	0	26	0.011489	0.011022	2008	2	15	20080215
0	17591	0	27	0.010551	0.011489	2008	2	29	20080229
0	17605	0	27	0.015058	0.010551	2008	3	14	20080314
0	17622	0	27	0.011218	0.015058	2008	3	31	20080331
0	17637	0	27	0.018056	0.011218	2008	4	15	20080415
0	17652	0	28	0.014823	0.018056	2008	4	30	20080430
0	17667	0	28	0.013179	0.014823	2008	5	15	20080515
0	17682	0	29	0.017411	0.013179	2008	5	30	20080530
0	17696	0	29	0.016361	0.017411	2008	6	13	20080613
0	17713	0	28	0.014127	0.016361	2008	6	30	20080630
0	17728	0	30	0.012072	0.014127	2008	7	15	20080715
0	17744	0	22	0.013807	0.012072	2008	7	31	20080731
0	17759	0	23	0.012453	0.013807	2008	8	15	20080815
0	17773	0	23	0.01301	0.012453	2008	8	29	20080829
0	17790	0	23	0.013147	0.01301	2008	9	15	20080915
1	17178	0	4	0.067808		2007	1	12	20070112
1	17212	0	4	0.071113	0.067808	2007	2	15	20070215
1	17240	0	4	0.077763	0.071113	2007	3	15	20070315
1	17269	0	4	0.07783	0.077763	2007	4	13	20070413
1	17301	0	4	0.092257	0.07783	2007	5	15	20070515
1	17332	0	3	0.091076	0.092257	2007	6	15	20070615
1	17360	0	3	0.097497	0.091076	2007	7	13	20070713
1	17393	0	3	0.088583	0.097497	2007	8	15	20070815
1	17423	0	4	0.055012	0.088583	2007	9	14	20070914
1	17437	0	4	0.053586	0.055012	2007	9	28	20070928
1	17454	0	4	0.050861	0.053586	2007	10	15	20071015
1	17470	0	4	0.050608	0.050861	2007	10	31	20071031
1	17485	0	5	0.043386	0.050608	2007	11	15	20071115
1	17500	0	5	0.040411	0.043386	2007	11	30	20071130
1	17514	0	5	0.040548	0.040411	2007	12	14	20071214
1	17531	0	5	0.042809	0.040548	2007	12	31	20071231
1	17546	0	5	0.045636	0.042809	2008	1	15	20080115
1	17562	0	5	0.050054	0.045636	2008	1	31	20080131
1	17577	0	5	0.054589	0.050054	2008	2	15	20080215
1	17591	0	5	0.057319	0.054589	2008	2	29	20080229
1	17605	0	5	0.061308	0.057319	2008	3	14	20080314
1	17622	0	5	0.059314	0.061308	2008	3	31	20080331
1	17637	0	5	0.04984	0.059314	2008	4	15	20080415
1	17652	0	5	0.05693	0.04984	2008	4	30	20080430
1	17667	0	5	0.06146	0.05693	2008	5	15	20080515
1	17682	0	5	0.062878	0.06146	2008	5	30	20080530
1	17696	0	5	0.065699	0.062878	2008	6	13	20080613
1	17713	0	5	0.065383	0.065699	2008	6	30	20080630
1	17728	0	5	0.06659	0.065383	2008	7	15	20080715

1	17744	0	5	0.063254	0.06659	2008	7	31	20080731
1	17759	0	5	0.063392	0.063254	2008	8	15	20080815
1	17773	0	5	0.060587	0.063392	2008	8	29	20080829
1	17790	0	5	0.058584	0.060587	2008	9	15	20080915
2	17178	0	1	0.004183		2007	1	12	20070112
2	17212	0	1	0.007728	0.004183	2007	2	15	20070215
2	17240	0	1	0.011449	0.007728	2007	3	15	20070315
2	17269	0	1	0.010477	0.011449	2007	4	13	20070413
2	17301	0	1	0.010506	0.010477	2007	5	15	20070515
2	17332	0	1	0.010346	0.010506	2007	6	15	20070615
2	17360	0	1	0.029065	0.010346	2007	7	13	20070713
2	17393	0	1	0.034464	0.029065	2007	8	15	20070815
2	17423	0	1	0.024617	0.034464	2007	9	14	20070914
2	17437	0	1	0.029386	0.024617	2007	9	28	20070928
2	17454	0	1	0.030144	0.029386	2007	10	15	20071015
2	17470	0	1	0.029978	0.030144	2007	10	31	20071031
2	17485	0	1	0.033685	0.029978	2007	11	15	20071115
2	17500	0	1	0.034318	0.033685	2007	11	30	20071130
2	17514	0	1	0.033495	0.034318	2007	12	14	20071214
2	17531	0	1	0.052759	0.033495	2007	12	31	20071231
2	17546	0	1	0.059562	0.052759	2008	1	15	20080115
2	17562	0	1	0.051716	0.059562	2008	1	31	20080131
2	17577	0	1	0.049662	0.051716	2008	2	15	20080215
2	17591	0	1	0.049288	0.049662	2008	2	29	20080229
2	17605	0	1	0.053401	0.049288	2008	3	14	20080314
2	17622	0	1	0.055784	0.053401	2008	3	31	20080331
2	17637	0	1	0.052771	0.055784	2008	4	15	20080415
2	17652	0	1	0.05055	0.052771	2008	4	30	20080430
2	17667	0	1	0.044299	0.05055	2008	5	15	20080515
2	17682	0	1	0.041777	0.044299	2008	5	30	20080530
2	17696	0	1	0.045414	0.041777	2008	6	13	20080613
2	17713	0	1	0.046385	0.045414	2008	6	30	20080630
2	17728	0	1	0.050075	0.046385	2008	7	15	20080715
2	17744	0	1	0.046788	0.050075	2008	7	31	20080731
2	17759	0	1	0.043072	0.046788	2008	8	15	20080815
2	17773	0	1	0.045014	0.043072	2008	8	29	20080829
2	17790	0	1	0.047637	0.045014	2008	9	15	20080915
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10	17212	0	31	0.042413	0.040263	2007	2	15	20070215
10	17240	0	30	0.04581	0.042413	2007	3	15	20070315
10	17269	0	30	0.044907	0.04581	2007	4	13	20070413
10	17301	0	30	0.04578	0.044907	2007	5	15	20070515
10	17332	0	30	0.053039	0.04578	2007	6	15	20070615
10	17360	0	30	0.049872	0.053039	2007	7	13	20070713
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10	17437	0	29	0.041882	0.039862	2007	9	28	20070928
10	17454	0	29	0.040659	0.041882	2007	10	15	20071015
10	17470	0	29	0.035783	0.040659	2007	10	31	20071031
10	17485	0	28	0.038708	0.035783	2007	11	15	20071115
10	17500	0	29	0.038732	0.038708	2007	11	30	20071130
10	17514	0	29	0.037089	0.038732	2007	12	14	20071214
10	17531	0	29	0.038129	0.037089	2007	12	31	20071231
10	17546	0	28	0.045184	0.038129	2008	1	15	20080115
10	17562	0	28	0.037339	0.045184	2008	1	31	20080131
10	17577	0	28	0.040479	0.037339	2008	2	15	20080215
10	17591	0	28	0.042981	0.040479	2008	2	29	20080229
10	17605	0	28	0.045952	0.042981	2008	3	14	20080314
10	17622	0	27	0.037197	0.045952	2008	3	31	20080331
10	17637	0	27	0.041454	0.037197	2008	4	15	20080415
10	17652	0	27	0.040138	0.041454	2008	4	30	20080430
10	17667	0	27	0.039985	0.040138	2008	5	15	20080515
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10	17728	0	27	0.043927	0.041123	2008	7	15	20080715
10	17744	0	27	0.04327	0.043927	2008	7	31	20080731
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12	17269	0	15	0.034676	0.032442	2007	4	13	20070413
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12	17332	0	15	0.03955	0.038259	2007	6	15	20070615
12	17360	0	15	0.041017	0.03955	2007	7	13	20070713
12	17393	0	15	0.037654	0.041017	2007	8	15	20070815
12	17423	0	15	0.036324	0.037654	2007	9	14	20070914
12	17437	0	15	0.034114	0.036324	2007	9	28	20070928
12	17454	0	15	0.038309	0.034114	2007	10	15	20071015
12	17470	0	15	0.039131	0.038309	2007	10	31	20071031
12	17485	0	15	0.04153	0.039131	2007	11	15	20071115
12	17500	0	15	0.041216	0.04153	2007	11	30	20071130
12	17514	0	15	0.043456	0.041216	2007	12	14	20071214
12	17531	0	15	0.039616	0.043456	2007	12	31	20071231
12	17546	0	15	0.039403	0.039616	2008	1	15	20080115
12	17562	0	15	0.037485	0.039403	2008	1	31	20080131
12	17577	0	15	0.043571	0.037485	2008	2	15	20080215
12	17591	0	15	0.04808	0.043571	2008	2	29	20080229
12	17605	0	15	0.045437	0.04808	2008	3	14	20080314
12	17622	0	15	0.044005	0.045437	2008	3	31	20080331
12	17637	0	15	0.043547	0.044005	2008	4	15	20080415
12	17652	0	15	0.041578	0.043547	2008	4	30	20080430
12	17667	0	15	0.044887	0.041578	2008	5	15	20080515
12	17682	0	15	0.045247	0.044887	2008	5	30	20080530

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12	17744	0	15	0.045495	0.04922	2008	7	31	20080731
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12	17773	0	15	0.043593	0.04794	2008	8	29	20080829
12	17790	0	15	0.044769	0.043593	2008	9	15	20080915
13	17178	0	106	0.04075		2007	1	12	20070112
13	17212	0	106	0.042574	0.04075	2007	2	15	20070215
13	17240	0	107	0.045381	0.042574	2007	3	15	20070315
13	17269	0	108	0.049023	0.045381	2007	4	13	20070413
13	17301	0	109	0.047998	0.049023	2007	5	15	20070515
13	17332	0	109	0.051428	0.047998	2007	6	15	20070615
13	17360	0	109	0.055384	0.051428	2007	7	13	20070713
13	17393	0	109	0.050579	0.055384	2007	8	15	20070815
13	17423	0	110	0.04538	0.050579	2007	9	14	20070914
13	17437	0	108	0.045506	0.04538	2007	9	28	20070928
13	17454	0	109	0.045257	0.045506	2007	10	15	20071015
13	17470	0	109	0.045614	0.045257	2007	10	31	20071031
13	17485	0	111	0.046685	0.045614	2007	11	15	20071115
13	17500	0	110	0.046278	0.046685	2007	11	30	20071130
13	17514	0	110	0.045839	0.046278	2007	12	14	20071214
13	17531	0	110	0.044613	0.045839	2007	12	31	20071231
13	17546	0	110	0.047394	0.044613	2008	1	15	20080115
13	17562	0	110	0.045072	0.047394	2008	1	31	20080131
13	17577	0	110	0.048076	0.045072	2008	2	15	20080215
13	17591	0	110	0.050076	0.048076	2008	2	29	20080229
13	17605	0	110	0.052045	0.050076	2008	3	14	20080314
13	17622	0	109	0.051106	0.052045	2008	3	31	20080331
13	17637	0	109	0.050517	0.051106	2008	4	15	20080415
13	17652	0	111	0.052195	0.050517	2008	4	30	20080430
13	17667	0	112	0.050667	0.052195	2008	5	15	20080515
13	17682	0	112	0.049782	0.050667	2008	5	30	20080530
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13	17713	0	110	0.049893	0.052751	2008	6	30	20080630
13	17728	0	110	0.050043	0.049893	2008	7	15	20080715
13	17744	0	111	0.047138	0.050043	2008	7	31	20080731
13	17759	0	111	0.047298	0.047138	2008	8	15	20080815
13	17773	0	110	0.047161	0.047298	2008	8	29	20080829
13	17790	0	110	0.048165	0.047161	2008	9	15	20080915
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14	17212	0	4	0.066137	0.060617	2007	2	15	20070215
14	17240	0	4	0.076252	0.066137	2007	3	15	20070315
14	17269	0	4	0.078238	0.076252	2007	4	13	20070413
14	17301	0	5	0.065254	0.078238	2007	5	15	20070515
14	17332	0	5	0.064431	0.065254	2007	6	15	20070615
14	17360	0	5	0.075813	0.064431	2007	7	13	20070713
14	17393	0	5	0.070617	0.075813	2007	8	15	20070815
14	17423	0	6	0.065373	0.070617	2007	9	14	20070914
14	17437	0	7	0.064611	0.065373	2007	9	28	20070928
14	17454	0	7	0.065137	0.064611	2007	10	15	20071015
14	17470	0	7	0.068157	0.065137	2007	10	31	20071031
14	17485	0	7	0.077239	0.068157	2007	11	15	20071115
14	17500	0	8	0.064758	0.077239	2007	11	30	20071130
14	17514	0	8	0.066757	0.064758	2007	12	14	20071214
14	17531	0	8	0.064322	0.066757	2007	12	31	20071231
14	17546	0	8	0.071166	0.064322	2008	1	15	20080115
14	17562	0	8	0.077417	0.071166	2008	1	31	20080131
14	17577	0	8	0.080289	0.077417	2008	2	15	20080215
14	17591	0	8	0.088387	0.080289	2008	2	29	20080229
14	17605	0	8	0.085191	0.088387	2008	3	14	20080314
14	17622	0	8	0.080803	0.085191	2008	3	31	20080331
14	17637	0	8	0.083923	0.080803	2008	4	15	20080415
14	17652	0	9	0.080162	0.083923	2008	4	30	20080430
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14	17744	0	8	0.098949	0.104703	2008	7	31	20080731
14	17759	0	8	0.092507	0.098949	2008	8	15	20080815
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15	17212	0	18	0.168417	0.160326	2007	2	15	20070215
15	17240	0	18	0.18931	0.168417	2007	3	15	20070315
15	17269	0	18	0.216647	0.18931	2007	4	13	20070413
15	17301	0	18	0.22359	0.216647	2007	5	15	20070515
15	17332	0	19	0.220799	0.22359	2007	6	15	20070615
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15	17437	0	19	0.291061	0.268655	2007	9	28	20070928
15	17454	0	19	0.305811	0.291061	2007	10	15	20071015
15	17470	0	19	0.311624	0.305811	2007	10	31	20071031
15	17485	0	19	0.30488	0.311624	2007	11	15	20071115
15	17500	0	18	0.318895	0.30488	2007	11	30	20071130
15	17514	0	18	0.331626	0.318895	2007	12	14	20071214
15	17531	0	19	0.317411	0.331626	2007	12	31	20071231
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15	17577	0	20	0.302692	0.307058	2008	2	15	20080215
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15	17605	0	20	0.319309	0.310099	2008	3	14	20080314
15	17622	0	20	0.290751	0.319309	2008	3	31	20080331
15	17637	0	20	0.291261	0.290751	2008	4	15	20080415

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16	17212	0	10	0.042017	0.044304	2007	2	15	20070215
16	17240	0	10	0.054217	0.042017	2007	3	15	20070315
16	17269	0	11	0.057436	0.054217	2007	4	13	20070413
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16	17332	0	11	0.060359	0.057014	2007	6	15	20070615
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16	17470	0	10	0.047515	0.051248	2007	10	31	20071031
16	17485	0	10	0.045192	0.047515	2007	11	15	20071115
16	17500	0	9	0.042543	0.045192	2007	11	30	20071130
16	17514	0	9	0.04341	0.042543	2007	12	14	20071214
16	17531	0	9	0.04929	0.04341	2007	12	31	20071231
16	17546	0	9	0.052888	0.04929	2008	1	15	20080115
16	17562	0	9	0.049216	0.052888	2008	1	31	20080131
16	17577	0	9	0.052024	0.049216	2008	2	15	20080215
16	17591	0	9	0.057066	0.052024	2008	2	29	20080229
16	17605	0	9	0.068074	0.057066	2008	3	14	20080314
16	17622	0	9	0.066613	0.068074	2008	3	31	20080331
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17	17240	0	8	0.046363	0.040546	2007	3	15	20070315
17	17269	0	8	0.052355	0.046363	2007	4	13	20070413
17	17301	0	8	0.055409	0.052355	2007	5	15	20070515
17	17332	0	8	0.05515	0.055409	2007	6	15	20070615
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17	17470	0	8	0.03986	0.039829	2007	10	31	20071031
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17	17500	0	8	0.045357	0.043628	2007	11	30	20071130
17	17514	0	8	0.045421	0.045357	2007	12	14	20071214
17	17531	0	8	0.045613	0.045421	2007	12	31	20071231
17	17546	0	8	0.048165	0.045613	2008	1	15	20080115
17	17562	0	8	0.044119	0.048165	2008	1	31	20080131
17	17577	0	8	0.048199	0.044119	2008	2	15	20080215
17	17591	0	8	0.04995	0.048199	2008	2	29	20080229
17	17605	0	8	0.055647	0.04995	2008	3	14	20080314
17	17622	0	8	0.055773	0.055647	2008	3	31	20080331
17	17637	0	8	0.060311	0.055773	2008	4	15	20080415
17	17652	0	8	0.056265	0.060311	2008	4	30	20080430
17	17667	0	8	0.057296	0.056265	2008	5	15	20080515
17	17682	0	8	0.0599	0.057296	2008	5	30	20080530
17	17696	0	8	0.062129	0.0599	2008	6	13	20080613
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17	17728	0	8	0.07834	0.063264	2008	7	15	20080715
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17	17773	0	8	0.070063	0.073555	2008	8	29	20080829
17	17790	0	8	0.073173	0.070063	2008	9	15	20080915
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20	17212	0	57	0.046599	0.042531	2007	2	15	20070215
20	17240	0	57	0.049804	0.046599	2007	3	15	20070315
20	17269	0	57	0.055079	0.049804	2007	4	13	20070413
20	17301	0	57	0.066788	0.055079	2007	5	15	20070515
20	17332	0	58	0.064408	0.066788	2007	6	15	20070615
20	17360	0	57	0.066742	0.064408	2007	7	13	20070713
20	17393	0	57	0.052086	0.066742	2007	8	15	20070815
20	17423	0	55	0.049487	0.052086	2007	9	14	20070914
20	17437	0	56	0.055749	0.049487	2007	9	28	20070928
20	17454	0	55	0.056335	0.055749	2007	10	15	20071015
20	17470	0	56	0.053532	0.056335	2007	10	31	20071031
20	17485	0	56	0.054018	0.053532	2007	11	15	20071115
20	17500	0	56	0.051902	0.054018	2007	11	30	20071130
20	17514	0	56	0.054366	0.051902	2007	12	14	20071214
20	17531	0	56	0.053846	0.054366	2007	12	31	20071231
20	17546	0	56	0.053847	0.053846	2008	1	15	20080115
20	17562	0	56	0.054349	0.053847	2008	1	31	20080131
20	17577	0	55	0.062398	0.054349	2008	2	15	20080215
20	17591	0	55	0.068096	0.062398	2008	2	29	20080229

20	17605	0	55	0.073836	0.068096	2008	3	14	20080314
20	17622	0	55	0.070007	0.073836	2008	3	31	20080331
20	17637	0	56	0.070428	0.070007	2008	4	15	20080415
20	17652	0	56	0.070305	0.070428	2008	4	30	20080430
20	17667	0	57	0.065651	0.070305	2008	5	15	20080515
20	17682	0	57	0.068337	0.065651	2008	5	30	20080530
20	17696	0	56	0.071354	0.068337	2008	6	13	20080613
20	17713	0	56	0.075262	0.071354	2008	6	30	20080630
20	17728	0	56	0.081354	0.075262	2008	7	15	20080715
20	17744	0	56	0.081171	0.081354	2008	7	31	20080731
20	17759	0	52	0.073401	0.081171	2008	8	15	20080815
20	17773	0	52	0.063563	0.073401	2008	8	29	20080829
20	17790	0	51	0.064951	0.063563	2008	9	15	20080915
21	17178	0	6	0.033076		2007	1	12	20070112
21	17212	0	6	0.034886	0.033076	2007	2	15	20070215
21	17240	0	6	0.041172	0.034886	2007	3	15	20070315
21	17269	0	6	0.036405	0.041172	2007	4	13	20070413
21	17301	0	5	0.048613	0.036405	2007	5	15	20070515
21	17332	0	5	0.049945	0.048613	2007	6	15	20070615
21	17360	0	5	0.045973	0.049945	2007	7	13	20070713
21	17393	0	5	0.041693	0.045973	2007	8	15	20070815
21	17423	0	5	0.04711	0.041693	2007	9	14	20070914
21	17437	0	5	0.043363	0.04711	2007	9	28	20070928
21	17454	0	5	0.041984	0.043363	2007	10	15	20071015
21	17470	0	5	0.042842	0.041984	2007	10	31	20071031
21	17485	0	5	0.043441	0.042842	2007	11	15	20071115
21	17500	0	5	0.044172	0.043441	2007	11	30	20071130
21	17514	0	5	0.052744	0.044172	2007	12	14	20071214
21	17531	0	5	0.039993	0.052744	2007	12	31	20071231
21	17546	0	5	0.042178	0.039993	2008	1	15	20080115
21	17562	0	5	0.043112	0.042178	2008	1	31	20080131
21	17577	0	5	0.044125	0.043112	2008	2	15	20080215
21	17591	0	5	0.047854	0.044125	2008	2	29	20080229
21	17605	0	5	0.054576	0.047854	2008	3	14	20080314
21	17622	0	6	0.040655	0.054576	2008	3	31	20080331
21	17637	0	6	0.041792	0.040655	2008	4	15	20080415
21	17652	0	6	0.040223	0.041792	2008	4	30	20080430
21	17667	0	6	0.044788	0.040223	2008	5	15	20080515
21	17682	0	6	0.036817	0.044788	2008	5	30	20080530
21	17696	0	7	0.064202	0.036817	2008	6	13	20080613
21	17713	0	7	0.039885	0.064202	2008	6	30	20080630
21	17728	0	7	0.037646	0.039885	2008	7	15	20080715
21	17744	0	7	0.035557	0.037646	2008	7	31	20080731
21	17759	0	7	0.038092	0.035557	2008	8	15	20080815
21	17773	0	7	0.037304	0.038092	2008	8	29	20080829
21	17790	0	6	0.033926	0.037304	2008	9	15	20080915
22	17178	0	6	0.038912		2007	1	12	20070112
22	17212	0	6	0.044147	0.038912	2007	2	15	20070215
22	17240	0	6	0.052252	0.044147	2007	3	15	20070315
22	17269	0	5	0.056325	0.052252	2007	4	13	20070413
22	17301	0	5	0.05752	0.056325	2007	5	15	20070515
22	17332	0	5	0.061782	0.05752	2007	6	15	20070615
22	17360	0	5	0.063945	0.061782	2007	7	13	20070713
22	17393	0	5	0.050838	0.063945	2007	8	15	20070815
22	17423	0	5	0.041641	0.050838	2007	9	14	20070914
22	17437	0	5	0.040387	0.041641	2007	9	28	20070928
22	17454	0	5	0.039246	0.040387	2007	10	15	20071015
22	17470	0	5	0.040829	0.039246	2007	10	31	20071031
22	17485	0	5	0.041851	0.040829	2007	11	15	20071115
22	17500	0	5	0.048457	0.041851	2007	11	30	20071130
22	17514	0	5	0.046815	0.048457	2007	12	14	20071214
22	17531	0	5	0.049126	0.046815	2007	12	31	20071231
22	17546	0	5	0.054179	0.049126	2008	1	15	20080115
22	17562	0	5	0.048531	0.054179	2008	1	31	20080131
22	17577	0	5	0.04974	0.048531	2008	2	15	20080215
22	17591	0	5	0.05047	0.04974	2008	2	29	20080229
22	17605	0	5	0.054126	0.05047	2008	3	14	20080314
22	17622	0	5	0.059066	0.054126	2008	3	31	20080331
22	17637	0	5	0.057074	0.059066	2008	4	15	20080415
22	17652	0	5	0.057474	0.057074	2008	4	30	20080430
22	17667	0	5	0.058689	0.057474	2008	5	15	20080515
22	17682	0	5	0.059407	0.058689	2008	5	30	20080530
22	17696	0	5	0.062598	0.059407	2008	6	13	20080613
22	17713	0	5	0.064469	0.062598	2008	6	30	20080630
22	17728	0	5	0.079228	0.064469	2008	7	15	20080715
22	17744	0	5	0.071973	0.079228	2008	7	31	20080731
22	17759	0	5	0.062482	0.071973	2008	8	15	20080815
22	17773	0	5	0.061083	0.062482	2008	8	29	20080829
22	17790	0	5	0.059351	0.061083	2008	9	15	20080915
23	17178	0	15	0.063428		2007	1	12	20070112
23	17212	0	15	0.064293	0.063428	2007	2	15	20070215
23	17240	0	15	0.068518	0.064293	2007	3	15	20070315
23	17269	0	16	0.075192	0.068518	2007	4	13	20070413
23	17301	0	16	0.079698	0.075192	2007	5	15	20070515
23	17332	0	16	0.086771	0.079698	2007	6	15	20070615
23	17360	0	16	0.085482	0.086771	2007	7	13	20070713
23	17393	0	17	0.069409	0.085482	2007	8	15	20070815
23	17423	0	17	0.072842	0.069409	2007	9	14	20070914
23	17437	0	17	0.073903	0.072842	2007	9	28	20070928
23	17454	0	17	0.079738	0.073903	2007	10	15	20071015
23	17470	0	16	0.088086	0.079738	2007	10	31	20071031
23	17485	0	16	0.097558	0.088086	2007	11	15	20071115
23	17500	0	16	0.099703	0.097558	2007	11	30	20071130
23	17514	0	16	0.096798	0.099703	2007	12	14	20071214
23	17531	0	16	0.09146	0.096798	2007	12	31	20071231
23	17546	0	16	0.103588	0.09146	2008	1	15	20080115

23	17562	0	16	0.101158	0.103588	2008	1	31	20080131
23	17577	0	16	0.110366	0.101158	2008	2	15	20080215
23	17591	0	15	0.10976	0.110366	2008	2	29	20080229
23	17605	0	15	0.114064	0.10976	2008	3	14	20080314
23	17622	0	15	0.098828	0.114064	2008	3	31	20080331
23	17637	0	15	0.098932	0.098828	2008	4	15	20080415
23	17652	0	15	0.098193	0.098932	2008	4	30	20080430
23	17667	0	16	0.10379	0.098193	2008	5	15	20080515
23	17682	0	16	0.103228	0.10379	2008	5	30	20080530
23	17696	0	16	0.112381	0.103228	2008	6	13	20080613
23	17713	0	16	0.106557	0.112381	2008	6	30	20080630
23	17728	0	16	0.11817	0.106557	2008	7	15	20080715
23	17744	0	16	0.111492	0.11817	2008	7	31	20080731
23	17759	0	15	0.112863	0.111492	2008	8	15	20080815
23	17773	0	15	0.110071	0.112863	2008	8	29	20080829
23	17790	0	15	0.111586	0.110071	2008	9	15	20080915
24	17178	0	8	0.054523		2007	1	12	20070112
24	17212	0	8	0.06305	0.054523	2007	2	15	20070215
24	17240	0	8	0.094084	0.06305	2007	3	15	20070315
24	17269	0	8	0.08697	0.094084	2007	4	13	20070413
24	17301	0	8	0.091991	0.08697	2007	5	15	20070515
24	17332	0	8	0.094427	0.091991	2007	6	15	20070615
24	17360	0	8	0.099712	0.094427	2007	7	13	20070713
24	17393	0	9	0.105198	0.099712	2007	8	15	20070815
24	17423	0	9	0.097752	0.105198	2007	9	14	20070914
24	17437	0	9	0.094779	0.097752	2007	9	28	20070928
24	17454	0	9	0.095176	0.094779	2007	10	15	20071015
24	17470	0	9	0.098204	0.095176	2007	10	31	20071031
24	17485	0	9	0.099685	0.098204	2007	11	15	20071115
24	17500	0	9	0.11048	0.099685	2007	11	30	20071130
24	17514	0	9	0.115364	0.11048	2007	12	14	20071214
24	17531	0	9	0.128282	0.115364	2007	12	31	20071231
24	17546	0	9	0.142054	0.128282	2008	1	15	20080115
24	17562	0	9	0.139017	0.142054	2008	1	31	20080131
24	17577	0	9	0.137061	0.139017	2008	2	15	20080215
24	17591	0	9	0.145117	0.137061	2008	2	29	20080229
24	17605	0	8	0.161173	0.145117	2008	3	14	20080314
24	17622	0	8	0.136197	0.161173	2008	3	31	20080331
24	17637	0	8	0.133622	0.136197	2008	4	15	20080415
24	17652	0	8	0.133133	0.133622	2008	4	30	20080430
24	17667	0	8	0.131088	0.133133	2008	5	15	20080515
24	17682	0	8	0.132558	0.131088	2008	5	30	20080530
24	17696	0	8	0.138474	0.132558	2008	6	13	20080613
24	17713	0	8	0.142171	0.138474	2008	6	30	20080630
24	17728	0	8	0.151329	0.142171	2008	7	15	20080715
24	17744	0	8	0.137474	0.151329	2008	7	31	20080731
24	17759	0	7	0.112984	0.137474	2008	8	15	20080815
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25	17178	0	11	0.090066		2007	1	12	20070112
25	17212	0	11	0.089588	0.090066	2007	2	15	20070215
25	17240	0	11	0.087886	0.089588	2007	3	15	20070315
25	17269	0	11	0.089856	0.087886	2007	4	13	20070413
25	17301	0	11	0.094082	0.089856	2007	5	15	20070515
25	17332	0	11	0.101087	0.094082	2007	6	15	20070615
25	17360	0	11	0.107553	0.101087	2007	7	13	20070713
25	17393	0	11	0.107179	0.107553	2007	8	15	20070815
25	17423	0	11	0.105261	0.107179	2007	9	14	20070914
25	17437	0	11	0.108278	0.105261	2007	9	28	20070928
25	17454	0	11	0.107033	0.108278	2007	10	15	20071015
25	17470	0	11	0.113761	0.107033	2007	10	31	20071031
25	17485	0	11	0.122819	0.113761	2007	11	15	20071115
25	17500	0	11	0.1268	0.122819	2007	11	30	20071130
25	17514	0	11	0.12766	0.1268	2007	12	14	20071214
25	17531	0	11	0.14353	0.12766	2007	12	31	20071231
25	17546	0	11	0.148305	0.14353	2008	1	15	20080115
25	17562	0	11	0.155042	0.148305	2008	1	31	20080131
25	17577	0	11	0.159715	0.155042	2008	2	15	20080215
25	17591	0	11	0.163293	0.159715	2008	2	29	20080229
25	17605	0	11	0.178348	0.163293	2008	3	14	20080314
25	17622	0	11	0.191424	0.178348	2008	3	31	20080331
25	17637	0	11	0.190016	0.191424	2008	4	15	20080415
25	17652	0	11	0.190209	0.190016	2008	4	30	20080430
25	17667	0	11	0.190014	0.190209	2008	5	15	20080515
25	17682	0	11	0.18801	0.190014	2008	5	30	20080530
25	17696	0	11	0.191618	0.18801	2008	6	13	20080613
25	17713	0	11	0.199697	0.191618	2008	6	30	20080630
25	17728	0	11	0.202384	0.199697	2008	7	15	20080715
25	17744	0	11	0.199578	0.202384	2008	7	31	20080731
25	17759	0	11	0.191079	0.199578	2008	8	15	20080815
25	17773	0	11	0.199786	0.191079	2008	8	29	20080829
25	17790	0	11	0.188053	0.199786	2008	9	15	20080915
26	17178	0	31	0.041553		2007	1	12	20070112
26	17212	0	31	0.042146	0.041553	2007	2	15	20070215
26	17240	0	31	0.051368	0.042146	2007	3	15	20070315
26	17269	0	31	0.045351	0.051368	2007	4	13	20070413
26	17301	0	31	0.052049	0.045351	2007	5	15	20070515
26	17332	0	30	0.056922	0.052049	2007	6	15	20070615
26	17360	0	30	0.056292	0.056922	2007	7	13	20070713
26	17393	0	30	0.054657	0.056292	2007	8	15	20070815
26	17423	0	29	0.048201	0.054657	2007	9	14	20070914
26	17437	0	29	0.049028	0.048201	2007	9	28	20070928
26	17454	0	29	0.047992	0.049028	2007	10	15	20071015
26	17470	0	28	0.048153	0.047992	2007	10	31	20071031
26	17485	0	28	0.049427	0.048153	2007	11	15	20071115
26	17500	0	28	0.053529	0.049427	2007	11	30	20071130

26	17514	0	27	0.054291	0.053529	2007	12	14	20071214
26	17531	0	26	0.055969	0.054291	2007	12	31	20071231
26	17546	0	26	0.062715	0.055969	2008	1	15	20080115
26	17562	0	26	0.062376	0.062715	2008	1	31	20080131
26	17577	0	26	0.063143	0.062376	2008	2	15	20080215
26	17591	0	26	0.065331	0.063143	2008	2	29	20080229
26	17605	0	26	0.070268	0.065331	2008	3	14	20080314
26	17622	0	26	0.068468	0.070268	2008	3	31	20080331
26	17637	0	26	0.06691	0.068468	2008	4	15	20080415
26	17652	0	26	0.068282	0.06691	2008	4	30	20080430
26	17667	0	27	0.070718	0.068282	2008	5	15	20080515
26	17682	0	27	0.067467	0.070718	2008	5	30	20080530
26	17696	0	27	0.072236	0.067467	2008	6	13	20080613
26	17713	0	29	0.069389	0.072236	2008	6	30	20080630
26	17728	0	29	0.066513	0.069389	2008	7	15	20080715
26	17744	0	29	0.06244	0.066513	2008	7	31	20080731
26	17759	0	28	0.057638	0.06244	2008	8	15	20080815
26	17773	0	28	0.053416	0.057638	2008	8	29	20080829
26	17790	0	28	0.051687	0.053416	2008	9	15	20080915
27	17178	0	39	0.046086		2007	1	12	20070112
27	17212	0	39	0.05131	0.046086	2007	2	15	20070215
27	17240	0	38	0.058889	0.05131	2007	3	15	20070315
27	17269	0	38	0.060164	0.058889	2007	4	13	20070413
27	17301	0	37	0.067834	0.060164	2007	5	15	20070515
27	17332	0	37	0.073251	0.067834	2007	6	15	20070615
27	17360	0	36	0.078981	0.073251	2007	7	13	20070713
27	17393	0	37	0.073987	0.078981	2007	8	15	20070815
27	17423	0	37	0.067206	0.073987	2007	9	14	20070914
27	17437	0	37	0.066172	0.067206	2007	9	28	20070928
27	17454	0	37	0.066591	0.066172	2007	10	15	20071015
27	17470	0	37	0.067608	0.066591	2007	10	31	20071031
27	17485	0	37	0.070929	0.067608	2007	11	15	20071115
27	17500	0	37	0.069525	0.070929	2007	11	30	20071130
27	17514	0	36	0.069708	0.069525	2007	12	14	20071214
27	17531	0	35	0.071392	0.069708	2007	12	31	20071231
27	17546	0	35	0.079803	0.071392	2008	1	15	20080115
27	17562	0	34	0.084252	0.079803	2008	1	31	20080131
27	17577	0	35	0.092818	0.084252	2008	2	15	20080215
27	17591	0	35	0.095341	0.092818	2008	2	29	20080229
27	17605	0	35	0.097643	0.095341	2008	3	14	20080314
27	17622	0	35	0.099107	0.097643	2008	3	31	20080331
27	17637	0	35	0.098908	0.099107	2008	4	15	20080415
27	17652	0	33	0.100244	0.098908	2008	4	30	20080430
27	17667	0	31	0.10582	0.100244	2008	5	15	20080515
27	17682	0	31	0.105826	0.10582	2008	5	30	20080530
27	17696	0	31	0.109742	0.105826	2008	6	13	20080613
27	17713	0	31	0.110834	0.109742	2008	6	30	20080630
27	17728	0	31	0.124834	0.110834	2008	7	15	20080715
27	17744	0	31	0.122062	0.124834	2008	7	31	20080731
27	17759	0	30	0.128987	0.122062	2008	8	15	20080815
27	17773	0	30	0.128333	0.128987	2008	8	29	20080829
27	17790	0	30	0.131554	0.128333	2008	9	15	20080915
28	17178	0	110	0.091317		2007	1	12	20070112
28	17212	0	110	0.153917	0.091317	2007	2	15	20070215
28	17240	0	110	0.174062	0.153917	2007	3	15	20070315
28	17269	0	110	0.199808	0.174062	2007	4	13	20070413
28	17301	0	108	0.198263	0.199808	2007	5	15	20070515
28	17332	0	108	0.184976	0.198263	2007	6	15	20070615
28	17360	0	108	0.175962	0.184976	2007	7	13	20070713
28	17393	0	108	0.150888	0.175962	2007	8	15	20070815
28	17423	0	109	0.162748	0.150888	2007	9	14	20070914
28	17437	0	107	0.166105	0.162748	2007	9	28	20070928
28	17454	0	106	0.215614	0.166105	2007	10	15	20071015
28	17470	0	106	0.254815	0.215614	2007	10	31	20071031
28	17485	0	107	0.320477	0.254815	2007	11	15	20071115
28	17500	0	107	0.301882	0.320477	2007	11	30	20071130
28	17514	0	106	0.270654	0.301882	2007	12	14	20071214
28	17531	0	106	0.287571	0.270654	2007	12	31	20071231
28	17546	0	106	0.251243	0.287571	2008	1	15	20080115
28	17562	0	106	0.256118	0.251243	2008	1	31	20080131
28	17577	0	106	0.314507	0.256118	2008	2	15	20080215
28	17591	0	105	0.342212	0.314507	2008	2	29	20080229
28	17605	0	106	0.372535	0.342212	2008	3	14	20080314
28	17622	0	107	0.057948	0.372535	2008	3	31	20080331
28	17637	0	108	0.056164	0.057948	2008	4	15	20080415
28	17652	0	108	0.054911	0.056164	2008	4	30	20080430
28	17667	0	108	0.055546	0.054911	2008	5	15	20080515
28	17682	0	108	0.056522	0.055546	2008	5	30	20080530
28	17696	0	109	0.058286	0.056522	2008	6	13	20080613
28	17713	0	108	0.059599	0.058286	2008	6	30	20080630
28	17728	0	108	0.060959	0.059599	2008	7	15	20080715
28	17744	0	107	0.057631	0.060959	2008	7	31	20080731
28	17759	0	106	0.054577	0.057631	2008	8	15	20080815
28	17773	0	106	0.053315	0.054577	2008	8	29	20080829
28	17790	0	106	0.051948	0.053315	2008	9	15	20080915
29	17178	0	23	0.03756		2007	1	12	20070112
29	17212	0	23	0.035394	0.03756	2007	2	15	20070215
29	17240	0	23	0.034021	0.035394	2007	3	15	20070315
29	17269	0	23	0.039486	0.034021	2007	4	13	20070413
29	17301	0	23	0.0422	0.039486	2007	5	15	20070515
29	17332	0	23	0.043433	0.0422	2007	6	15	20070615
29	17360	0	23	0.041151	0.043433	2007	7	13	20070713
29	17393	0	23	0.036757	0.041151	2007	8	15	20070815
29	17423	0	21	0.034472	0.036757	2007	9	14	20070914
29	17437	0	20	0.034913	0.034472	2007	9	28	20070928
29	17454	0	20	0.036992	0.034913	2007	10	15	20071015

29	17470	0	20	0.040278	0.036992	2007	10	31	20071031
29	17485	0	20	0.040511	0.040278	2007	11	15	20071115
29	17500	0	20	0.041629	0.040511	2007	11	30	20071130
29	17514	0	20	0.040469	0.041629	2007	12	14	20071214
29	17531	0	21	0.038687	0.040469	2007	12	31	20071231
29	17546	0	21	0.041238	0.038687	2008	1	15	20080115
29	17562	0	21	0.038948	0.041238	2008	1	31	20080131
29	17577	0	21	0.039922	0.038948	2008	2	15	20080215
29	17591	0	21	0.043255	0.039922	2008	2	29	20080229
29	17605	0	21	0.046211	0.043255	2008	3	14	20080314
29	17622	0	21	0.048387	0.046211	2008	3	31	20080331
29	17637	0	21	0.04943	0.048387	2008	4	15	20080415
29	17652	0	21	0.051505	0.04943	2008	4	30	20080430
29	17667	0	21	0.050366	0.051505	2008	5	15	20080515
29	17682	0	21	0.05431	0.050366	2008	5	30	20080530
29	17696	0	21	0.058433	0.05431	2008	6	13	20080613
29	17713	0	21	0.061763	0.058433	2008	6	30	20080630
29	17728	0	21	0.069047	0.061763	2008	7	15	20080715
29	17744	0	21	0.071316	0.069047	2008	7	31	20080731
29	17759	0	21	0.066426	0.071316	2008	8	15	20080815
29	17773	0	21	0.064535	0.066426	2008	8	29	20080829
29	17790	0	21	0.063073	0.064535	2008	9	15	20080915
30	17178	0	17	0.086564		2007	1	12	20070112
30	17212	0	17	0.088578	0.086564	2007	2	15	20070215
30	17240	0	17	0.097806	0.088578	2007	3	15	20070315
30	17269	0	17	0.087821	0.097806	2007	4	13	20070413
30	17301	0	17	0.090311	0.087821	2007	5	15	20070515
30	17332	0	16	0.087379	0.090311	2007	6	15	20070615
30	17360	0	16	0.089057	0.087379	2007	7	13	20070713
30	17393	0	16	0.088513	0.089057	2007	8	15	20070815
30	17423	0	16	0.080749	0.088513	2007	9	14	20070914
30	17437	0	15	0.081663	0.080749	2007	9	28	20070928
30	17454	0	15	0.083692	0.081663	2007	10	15	20071015
30	17470	0	15	0.085692	0.083692	2007	10	31	20071031
30	17485	0	15	0.089567	0.085692	2007	11	15	20071115
30	17500	0	15	0.093275	0.089567	2007	11	30	20071130
30	17514	0	15	0.087369	0.093275	2007	12	14	20071214
30	17531	0	15	0.085926	0.087369	2007	12	31	20071231
30	17546	0	15	0.09181	0.085926	2008	1	15	20080115
30	17562	0	15	0.086442	0.09181	2008	1	31	20080131
30	17577	0	15	0.088741	0.086442	2008	2	15	20080215
30	17591	0	15	0.092956	0.088741	2008	2	29	20080229
30	17605	0	15	0.099832	0.092956	2008	3	14	20080314
30	17622	0	14	0.102898	0.099832	2008	3	31	20080331
30	17637	0	14	0.103594	0.102898	2008	4	15	20080415
30	17652	0	14	0.10244	0.103594	2008	4	30	20080430
30	17667	0	14	0.10609	0.10244	2008	5	15	20080515
30	17682	0	14	0.10323	0.10609	2008	5	30	20080530
30	17696	0	14	0.112558	0.10323	2008	6	13	20080613
30	17713	0	15	0.104254	0.112558	2008	6	30	20080630
30	17728	0	15	0.10689	0.104254	2008	7	15	20080715
30	17744	0	15	0.096147	0.10689	2008	7	31	20080731
30	17759	0	15	0.088224	0.096147	2008	8	15	20080815
30	17773	0	15	0.082752	0.088224	2008	8	29	20080829
30	17790	0	15	0.083687	0.082752	2008	9	15	20080915
31	17178	0	7	0.041809		2007	1	12	20070112
31	17212	0	7	0.04362	0.041809	2007	2	15	20070215
31	17240	0	7	0.050388	0.04362	2007	3	15	20070315
31	17269	0	7	0.050281	0.050388	2007	4	13	20070413
31	17301	0	7	0.058786	0.050281	2007	5	15	20070515
31	17332	0	7	0.058483	0.058786	2007	6	15	20070615
31	17360	0	6	0.0701	0.058483	2007	7	13	20070713
31	17393	0	6	0.074828	0.0701	2007	8	15	20070815
31	17423	0	5	0.067735	0.074828	2007	9	14	20070914
31	17437	0	5	0.067219	0.067735	2007	9	28	20070928
31	17454	0	5	0.068178	0.067219	2007	10	15	20071015
31	17470	0	5	0.071311	0.068178	2007	10	31	20071031
31	17485	0	5	0.072506	0.071311	2007	11	15	20071115
31	17500	0	5	0.071731	0.072506	2007	11	30	20071130
31	17514	0	5	0.070268	0.071731	2007	12	14	20071214
31	17531	0	5	0.071953	0.070268	2007	12	31	20071231
31	17546	0	5	0.08507	0.071953	2008	1	15	20080115
31	17562	0	5	0.081118	0.08507	2008	1	31	20080131
31	17577	0	5	0.082745	0.081118	2008	2	15	20080215
31	17591	0	5	0.083954	0.082745	2008	2	29	20080229
31	17605	0	5	0.097588	0.083954	2008	3	14	20080314
31	17622	0	5	0.102234	0.097588	2008	3	31	20080331
31	17637	0	5	0.104542	0.102234	2008	4	15	20080415
31	17652	0	5	0.106415	0.104542	2008	4	30	20080430
31	17667	0	5	0.103433	0.106415	2008	5	15	20080515
31	17682	0	5	0.101373	0.103433	2008	5	30	20080530
31	17696	0	5	0.105901	0.101373	2008	6	13	20080613
31	17713	0	5	0.104462	0.105901	2008	6	30	20080630
31	17728	0	5	0.120977	0.104462	2008	7	15	20080715
31	17744	0	5	0.118679	0.120977	2008	7	31	20080731
31	17759	0	5	0.101667	0.118679	2008	8	15	20080815
31	17773	0	5	0.107131	0.101667	2008	8	29	20080829
31	17790	0	5	0.101186	0.107131	2008	9	15	20080915
32	17178	0	13	0.051327		2007	1	12	20070112
32	17212	0	13	0.049842	0.051327	2007	2	15	20070215
32	17240	0	13	0.049183	0.049842	2007	3	15	20070315
32	17269	0	13	0.056076	0.049183	2007	4	13	20070413
32	17301	0	13	0.059166	0.056076	2007	5	15	20070515
32	17332	0	13	0.057795	0.059166	2007	6	15	20070615
32	17360	0	13	0.068134	0.057795	2007	7	13	20070713
32	17393	0	13	0.057097	0.068134	2007	8	15	20070815

32	17423	0	13	0.054267	0.057097	2007	9	14	20070914
32	17437	0	12	0.061355	0.054267	2007	9	28	20070928
32	17454	0	11	0.063754	0.061355	2007	10	15	20071015
32	17470	0	11	0.066716	0.063754	2007	10	31	20071031
32	17485	0	11	0.06875	0.066716	2007	11	15	20071115
32	17500	0	10	0.070783	0.06875	2007	11	30	20071130
32	17514	0	10	0.066963	0.070783	2007	12	14	20071214
32	17531	0	10	0.067471	0.066963	2007	12	31	20071231
32	17546	0	10	0.077088	0.067471	2008	1	15	20080115
32	17562	0	10	0.081542	0.077088	2008	1	31	20080131
32	17577	0	10	0.082252	0.081542	2008	2	15	20080215
32	17591	0	10	0.082326	0.082252	2008	2	29	20080229
32	17605	0	10	0.07886	0.082326	2008	3	14	20080314
32	17622	0	10	0.078571	0.07886	2008	3	31	20080331
32	17637	0	10	0.078211	0.078571	2008	4	15	20080415
32	17652	0	10	0.083386	0.078211	2008	4	30	20080430
32	17667	0	10	0.08023	0.083386	2008	5	15	20080515
32	17682	0	10	0.073721	0.08023	2008	5	30	20080530
32	17696	0	10	0.075635	0.073721	2008	6	13	20080613
32	17713	0	10	0.075852	0.075635	2008	6	30	20080630
32	17728	0	10	0.076962	0.075852	2008	7	15	20080715
32	17744	0	10	0.077636	0.076962	2008	7	31	20080731
32	17759	0	10	0.073977	0.077636	2008	8	15	20080815
32	17773	0	10	0.072035	0.073977	2008	8	29	20080829
32	17790	0	10	0.072308	0.072035	2008	9	15	20080915
33	17178	0	40	0.044121		2007	1	12	20070112
33	17212	0	39	0.044639	0.044121	2007	2	15	20070215
33	17240	0	39	0.0503	0.044639	2007	3	15	20070315
33	17269	0	37	0.049485	0.0503	2007	4	13	20070413
33	17301	0	37	0.051134	0.049485	2007	5	15	20070515
33	17332	0	35	0.053243	0.051134	2007	6	15	20070615
33	17360	0	36	0.049102	0.053243	2007	7	13	20070713
33	17393	0	35	0.04585	0.049102	2007	8	15	20070815
33	17423	0	36	0.045779	0.04585	2007	9	14	20070914
33	17437	0	37	0.043833	0.045779	2007	9	28	20070928
33	17454	0	37	0.044035	0.043833	2007	10	15	20071015
33	17470	0	36	0.041214	0.044035	2007	10	31	20071031
33	17485	0	35	0.043101	0.041214	2007	11	15	20071115
33	17500	0	33	0.042346	0.043101	2007	11	30	20071130
33	17514	0	34	0.041831	0.042346	2007	12	14	20071214
33	17531	0	34	0.04172	0.041831	2007	12	31	20071231
33	17546	0	34	0.044351	0.04172	2008	1	15	20080115
33	17562	0	34	0.044649	0.044351	2008	1	31	20080131
33	17577	0	34	0.047965	0.044649	2008	2	15	20080215
33	17591	0	34	0.05092	0.047965	2008	2	29	20080229
33	17605	0	35	0.052958	0.05092	2008	3	14	20080314
33	17622	0	36	0.050046	0.052958	2008	3	31	20080331
33	17637	0	36	0.05002	0.050046	2008	4	15	20080415
33	17652	0	36	0.050102	0.05002	2008	4	30	20080430
33	17667	0	36	0.052311	0.050102	2008	5	15	20080515
33	17682	0	36	0.053202	0.052311	2008	5	30	20080530
33	17696	0	36	0.060113	0.053202	2008	6	13	20080613
33	17713	0	36	0.059766	0.060113	2008	6	30	20080630
33	17728	0	36	0.063264	0.059766	2008	7	15	20080715
33	17744	0	36	0.061397	0.063264	2008	7	31	20080731
33	17759	0	36	0.062105	0.061397	2008	8	15	20080815
33	17773	0	36	0.068563	0.062105	2008	8	29	20080829
33	17790	0	36	0.068056	0.068563	2008	9	15	20080915
34	17178	0	26	0.059828		2007	1	12	20070112
34	17212	0	26	0.061702	0.059828	2007	2	15	20070215
34	17240	0	26	0.066223	0.061702	2007	3	15	20070315
34	17269	0	25	0.073291	0.066223	2007	4	13	20070413
34	17301	0	25	0.086941	0.073291	2007	5	15	20070515
34	17332	0	26	0.090756	0.086941	2007	6	15	20070615
34	17360	0	27	0.094263	0.090756	2007	7	13	20070713
34	17393	0	27	0.090807	0.094263	2007	8	15	20070815
34	17423	0	27	0.083338	0.090807	2007	9	14	20070914
34	17437	0	28	0.079372	0.083338	2007	9	28	20070928
34	17454	0	28	0.074801	0.079372	2007	10	15	20071015
34	17470	0	28	0.073683	0.074801	2007	10	31	20071031
34	17485	0	28	0.074098	0.073683	2007	11	15	20071115
34	17500	0	27	0.07519	0.074098	2007	11	30	20071130
34	17514	0	28	0.069898	0.07519	2007	12	14	20071214
34	17531	0	28	0.068608	0.069898	2007	12	31	20071231
34	17546	0	28	0.07777	0.068608	2008	1	15	20080115
34	17562	0	28	0.075105	0.07777	2008	1	31	20080131
34	17577	0	28	0.080106	0.075105	2008	2	15	20080215
34	17591	0	28	0.087277	0.080106	2008	2	29	20080229
34	17605	0	28	0.091303	0.087277	2008	3	14	20080314
34	17622	0	28	0.08981	0.091303	2008	3	31	20080331
34	17637	0	28	0.086341	0.08981	2008	4	15	20080415
34	17652	0	28	0.087489	0.086341	2008	4	30	20080430
34	17667	0	28	0.092733	0.087489	2008	5	15	20080515
34	17682	0	28	0.094545	0.092733	2008	5	30	20080530
34	17696	0	28	0.100467	0.094545	2008	6	13	20080613
34	17713	0	28	0.100929	0.100467	2008	6	30	20080630
34	17728	0	28	0.104033	0.100929	2008	7	15	20080715
34	17744	0	28	0.098048	0.104033	2008	7	31	20080731
34	17759	0	27	0.082299	0.098048	2008	8	15	20080815
34	17773	0	27	0.079738	0.082299	2008	8	29	20080829
34	17790	0	27	0.081543	0.079738	2008	9	15	20080915
35	17178	0	82	0.036477		2007	1	12	20070112
35	17212	0	81	0.039539	0.036477	2007	2	15	20070215
35	17240	0	81	0.042699	0.039539	2007	3	15	20070315
35	17269	0	80	0.044012	0.042699	2007	4	13	20070413
35	17301	0	80	0.047142	0.044012	2007	5	15	20070515

35	17332	0	79	0.05169	0.047142	2007	6	15	20070615
35	17360	0	79	0.0513	0.05169	2007	7	13	20070713
35	17393	0	80	0.047071	0.0513	2007	8	15	20070815
35	17423	0	80	0.043844	0.047071	2007	9	14	20070914
35	17437	0	80	0.04245	0.043844	2007	9	28	20070928
35	17454	0	79	0.041904	0.04245	2007	10	15	20071015
35	17470	0	78	0.041948	0.041904	2007	10	31	20071031
35	17485	0	78	0.042544	0.041948	2007	11	15	20071115
35	17500	0	82	0.043646	0.042544	2007	11	30	20071130
35	17514	0	82	0.043954	0.043646	2007	12	14	20071214
35	17531	0	82	0.044003	0.043954	2007	12	31	20071231
35	17546	0	82	0.048353	0.044003	2008	1	15	20080115
35	17562	0	82	0.048899	0.048353	2008	1	31	20080131
35	17577	0	81	0.051314	0.048899	2008	2	15	20080215
35	17591	0	81	0.054063	0.051314	2008	2	29	20080229
35	17605	0	81	0.058153	0.054063	2008	3	14	20080314
35	17622	0	81	0.056827	0.058153	2008	3	31	20080331
35	17637	0	81	0.056536	0.056827	2008	4	15	20080415
35	17652	0	80	0.056624	0.056536	2008	4	30	20080430
35	17667	0	81	0.057197	0.056624	2008	5	15	20080515
35	17682	0	80	0.058838	0.057197	2008	5	30	20080530
35	17696	0	78	0.062963	0.058838	2008	6	13	20080613
35	17713	0	78	0.063858	0.062963	2008	6	30	20080630
35	17728	0	78	0.069672	0.063858	2008	7	15	20080715
35	17744	0	78	0.065955	0.069672	2008	7	31	20080731
35	17759	0	78	0.062983	0.065955	2008	8	15	20080815
35	17773	0	77	0.059889	0.062983	2008	8	29	20080829
35	17790	0	77	0.059631	0.059889	2008	9	15	20080915
36	17178	0	88	0.040012		2007	1	12	20070112
36	17212	0	85	0.041516	0.040012	2007	2	15	20070215
36	17240	0	85	0.045315	0.041516	2007	3	15	20070315
36	17269	0	84	0.04612	0.045315	2007	4	13	20070413
36	17301	0	83	0.050871	0.04612	2007	5	15	20070515
36	17332	0	86	0.057314	0.050871	2007	6	15	20070615
36	17360	0	84	0.061246	0.057314	2007	7	13	20070713
36	17393	0	83	0.050167	0.061246	2007	8	15	20070815
36	17423	0	84	0.045058	0.050167	2007	9	14	20070914
36	17437	0	83	0.044443	0.045058	2007	9	28	20070928
36	17454	0	82	0.047314	0.044443	2007	10	15	20071015
36	17470	0	82	0.051075	0.047314	2007	10	31	20071031
36	17485	0	81	0.051634	0.051075	2007	11	15	20071115
36	17500	0	80	0.052899	0.051634	2007	11	30	20071130
36	17514	0	80	0.053336	0.052899	2007	12	14	20071214
36	17531	0	79	0.05038	0.053336	2007	12	31	20071231
36	17546	0	79	0.057226	0.05038	2008	1	15	20080115
36	17562	0	80	0.055182	0.057226	2008	1	31	20080131
36	17577	0	80	0.056853	0.055182	2008	2	15	20080215
36	17591	0	80	0.061116	0.056853	2008	2	29	20080229
36	17605	0	79	0.064999	0.061116	2008	3	14	20080314
36	17622	0	79	0.063828	0.064999	2008	3	31	20080331
36	17637	0	79	0.065363	0.063828	2008	4	15	20080415
36	17652	0	79	0.064479	0.065363	2008	4	30	20080430
36	17667	0	79	0.06646	0.064479	2008	5	15	20080515
36	17682	0	79	0.061145	0.06646	2008	5	30	20080530
36	17696	0	79	0.06522	0.061145	2008	6	13	20080613
36	17713	0	79	0.067128	0.06522	2008	6	30	20080630
36	17728	0	80	0.071528	0.067128	2008	7	15	20080715
36	17744	0	79	0.071813	0.071528	2008	7	31	20080731
36	17759	0	79	0.068494	0.071813	2008	8	15	20080815
36	17773	0	79	0.066222	0.068494	2008	8	29	20080829
36	17790	0	79	0.066556	0.066222	2008	9	15	20080915
37	17178	0	61	0.068452		2007	1	12	20070112
37	17212	0	62	0.067562	0.068452	2007	2	15	20070215
37	17240	0	61	0.070607	0.067562	2007	3	15	20070315
37	17269	0	61	0.074194	0.070607	2007	4	13	20070413
37	17301	0	61	0.074805	0.074194	2007	5	15	20070515
37	17332	0	60	0.077916	0.074805	2007	6	15	20070615
37	17360	0	58	0.08071	0.077916	2007	7	13	20070713
37	17393	0	57	0.078599	0.08071	2007	8	15	20070815
37	17423	0	58	0.071382	0.078599	2007	9	14	20070914
37	17437	0	56	0.073324	0.071382	2007	9	28	20070928
37	17454	0	56	0.070718	0.073324	2007	10	15	20071015
37	17470	0	55	0.073414	0.070718	2007	10	31	20071031
37	17485	0	55	0.076708	0.073414	2007	11	15	20071115
37	17500	0	55	0.080048	0.076708	2007	11	30	20071130
37	17514	0	55	0.077976	0.080048	2007	12	14	20071214
37	17531	0	55	0.078355	0.077976	2007	12	31	20071231
37	17546	0	55	0.085923	0.078355	2008	1	15	20080115
37	17562	0	55	0.08651	0.085923	2008	1	31	20080131
37	17577	0	56	0.089192	0.08651	2008	2	15	20080215
37	17591	0	56	0.093276	0.089192	2008	2	29	20080229
37	17605	0	56	0.09711	0.093276	2008	3	14	20080314
37	17622	0	56	0.096475	0.09711	2008	3	31	20080331
37	17637	0	56	0.094698	0.096475	2008	4	15	20080415
37	17652	0	56	0.09633	0.094698	2008	4	30	20080430
37	17667	0	56	0.096062	0.09633	2008	5	15	20080515
37	17682	0	56	0.099097	0.096062	2008	5	30	20080530
37	17696	0	57	0.106098	0.099097	2008	6	13	20080613
37	17713	0	58	0.102765	0.106098	2008	6	30	20080630
37	17728	0	58	0.109608	0.102765	2008	7	15	20080715
37	17744	0	58	0.104205	0.109608	2008	7	31	20080731
37	17759	0	57	0.096579	0.104205	2008	8	15	20080815
37	17773	0	57	0.094224	0.096579	2008	8	29	20080829
37	17790	0	57	0.094691	0.094224	2008	9	15	20080915
38	17178	0	57	0.041443		2007	1	12	20070112
38	17212	0	57	0.037653	0.041443	2007	2	15	20070215

38	17240	0	57	0.042199	0.037653	2007	3	15	20070315
38	17269	0	57	0.043187	0.042199	2007	4	13	20070413
38	17301	0	57	0.047032	0.043187	2007	5	15	20070515
38	17332	0	57	0.050264	0.047032	2007	6	15	20070615
38	17360	0	57	0.051898	0.050264	2007	7	13	20070713
38	17393	0	57	0.049241	0.051898	2007	8	15	20070815
38	17423	0	57	0.043222	0.049241	2007	9	14	20070914
38	17437	0	56	0.044583	0.043222	2007	9	28	20070928
38	17454	0	56	0.042972	0.044583	2007	10	15	20071015
38	17470	0	55	0.043174	0.042972	2007	10	31	20071031
38	17485	0	54	0.044572	0.043174	2007	11	15	20071115
38	17500	0	51	0.045952	0.044572	2007	11	30	20071130
38	17514	0	50	0.044823	0.045952	2007	12	14	20071214
38	17531	0	50	0.044338	0.044823	2007	12	31	20071231
38	17546	0	50	0.048242	0.044338	2008	1	15	20080115
38	17562	0	50	0.048582	0.048242	2008	1	31	20080131
38	17577	0	50	0.052474	0.048582	2008	2	15	20080215
38	17591	0	50	0.056606	0.052474	2008	2	29	20080229
38	17605	0	50	0.060965	0.056606	2008	3	14	20080314
38	17622	0	50	0.060483	0.060965	2008	3	31	20080331
38	17637	0	50	0.057355	0.060483	2008	4	15	20080415
38	17652	0	50	0.058229	0.057355	2008	4	30	20080430
38	17667	0	50	0.06039	0.058229	2008	5	15	20080515
38	17682	0	50	0.061101	0.06039	2008	5	30	20080530
38	17696	0	50	0.063003	0.061101	2008	6	13	20080613
38	17713	0	52	0.066103	0.063003	2008	6	30	20080630
38	17728	0	51	0.070948	0.066103	2008	7	15	20080715
38	17744	0	51	0.066819	0.070948	2008	7	31	20080731
38	17759	0	51	0.064324	0.066819	2008	8	15	20080815
38	17773	0	51	0.062427	0.064324	2008	8	29	20080829
38	17790	0	51	0.062648	0.062427	2008	9	15	20080915
39	17178	0	17	0.062351		2007	1	12	20070112
39	17212	0	16	0.0632	0.062351	2007	2	15	20070215
39	17240	0	16	0.071266	0.0632	2007	3	15	20070315
39	17269	0	16	0.074654	0.071266	2007	4	13	20070413
39	17301	0	16	0.07809	0.074654	2007	5	15	20070515
39	17332	0	15	0.082096	0.07809	2007	6	15	20070615
39	17360	0	15	0.091046	0.082096	2007	7	13	20070713
39	17393	0	15	0.083329	0.091046	2007	8	15	20070815
39	17423	0	15	0.075343	0.083329	2007	9	14	20070914
39	17437	0	15	0.074187	0.075343	2007	9	28	20070928
39	17454	0	15	0.069185	0.074187	2007	10	15	20071015
39	17470	0	15	0.068798	0.069185	2007	10	31	20071031
39	17485	0	15	0.073258	0.068798	2007	11	15	20071115
39	17500	0	14	0.077105	0.073258	2007	11	30	20071130
39	17514	0	14	0.07306	0.077105	2007	12	14	20071214
39	17531	0	14	0.068759	0.07306	2007	12	31	20071231
39	17546	0	14	0.074551	0.068759	2008	1	15	20080115
39	17562	0	14	0.068798	0.074551	2008	1	31	20080131
39	17577	0	14	0.068412	0.068798	2008	2	15	20080215
39	17591	0	14	0.073219	0.068412	2008	2	29	20080229
39	17605	0	14	0.078736	0.073219	2008	3	14	20080314
39	17622	0	13	0.080049	0.078736	2008	3	31	20080331
39	17637	0	13	0.07988	0.080049	2008	4	15	20080415
39	17652	0	13	0.079569	0.07988	2008	4	30	20080430
39	17667	0	13	0.079888	0.079569	2008	5	15	20080515
39	17682	0	13	0.081508	0.079888	2008	5	30	20080530
39	17696	0	13	0.08566	0.081508	2008	6	13	20080613
39	17713	0	13	0.088662	0.08566	2008	6	30	20080630
39	17728	0	13	0.093718	0.088662	2008	7	15	20080715
39	17744	0	13	0.090176	0.093718	2008	7	31	20080731
39	17759	0	13	0.084243	0.090176	2008	8	15	20080815
39	17773	0	13	0.081713	0.084243	2008	8	29	20080829
39	17790	0	13	0.082705	0.081713	2008	9	15	20080915
40	17178	0	10	0.03724		2007	1	12	20070112
40	17212	0	10	0.034274	0.03724	2007	2	15	20070215
40	17240	0	9	0.042164	0.034274	2007	3	15	20070315
40	17269	0	9	0.04292	0.042164	2007	4	13	20070413
40	17301	0	9	0.040638	0.04292	2007	5	15	20070515
40	17332	0	9	0.042769	0.040638	2007	6	15	20070615
40	17360	0	9	0.041983	0.042769	2007	7	13	20070713
40	17393	0	8	0.037504	0.041983	2007	8	15	20070815
40	17423	0	9	0.035001	0.037504	2007	9	14	20070914
40	17437	0	8	0.036056	0.035001	2007	9	28	20070928
40	17454	0	8	0.035695	0.036056	2007	10	15	20071015
40	17470	0	8	0.036926	0.035695	2007	10	31	20071031
40	17485	0	8	0.035508	0.036926	2007	11	15	20071115
40	17500	0	8	0.034575	0.035508	2007	11	30	20071130
40	17514	0	8	0.033639	0.034575	2007	12	14	20071214
40	17531	0	8	0.031333	0.033639	2007	12	31	20071231
40	17546	0	8	0.033574	0.031333	2008	1	15	20080115
40	17562	0	8	0.031107	0.033574	2008	1	31	20080131
40	17577	0	8	0.032947	0.031107	2008	2	15	20080215
40	17591	0	8	0.034513	0.032947	2008	2	29	20080229
40	17605	0	8	0.035152	0.034513	2008	3	14	20080314
40	17622	0	8	0.035304	0.035152	2008	3	31	20080331
40	17637	0	8	0.031991	0.035304	2008	4	15	20080415
40	17652	0	8	0.034152	0.031991	2008	4	30	20080430
40	17667	0	8	0.035629	0.034152	2008	5	15	20080515
40	17682	0	8	0.036135	0.035629	2008	5	30	20080530
40	17696	0	8	0.037047	0.036135	2008	6	13	20080613
40	17713	0	8	0.034954	0.037047	2008	6	30	20080630
40	17728	0	8	0.034463	0.034954	2008	7	15	20080715
40	17744	0	8	0.033824	0.034463	2008	7	31	20080731
40	17759	0	8	0.033545	0.033824	2008	8	15	20080815
40	17773	0	8	0.032729	0.033545	2008	8	29	20080829

40	17790	0	8	0.03429	0.032729	2008	9	15	20080915
41	17178	0	3	0.007581		2007	1	12	20070112
41	17212	0	3	0.018373	0.007581	2007	2	15	20070215
41	17240	0	3	0.018633	0.018373	2007	3	15	20070315
41	17269	0	3	0.018936	0.018633	2007	4	13	20070413
41	17301	0	3	0.016552	0.018936	2007	5	15	20070515
41	17332	0	3	0.017512	0.016552	2007	6	15	20070615
41	17360	0	3	0.051941	0.017512	2007	7	13	20070713
41	17393	0	3	0.054284	0.051941	2007	8	15	20070815
41	17423	0	3	0.064049	0.054284	2007	9	14	20070914
41	17437	0	3	0.064346	0.064049	2007	9	28	20070928
41	17454	0	2	0.080866	0.064346	2007	10	15	20071015
41	17470	0	2	0.099018	0.080866	2007	10	31	20071031
41	17485	0	2	0.098711	0.099018	2007	11	15	20071115
41	17500	0	2	0.212594	0.098711	2007	11	30	20071130
41	17514	0	2	0.112911	0.212594	2007	12	14	20071214
41	17531	0	2	0.112127	0.112911	2007	12	31	20071231
41	17546	0	2	0.263946	0.112127	2008	1	15	20080115
41	17562	0	2	0.130426	0.263946	2008	1	31	20080131
41	17577	0	2	0.132847	0.130426	2008	2	15	20080215
41	17591	0	2	0.145126	0.132847	2008	2	29	20080229
41	17605	0	2	0.140979	0.145126	2008	3	14	20080314
41	17622	0	2	0.138422	0.140979	2008	3	31	20080331
41	17637	0	2	0.117891	0.138422	2008	4	15	20080415
41	17652	0	2	0.122015	0.117891	2008	4	30	20080430
41	17667	0	2	0.121228	0.122015	2008	5	15	20080515
41	17682	0	2	0.123098	0.121228	2008	5	30	20080530
41	17696	0	2	0.122411	0.123098	2008	6	13	20080613
41	17713	0	2	0.123526	0.122411	2008	6	30	20080630
41	17728	0	2	0.124758	0.123526	2008	7	15	20080715
41	17744	0	2	0.108902	0.124758	2008	7	31	20080731
41	17759	0	2	0.084351	0.108902	2008	8	15	20080815
41	17773	0	2	0.079864	0.084351	2008	8	29	20080829
41	17790	0	2	0.077467	0.079864	2008	9	15	20080915
42	17178	0	7	0.038722		2007	1	12	20070112
42	17212	0	7	0.045549	0.038722	2007	2	15	20070215
42	17240	0	7	0.046158	0.045549	2007	3	15	20070315
42	17269	0	7	0.048031	0.046158	2007	4	13	20070413
42	17301	0	7	0.046109	0.048031	2007	5	15	20070515
42	17332	0	6	0.053555	0.046109	2007	6	15	20070615
42	17360	0	5	0.07432	0.053555	2007	7	13	20070713
42	17393	0	5	0.073853	0.07432	2007	8	15	20070815
42	17423	0	5	0.072124	0.073853	2007	9	14	20070914
42	17437	0	5	0.073106	0.072124	2007	9	28	20070928
42	17454	0	5	0.073799	0.073106	2007	10	15	20071015
42	17470	0	5	0.072586	0.073799	2007	10	31	20071031
42	17485	0	5	0.074566	0.072586	2007	11	15	20071115
42	17500	0	4	0.096707	0.074566	2007	11	30	20071130
42	17514	0	4	0.089267	0.096707	2007	12	14	20071214
42	17531	0	4	0.089991	0.089267	2007	12	31	20071231
42	17546	0	4	0.10262	0.089991	2008	1	15	20080115
42	17562	0	4	0.095746	0.10262	2008	1	31	20080131
42	17577	0	4	0.106726	0.095746	2008	2	15	20080215
42	17591	0	4	0.111986	0.106726	2008	2	29	20080229
42	17605	0	4	0.115495	0.111986	2008	3	14	20080314
42	17622	0	4	0.112398	0.115495	2008	3	31	20080331
42	17637	0	4	0.110806	0.112398	2008	4	15	20080415
42	17652	0	4	0.118357	0.110806	2008	4	30	20080430
42	17667	0	4	0.120109	0.118357	2008	5	15	20080515
42	17682	0	4	0.114702	0.120109	2008	5	30	20080530
42	17696	0	5	0.101863	0.114702	2008	6	13	20080613
42	17713	0	5	0.108757	0.101863	2008	6	30	20080630
42	17728	0	5	0.109831	0.108757	2008	7	15	20080715
42	17744	0	5	0.108512	0.109831	2008	7	31	20080731
42	17759	0	5	0.108154	0.108512	2008	8	15	20080815
42	17773	0	5	0.110134	0.108154	2008	8	29	20080829
42	17790	0	5	0.111444	0.110134	2008	9	15	20080915
44	17178	0	24	0.038452		2007	1	12	20070112
44	17212	0	24	0.038615	0.038452	2007	2	15	20070215
44	17240	0	25	0.041651	0.038615	2007	3	15	20070315
44	17269	0	26	0.03915	0.041651	2007	4	13	20070413
44	17301	0	26	0.039145	0.03915	2007	5	15	20070515
44	17332	0	25	0.038649	0.039145	2007	6	15	20070615
44	17360	0	26	0.051042	0.038649	2007	7	13	20070713
44	17393	0	26	0.050927	0.051042	2007	8	15	20070815
44	17423	0	26	0.043325	0.050927	2007	9	14	20070914
44	17437	0	26	0.043027	0.043325	2007	9	28	20070928
44	17454	0	26	0.045457	0.043027	2007	10	15	20071015
44	17470	0	26	0.049275	0.045457	2007	10	31	20071031
44	17485	0	28	0.049858	0.049275	2007	11	15	20071115
44	17500	0	28	0.050238	0.049858	2007	11	30	20071130
44	17514	0	28	0.050973	0.050238	2007	12	14	20071214
44	17531	0	28	0.046569	0.050973	2007	12	31	20071231
44	17546	0	28	0.056417	0.046569	2008	1	15	20080115
44	17562	0	28	0.05427	0.056417	2008	1	31	20080131
44	17577	0	28	0.058631	0.05427	2008	2	15	20080215
44	17591	0	28	0.06317	0.058631	2008	2	29	20080229
44	17605	0	28	0.063693	0.06317	2008	3	14	20080314
44	17622	0	28	0.061778	0.063693	2008	3	31	20080331
44	17637	0	28	0.064017	0.061778	2008	4	15	20080415
44	17652	0	28	0.065418	0.064017	2008	4	30	20080430
44	17667	0	28	0.066227	0.065418	2008	5	15	20080515
44	17682	0	29	0.061446	0.066227	2008	5	30	20080530
44	17696	0	29	0.064243	0.061446	2008	6	13	20080613
44	17713	0	30	0.060613	0.064243	2008	6	30	20080630
44	17728	0	30	0.061618	0.060613	2008	7	15	20080715

44	17744	0	30	0.058645	0.061618	2008	7	31	20080731
44	17759	0	30	0.055121	0.058645	2008	8	15	20080815
44	17773	0	30	0.053713	0.055121	2008	8	29	20080829
44	17790	0	30	0.052647	0.053713	2008	9	15	20080915
45	17178	0	17	0.061328		2007	1	12	20070112
45	17212	0	17	0.060588	0.061328	2007	2	15	20070215
45	17240	0	17	0.06456	0.060588	2007	3	15	20070315
45	17269	0	17	0.070974	0.06456	2007	4	13	20070413
45	17301	0	18	0.081643	0.070974	2007	5	15	20070515
45	17332	0	18	0.079816	0.081643	2007	6	15	20070615
45	17360	0	18	0.08586	0.079816	2007	7	13	20070713
45	17393	0	18	0.074868	0.08586	2007	8	15	20070815
45	17423	0	18	0.075185	0.074868	2007	9	14	20070914
45	17437	0	19	0.079344	0.075185	2007	9	28	20070928
45	17454	0	19	0.061426	0.079344	2007	10	15	20071015
45	17470	0	19	0.06371	0.061426	2007	10	31	20071031
45	17485	0	18	0.067165	0.06371	2007	11	15	20071115
45	17500	0	18	0.068157	0.067165	2007	11	30	20071130
45	17514	0	18	0.069415	0.068157	2007	12	14	20071214
45	17531	0	18	0.068571	0.069415	2007	12	31	20071231
45	17546	0	18	0.075583	0.068571	2008	1	15	20080115
45	17562	0	18	0.083505	0.075583	2008	1	31	20080131
45	17577	0	17	0.086791	0.083505	2008	2	15	20080215
45	17591	0	17	0.086117	0.086791	2008	2	29	20080229
45	17605	0	17	0.086563	0.086117	2008	3	14	20080314
45	17622	0	17	0.088583	0.086563	2008	3	31	20080331
45	17637	0	17	0.08817	0.088583	2008	4	15	20080415
45	17652	0	17	0.091309	0.08817	2008	4	30	20080430
45	17667	0	17	0.094712	0.091309	2008	5	15	20080515
45	17682	0	17	0.107672	0.094712	2008	5	30	20080530
45	17696	0	17	0.117974	0.107672	2008	6	13	20080613
45	17713	0	17	0.12893	0.117974	2008	6	30	20080630
45	17728	0	17	0.131242	0.12893	2008	7	15	20080715
45	17744	0	17	0.122699	0.131242	2008	7	31	20080731
45	17759	0	17	0.112682	0.122699	2008	8	15	20080815
45	17773	0	17	0.098098	0.112682	2008	8	29	20080829
45	17790	0	17	0.097451	0.098098	2008	9	15	20080915
46	17178	0	12	0.007219		2007	1	12	20070112
46	17212	0	13	0.007849	0.007219	2007	2	15	20070215
46	17240	0	13	0.00791	0.007849	2007	3	15	20070315
46	17269	0	13	0.007265	0.00791	2007	4	13	20070413
46	17301	0	13	0.009384	0.007265	2007	5	15	20070515
46	17332	0	13	0.010363	0.009384	2007	6	15	20070615
46	17360	0	13	0.014377	0.010363	2007	7	13	20070713
46	17393	0	12	0.010974	0.014377	2007	8	15	20070815
46	17423	0	12	0.01201	0.010974	2007	9	14	20070914
46	17437	0	12	0.00942	0.01201	2007	9	28	20070928
46	17454	0	12	0.009639	0.00942	2007	10	15	20071015
46	17470	0	12	0.008777	0.009639	2007	10	31	20071031
46	17485	0	12	0.008146	0.008777	2007	11	15	20071115
46	17500	0	12	0.008409	0.008146	2007	11	30	20071130
46	17514	0	12	0.008798	0.008409	2007	12	14	20071214
46	17531	0	12	0.010534	0.008798	2007	12	31	20071231
46	17546	0	12	0.009825	0.010534	2008	1	15	20080115
46	17562	0	12	0.009006	0.009825	2008	1	31	20080131
46	17577	0	12	0.010094	0.009006	2008	2	15	20080215
46	17591	0	12	0.007771	0.010094	2008	2	29	20080229
46	17605	0	11	0.006817	0.007771	2008	3	14	20080314
46	17622	0	11	0.006361	0.006817	2008	3	31	20080331
46	17637	0	11	0.005405	0.006361	2008	4	15	20080415
46	17652	0	11	0.004905	0.005405	2008	4	30	20080430
46	17667	0	11	0.004666	0.004905	2008	5	15	20080515
46	17682	0	11	0.005543	0.004666	2008	5	30	20080530
46	17696	0	11	0.006658	0.005543	2008	6	13	20080613
46	17713	0	11	0.007548	0.006658	2008	6	30	20080630
46	17728	0	11	0.005857	0.007548	2008	7	15	20080715
46	17744	0	11	0.007382	0.005857	2008	7	31	20080731
46	17759	0	11	0.007002	0.007382	2008	8	15	20080815
46	17773	0	11	0.00635	0.007002	2008	8	29	20080829
46	17790	0	11	0.005757	0.00635	2008	9	15	20080915
47	17178	0	2	0.01443		2007	1	12	20070112
47	17212	0	2	0.011532	0.01443	2007	2	15	20070215
47	17240	0	2	0.008751	0.011532	2007	3	15	20070315
47	17269	0	2	0.012501	0.008751	2007	4	13	20070413
47	17301	0	2	0.008618	0.012501	2007	5	15	20070515
47	17332	0	2	0.008197	0.008618	2007	6	15	20070615
47	17360	0	2	0.008569	0.008197	2007	7	13	20070713
47	17393	0	3	0.027299	0.008569	2007	8	15	20070815
47	17423	0	3	0.006837	0.027299	2007	9	14	20070914
47	17437	0	3	0.009389	0.006837	2007	9	28	20070928
47	17454	0	3	0.015936	0.009389	2007	10	15	20071015
47	17470	0	3	0.016835	0.015936	2007	10	31	20071031
47	17485	0	3	0.01693	0.016835	2007	11	15	20071115
47	17500	0	3	0.014847	0.01693	2007	11	30	20071130
47	17514	0	3	0.016752	0.014847	2007	12	14	20071214
47	17531	0	3	0.018509	0.016752	2007	12	31	20071231
47	17546	0	3	0.015751	0.018509	2008	1	15	20080115
47	17562	0	3	0.022388	0.015751	2008	1	31	20080131
47	17577	0	3	0.019614	0.022388	2008	2	15	20080215
47	17591	0	3	0.022185	0.019614	2008	2	29	20080229
47	17605	0	3	0.030126	0.022185	2008	3	14	20080314
47	17622	0	3	0.023377	0.030126	2008	3	31	20080331
47	17637	0	3	0.022164	0.023377	2008	4	15	20080415
47	17652	0	3	0.025135	0.022164	2008	4	30	20080430
47	17667	0	3	0.025879	0.025135	2008	5	15	20080515
47	17682	0	3	0.028333	0.025879	2008	5	30	20080530

47	17696	0	3	0.039292	0.028333	2008	6	13	20080613
47	17713	0	3	0.053178	0.039292	2008	6	30	20080630
47	17728	0	3	0.05618	0.053178	2008	7	15	20080715
47	17744	0	3	0.059803	0.05618	2008	7	31	20080731
47	17759	0	3	0.046436	0.059803	2008	8	15	20080815
47	17773	0	3	0.040718	0.046436	2008	8	29	20080829
47	17790	0	3	0.043628	0.040718	2008	9	15	20080915
48	17178	0	86	0.048469		2007	1	12	20070112
48	17212	0	85	0.049876	0.048469	2007	2	15	20070215
48	17240	0	86	0.061558	0.049876	2007	3	15	20070315
48	17269	0	85	0.060848	0.061558	2007	4	13	20070413
48	17301	0	87	0.06108	0.060848	2007	5	15	20070515
48	17332	0	82	0.06683	0.06108	2007	6	15	20070615
48	17360	0	82	0.066627	0.06683	2007	7	13	20070713
48	17393	0	83	0.063156	0.066627	2007	8	15	20070815
48	17423	0	82	0.059573	0.063156	2007	9	14	20070914
48	17437	0	82	0.060261	0.059573	2007	9	28	20070928
48	17454	0	83	0.060302	0.060261	2007	10	15	20071015
48	17470	0	84	0.059605	0.060302	2007	10	31	20071031
48	17485	0	84	0.061146	0.059605	2007	11	15	20071115
48	17500	0	84	0.062318	0.061146	2007	11	30	20071130
48	17514	0	83	0.063165	0.062318	2007	12	14	20071214
48	17531	0	82	0.06256	0.063165	2007	12	31	20071231
48	17546	0	83	0.067353	0.06256	2008	1	15	20080115
48	17562	0	82	0.067282	0.067353	2008	1	31	20080131
48	17577	0	82	0.073671	0.067282	2008	2	15	20080215
48	17591	0	81	0.076989	0.073671	2008	2	29	20080229
48	17605	0	81	0.081461	0.076989	2008	3	14	20080314
48	17622	0	81	0.078518	0.081461	2008	3	31	20080331
48	17637	0	80	0.079728	0.078518	2008	4	15	20080415
48	17652	0	80	0.079271	0.079728	2008	4	30	20080430
48	17667	0	80	0.079971	0.079271	2008	5	15	20080515
48	17682	0	80	0.083675	0.079971	2008	5	30	20080530
48	17696	0	82	0.10178	0.083675	2008	6	13	20080613
48	17713	0	82	0.158663	0.10178	2008	6	30	20080630
48	17728	0	83	0.144033	0.158663	2008	7	15	20080715
48	17744	0	82	0.1395	0.144033	2008	7	31	20080731
48	17759	0	75	0.107346	0.1395	2008	8	15	20080815
48	17773	0	75	0.108929	0.107346	2008	8	29	20080829
48	17790	0	76	0.099877	0.108929	2008	9	15	20080915
49	17178	0	126	0.032503		2007	1	12	20070112
49	17212	0	127	0.033348	0.032503	2007	2	15	20070215
49	17240	0	126	0.037078	0.033348	2007	3	15	20070315
49	17269	0	127	0.035823	0.037078	2007	4	13	20070413
49	17301	0	125	0.039747	0.035823	2007	5	15	20070515
49	17332	0	123	0.046061	0.039747	2007	6	15	20070615
49	17360	0	122	0.048372	0.046061	2007	7	13	20070713
49	17393	0	123	0.045745	0.048372	2007	8	15	20070815
49	17423	0	122	0.041387	0.045745	2007	9	14	20070914
49	17437	0	122	0.040798	0.041387	2007	9	28	20070928
49	17454	0	120	0.040863	0.040798	2007	10	15	20071015
49	17470	0	121	0.040652	0.040863	2007	10	31	20071031
49	17485	0	119	0.04232	0.040652	2007	11	15	20071115
49	17500	0	120	0.041766	0.04232	2007	11	30	20071130
49	17514	0	119	0.041655	0.041766	2007	12	14	20071214
49	17531	0	119	0.040963	0.041655	2007	12	31	20071231
49	17546	0	119	0.042952	0.040963	2008	1	15	20080115
49	17562	0	121	0.041469	0.042952	2008	1	31	20080131
49	17577	0	122	0.041902	0.041469	2008	2	15	20080215
49	17591	0	122	0.0429	0.041902	2008	2	29	20080229
49	17605	0	123	0.043926	0.0429	2008	3	14	20080314
49	17622	0	123	0.043619	0.043926	2008	3	31	20080331
49	17637	0	124	0.041377	0.043619	2008	4	15	20080415
49	17652	0	123	0.041013	0.041377	2008	4	30	20080430
49	17667	0	125	0.041841	0.041013	2008	5	15	20080515
49	17682	0	125	0.04096	0.041841	2008	5	30	20080530
49	17696	0	125	0.043342	0.04096	2008	6	13	20080613
49	17713	0	126	0.043557	0.043342	2008	6	30	20080630
49	17728	0	125	0.046363	0.043557	2008	7	15	20080715
49	17744	0	125	0.043832	0.046363	2008	7	31	20080731
49	17759	0	125	0.040198	0.043832	2008	8	15	20080815
49	17773	0	124	0.039262	0.040198	2008	8	29	20080829
49	17790	0	125	0.039347	0.039262	2008	9	15	20080915
50	17178	0	33	0.071536		2007	1	12	20070112
50	17212	0	34	0.070414	0.071536	2007	2	15	20070215
50	17240	0	34	0.071519	0.070414	2007	3	15	20070315
50	17269	0	34	0.075406	0.071519	2007	4	13	20070413
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50	17332	0	35	0.08226	0.079674	2007	6	15	20070615
50	17360	0	36	0.084623	0.08226	2007	7	13	20070713
50	17393	0	37	0.087717	0.084623	2007	8	15	20070815
50	17423	0	39	0.084275	0.087717	2007	9	14	20070914
50	17437	0	38	0.084745	0.084275	2007	9	28	20070928
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50	17470	0	38	0.089538	0.084765	2007	10	31	20071031
50	17485	0	38	0.093381	0.089538	2007	11	15	20071115
50	17500	0	38	0.093353	0.093381	2007	11	30	20071130
50	17514	0	38	0.093578	0.093353	2007	12	14	20071214
50	17531	0	38	0.094205	0.093578	2007	12	31	20071231
50	17546	0	38	0.107643	0.094205	2008	1	15	20080115
50	17562	0	38	0.108834	0.107643	2008	1	31	20080131
50	17577	0	38	0.120977	0.108834	2008	2	15	20080215
50	17591	0	38	0.130446	0.120977	2008	2	29	20080229
50	17605	0	39	0.13716	0.130446	2008	3	14	20080314
50	17622	0	38	0.128768	0.13716	2008	3	31	20080331
50	17637	0	38	0.131221	0.128768	2008	4	15	20080415

50	17652	0	38	0.12602	0.131221	2008	4	30	20080430
50	17667	0	38	0.124873	0.12602	2008	5	15	20080515
50	17682	0	38	0.132527	0.124873	2008	5	30	20080530
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50	17728	0	37	0.151024	0.138009	2008	7	15	20080715
50	17744	0	37	0.146406	0.151024	2008	7	31	20080731
50	17759	0	36	0.088706	0.146406	2008	8	15	20080815
50	17773	0	36	0.086077	0.088706	2008	8	29	20080829
50	17790	0	36	0.08299	0.086077	2008	9	15	20080915
51	17178	0	29	0.030385		2007	1	12	20070112
51	17212	0	29	0.029992	0.030385	2007	2	15	20070215
51	17240	0	29	0.037014	0.029992	2007	3	15	20070315
51	17269	0	29	0.036876	0.037014	2007	4	13	20070413
51	17301	0	29	0.0383	0.036876	2007	5	15	20070515
51	17332	0	28	0.03885	0.0383	2007	6	15	20070615
51	17360	0	28	0.040075	0.03885	2007	7	13	20070713
51	17393	0	29	0.043081	0.040075	2007	8	15	20070815
51	17423	0	29	0.045942	0.043081	2007	9	14	20070914
51	17437	0	29	0.045306	0.045942	2007	9	28	20070928
51	17454	0	29	0.047259	0.045306	2007	10	15	20071015
51	17470	0	29	0.048437	0.047259	2007	10	31	20071031
51	17485	0	30	0.053838	0.048437	2007	11	15	20071115
51	17500	0	30	0.054034	0.053838	2007	11	30	20071130
51	17514	0	30	0.051991	0.054034	2007	12	14	20071214
51	17531	0	30	0.049458	0.051991	2007	12	31	20071231
51	17546	0	30	0.057228	0.049458	2008	1	15	20080115
51	17562	0	30	0.0589	0.057228	2008	1	31	20080131
51	17577	0	30	0.060797	0.0589	2008	2	15	20080215
51	17591	0	30	0.059265	0.060797	2008	2	29	20080229
51	17605	0	30	0.059464	0.059265	2008	3	14	20080314
51	17622	0	30	0.060424	0.059464	2008	3	31	20080331
51	17637	0	30	0.061485	0.060424	2008	4	15	20080415
51	17652	0	30	0.060395	0.061485	2008	4	30	20080430
51	17667	0	30	0.061532	0.060395	2008	5	15	20080515
51	17682	0	29	0.063213	0.061532	2008	5	30	20080530
51	17696	0	29	0.065621	0.063213	2008	6	13	20080613
51	17713	0	28	0.066647	0.065621	2008	6	30	20080630
51	17728	0	27	0.079525	0.066647	2008	7	15	20080715
51	17744	0	27	0.073815	0.079525	2008	7	31	20080731
51	17759	0	27	0.069229	0.073815	2008	8	15	20080815
51	17773	0	27	0.065685	0.069229	2008	8	29	20080829
51	17790	0	27	0.06667	0.065685	2008	9	15	20080915
52	17178	0	6	0.065312		2007	1	12	20070112
52	17212	0	6	0.054331	0.065312	2007	2	15	20070215
52	17240	0	6	0.063861	0.054331	2007	3	15	20070315
52	17269	0	6	0.061521	0.063861	2007	4	13	20070413
52	17301	0	6	0.075881	0.061521	2007	5	15	20070515
52	17332	0	6	0.078326	0.075881	2007	6	15	20070615
52	17360	0	6	0.083053	0.078326	2007	7	13	20070713
52	17393	0	4	0.127841	0.083053	2007	8	15	20070815
52	17423	0	4	0.103303	0.127841	2007	9	14	20070914
52	17437	0	4	0.103147	0.103303	2007	9	28	20070928
52	17454	0	4	0.101216	0.103147	2007	10	15	20071015
52	17470	0	4	0.09832	0.101216	2007	10	31	20071031
52	17485	0	5	0.089883	0.09832	2007	11	15	20071115
52	17500	0	5	0.093124	0.089883	2007	11	30	20071130
52	17514	0	5	0.083372	0.093124	2007	12	14	20071214
52	17531	0	4	0.102833	0.083372	2007	12	31	20071231
52	17546	0	4	0.105829	0.102833	2008	1	15	20080115
52	17562	0	4	0.095556	0.105829	2008	1	31	20080131
52	17577	0	4	0.09321	0.095556	2008	2	15	20080215
52	17591	0	4	0.084895	0.09321	2008	2	29	20080229
52	17605	0	4	0.096856	0.084895	2008	3	14	20080314
52	17622	0	4	0.093251	0.096856	2008	3	31	20080331
52	17637	0	4	0.092472	0.093251	2008	4	15	20080415
52	17652	0	4	0.08945	0.092472	2008	4	30	20080430
52	17667	0	4	0.10215	0.08945	2008	5	15	20080515
52	17682	0	4	0.105133	0.10215	2008	5	30	20080530
52	17696	0	4	0.109503	0.105133	2008	6	13	20080613
52	17713	0	4	0.111251	0.109503	2008	6	30	20080630
52	17728	0	4	0.108279	0.111251	2008	7	15	20080715
52	17744	0	4	0.105302	0.108279	2008	7	31	20080731
52	17759	0	4	0.100897	0.105302	2008	8	15	20080815
52	17773	0	4	0.093938	0.100897	2008	8	29	20080829
52	17790	0	4	0.088038	0.093938	2008	9	15	20080915
53	17178	0	14	0.063219		2007	1	12	20070112
53	17212	0	14	0.061274	0.063219	2007	2	15	20070215
53	17240	0	14	0.065927	0.061274	2007	3	15	20070315
53	17269	0	14	0.068457	0.065927	2007	4	13	20070413
53	17301	0	14	0.075059	0.068457	2007	5	15	20070515
53	17332	0	14	0.078093	0.075059	2007	6	15	20070615
53	17360	0	13	0.07974	0.078093	2007	7	13	20070713
53	17393	0	13	0.074908	0.07974	2007	8	15	20070815
53	17423	0	13	0.075121	0.074908	2007	9	14	20070914
53	17437	0	13	0.082931	0.075121	2007	9	28	20070928
53	17454	0	13	0.085977	0.082931	2007	10	15	20071015
53	17470	0	13	0.088048	0.085977	2007	10	31	20071031
53	17485	0	13	0.097964	0.088048	2007	11	15	20071115
53	17500	0	13	0.101988	0.097964	2007	11	30	20071130
53	17514	0	13	0.097474	0.101988	2007	12	14	20071214
53	17531	0	13	0.102049	0.097474	2007	12	31	20071231
53	17546	0	13	0.110351	0.102049	2008	1	15	20080115
53	17562	0	13	0.106792	0.110351	2008	1	31	20080131
53	17577	0	13	0.103581	0.106792	2008	2	15	20080215
53	17591	0	13	0.104422	0.103581	2008	2	29	20080229

53	17605	0	13	0.110582	0.104422	2008	3	14	20080314
53	17622	0	13	0.115308	0.110582	2008	3	31	20080331
53	17637	0	13	0.114934	0.115308	2008	4	15	20080415
53	17652	0	13	0.115347	0.114934	2008	4	30	20080430
53	17667	0	13	0.120299	0.115347	2008	5	15	20080515
53	17682	0	13	0.125108	0.120299	2008	5	30	20080530
53	17696	0	13	0.139061	0.125108	2008	6	13	20080613
53	17713	0	13	0.144306	0.139061	2008	6	30	20080630
53	17728	0	13	0.149724	0.144306	2008	7	15	20080715
53	17744	0	13	0.148109	0.149724	2008	7	31	20080731
53	17759	0	13	0.129493	0.148109	2008	8	15	20080815
53	17773	0	13	0.125841	0.129493	2008	8	29	20080829
53	17790	0	13	0.129607	0.125841	2008	9	15	20080915
54	17178	0	8	0.025826		2007	1	12	20070112
54	17212	0	8	0.028626	0.025826	2007	2	15	20070215
54	17240	0	8	0.037963	0.028626	2007	3	15	20070315
54	17269	0	8	0.036338	0.037963	2007	4	13	20070413
54	17301	0	8	0.042317	0.036338	2007	5	15	20070515
54	17332	0	9	0.043297	0.042317	2007	6	15	20070615
54	17360	0	9	0.043822	0.043297	2007	7	13	20070713
54	17393	0	9	0.043222	0.043822	2007	8	15	20070815
54	17423	0	9	0.038725	0.043222	2007	9	14	20070914
54	17437	0	9	0.035972	0.038725	2007	9	28	20070928
54	17454	0	8	0.040943	0.035972	2007	10	15	20071015
54	17470	0	8	0.039994	0.040943	2007	10	31	20071031
54	17485	0	8	0.040244	0.039994	2007	11	15	20071115
54	17500	0	8	0.039037	0.040244	2007	11	30	20071130
54	17514	0	8	0.036603	0.039037	2007	12	14	20071214
54	17531	0	8	0.033503	0.036603	2007	12	31	20071231
54	17546	0	8	0.038471	0.033503	2008	1	15	20080115
54	17562	0	8	0.034995	0.038471	2008	1	31	20080131
54	17577	0	8	0.041498	0.034995	2008	2	15	20080215
54	17591	0	8	0.094415	0.041498	2008	2	29	20080229
54	17605	0	8	0.10322	0.094415	2008	3	14	20080314
54	17622	0	8	0.114886	0.10322	2008	3	31	20080331
54	17637	0	8	0.120091	0.114886	2008	4	15	20080415
54	17652	0	8	0.118062	0.120091	2008	4	30	20080430
54	17667	0	8	0.102486	0.118062	2008	5	15	20080515
54	17682	0	8	0.041065	0.102486	2008	5	30	20080530
54	17696	0	8	0.041687	0.041065	2008	6	13	20080613
54	17713	0	8	0.042568	0.041687	2008	6	30	20080630
54	17728	0	8	0.053348	0.042568	2008	7	15	20080715
54	17744	0	8	0.052195	0.053348	2008	7	31	20080731
54	17759	0	8	0.05049	0.052195	2008	8	15	20080815
54	17773	0	8	0.051611	0.05049	2008	8	29	20080829
54	17790	0	8	0.05321	0.051611	2008	9	15	20080915
55	17178	0	14	0.070201		2007	1	12	20070112
55	17212	0	14	0.070887	0.070201	2007	2	15	20070215
55	17240	0	14	0.076161	0.070887	2007	3	15	20070315
55	17269	0	14	0.081886	0.076161	2007	4	13	20070413
55	17301	0	14	0.095993	0.081886	2007	5	15	20070515
55	17332	0	14	0.104228	0.095993	2007	6	15	20070615
55	17360	0	14	0.106062	0.104228	2007	7	13	20070713
55	17393	0	14	0.107701	0.106062	2007	8	15	20070815
55	17423	0	14	0.104624	0.107701	2007	9	14	20070914
55	17437	0	15	0.104744	0.104624	2007	9	28	20070928
55	17454	0	15	0.104569	0.104744	2007	10	15	20071015
55	17470	0	15	0.108909	0.104569	2007	10	31	20071031
55	17485	0	15	0.119318	0.108909	2007	11	15	20071115
55	17500	0	15	0.121385	0.119318	2007	11	30	20071130
55	17514	0	15	0.121141	0.121385	2007	12	14	20071214
55	17531	0	15	0.12132	0.121141	2007	12	31	20071231
55	17546	0	15	0.130396	0.12132	2008	1	15	20080115
55	17562	0	15	0.126843	0.130396	2008	1	31	20080131
55	17577	0	15	0.12137	0.126843	2008	2	15	20080215
55	17591	0	15	0.127588	0.12137	2008	2	29	20080229
55	17605	0	15	0.137443	0.127588	2008	3	14	20080314
55	17622	0	15	0.134619	0.137443	2008	3	31	20080331
55	17637	0	16	0.135916	0.134619	2008	4	15	20080415
55	17652	0	16	0.13045	0.135916	2008	4	30	20080430
55	17667	0	16	0.135006	0.13045	2008	5	15	20080515
55	17682	0	16	0.130748	0.135006	2008	5	30	20080530
55	17696	0	16	0.139079	0.130748	2008	6	13	20080613
55	17713	0	16	0.145601	0.139079	2008	6	30	20080630
55	17728	0	15	0.151736	0.145601	2008	7	15	20080715
55	17744	0	15	0.160247	0.151736	2008	7	31	20080731
55	17759	0	15	0.152199	0.160247	2008	8	15	20080815
55	17773	0	15	0.158952	0.152199	2008	8	29	20080829
55	17790	0	15	0.151866	0.158952	2008	9	15	20080915
56	17178	0	21	0.066412		2007	1	12	20070112
56	17212	0	21	0.067382	0.066412	2007	2	15	20070215
56	17240	0	22	0.073043	0.067382	2007	3	15	20070315
56	17269	0	22	0.07123	0.073043	2007	4	13	20070413
56	17301	0	22	0.077789	0.07123	2007	5	15	20070515
56	17332	0	21	0.085473	0.077789	2007	6	15	20070615
56	17360	0	21	0.087343	0.085473	2007	7	13	20070713
56	17393	0	20	0.089649	0.087343	2007	8	15	20070815
56	17423	0	20	0.079903	0.089649	2007	9	14	20070914
56	17437	0	20	0.080502	0.079903	2007	9	28	20070928
56	17454	0	20	0.080309	0.080502	2007	10	15	20071015
56	17470	0	20	0.083458	0.080309	2007	10	31	20071031
56	17485	0	20	0.085367	0.083458	2007	11	15	20071115
56	17500	0	20	0.089842	0.085367	2007	11	30	20071130
56	17514	0	20	0.082364	0.089842	2007	12	14	20071214
56	17531	0	20	0.08592	0.082364	2007	12	31	20071231
56	17546	0	19	0.099766	0.08592	2008	1	15	20080115

56	17562	0	19	0.104623	0.099766	2008	1	31	20080131
56	17577	0	19	0.105608	0.104623	2008	2	15	20080215
56	17591	0	19	0.107668	0.105608	2008	2	29	20080229
56	17605	0	19	0.110706	0.107668	2008	3	14	20080314
56	17622	0	19	0.112452	0.110706	2008	3	31	20080331
56	17637	0	19	0.109704	0.112452	2008	4	15	20080415
56	17652	0	19	0.118517	0.109704	2008	4	30	20080430
56	17667	0	19	0.12056	0.118517	2008	5	15	20080515
56	17682	0	19	0.124419	0.12056	2008	5	30	20080530
56	17696	0	19	0.134968	0.124419	2008	6	13	20080613
56	17713	0	19	0.137069	0.134968	2008	6	30	20080630
56	17728	0	19	0.153202	0.137069	2008	7	15	20080715
56	17744	0	19	0.148804	0.153202	2008	7	31	20080731
56	17759	0	19	0.144779	0.148804	2008	8	15	20080815
56	17773	0	19	0.142826	0.144779	2008	8	29	20080829
56	17790	0	19	0.144885	0.142826	2008	9	15	20080915
57	17178	0	8	0.237976		2007	1	12	20070112
57	17212	0	7	0.204179	0.237976	2007	2	15	20070215
57	17240	0	7	0.206162	0.204179	2007	3	15	20070315
57	17269	0	7	0.189421	0.206162	2007	4	13	20070413
57	17301	0	7	0.170198	0.189421	2007	5	15	20070515
57	17332	0	7	0.179699	0.170198	2007	6	15	20070615
57	17360	0	7	0.194197	0.179699	2007	7	13	20070713
57	17393	0	8	0.182172	0.194197	2007	8	15	20070815
57	17423	0	8	0.180075	0.182172	2007	9	14	20070914
57	17437	0	8	0.22402	0.180075	2007	9	28	20070928
57	17454	0	8	0.214561	0.22402	2007	10	15	20071015
57	17470	0	8	0.231865	0.214561	2007	10	31	20071031
57	17485	0	8	0.251414	0.231865	2007	11	15	20071115
57	17500	0	8	0.255088	0.251414	2007	11	30	20071130
57	17514	0	8	0.254178	0.255088	2007	12	14	20071214
57	17531	0	8	0.264586	0.254178	2007	12	31	20071231
57	17546	0	8	0.289343	0.264586	2008	1	15	20080115
57	17562	0	8	0.254383	0.289343	2008	1	31	20080131
57	17577	0	8	0.263	0.254383	2008	2	15	20080215
57	17591	0	8	0.268893	0.263	2008	2	29	20080229
57	17605	0	8	0.271599	0.268893	2008	3	14	20080314
57	17622	0	8	0.266639	0.271599	2008	3	31	20080331
57	17637	0	8	0.259921	0.266639	2008	4	15	20080415
57	17652	0	8	0.26197	0.259921	2008	4	30	20080430
57	17667	0	8	0.277521	0.26197	2008	5	15	20080515
57	17682	0	8	0.282787	0.277521	2008	5	30	20080530
57	17696	0	8	0.291107	0.282787	2008	6	13	20080613
57	17713	0	8	0.299216	0.291107	2008	6	30	20080630
57	17728	0	8	0.321248	0.299216	2008	7	15	20080715
57	17744	0	8	0.308714	0.321248	2008	7	31	20080731
57	17759	0	7	0.143547	0.308714	2008	8	15	20080815
57	17773	0	7	0.144852	0.143547	2008	8	29	20080829
57	17790	0	7	0.144144	0.144852	2008	9	15	20080915
58	17178	0	23	0.075593		2007	1	12	20070112
58	17212	0	22	0.083312	0.075593	2007	2	15	20070215
58	17240	0	22	0.083067	0.083312	2007	3	15	20070315
58	17269	0	22	0.086296	0.083067	2007	4	13	20070413
58	17301	0	22	0.093538	0.086296	2007	5	15	20070515
58	17332	0	21	0.099308	0.093538	2007	6	15	20070615
58	17360	0	21	0.096653	0.099308	2007	7	13	20070713
58	17393	0	20	0.097166	0.096653	2007	8	15	20070815
58	17423	0	21	0.089685	0.097166	2007	9	14	20070914
58	17437	0	20	0.089616	0.089685	2007	9	28	20070928
58	17454	0	20	0.088649	0.089616	2007	10	15	20071015
58	17470	0	20	0.102091	0.088649	2007	10	31	20071031
58	17485	0	20	0.109272	0.102091	2007	11	15	20071115
58	17500	0	20	0.117307	0.109272	2007	11	30	20071130
58	17514	0	20	0.111108	0.117307	2007	12	14	20071214
58	17531	0	20	0.113442	0.111108	2007	12	31	20071231
58	17546	0	20	0.12865	0.113442	2008	1	15	20080115
58	17562	0	20	0.120864	0.12865	2008	1	31	20080131
58	17577	0	20	0.124488	0.120864	2008	2	15	20080215
58	17591	0	20	0.126472	0.124488	2008	2	29	20080229
58	17605	0	20	0.129668	0.126472	2008	3	14	20080314
58	17622	0	20	0.118745	0.129668	2008	3	31	20080331
58	17637	0	20	0.120136	0.118745	2008	4	15	20080415
58	17652	0	20	0.119153	0.120136	2008	4	30	20080430
58	17667	0	20	0.113637	0.119153	2008	5	15	20080515
58	17682	0	20	0.113113	0.113637	2008	5	30	20080530
58	17696	0	19	0.122041	0.113113	2008	6	13	20080613
58	17713	0	19	0.119891	0.122041	2008	6	30	20080630
58	17728	0	19	0.126679	0.119891	2008	7	15	20080715
58	17744	0	19	0.127637	0.126679	2008	7	31	20080731
58	17759	0	18	0.112244	0.127637	2008	8	15	20080815
58	17773	0	18	0.111395	0.112244	2008	8	29	20080829
58	17790	0	18	0.112876	0.111395	2008	9	15	20080915
59	17178	0	25	0.06513		2007	1	12	20070112
59	17212	0	25	0.06944	0.06513	2007	2	15	20070215
59	17240	0	25	0.077073	0.06944	2007	3	15	20070315
59	17269	0	24	0.069515	0.077073	2007	4	13	20070413
59	17301	0	24	0.071962	0.069515	2007	5	15	20070515
59	17332	0	24	0.074242	0.071962	2007	6	15	20070615
59	17360	0	24	0.077295	0.074242	2007	7	13	20070713
59	17393	0	24	0.072278	0.077295	2007	8	15	20070815
59	17423	0	24	0.070067	0.072278	2007	9	14	20070914
59	17437	0	24	0.06853	0.070067	2007	9	28	20070928
59	17454	0	23	0.064903	0.06853	2007	10	15	20071015
59	17470	0	24	0.063812	0.064903	2007	10	31	20071031
59	17485	0	24	0.068225	0.063812	2007	11	15	20071115
59	17500	0	24	0.073305	0.068225	2007	11	30	20071130

59	17514	0	24	0.072373	0.073305	2007	12	14	20071214
59	17531	0	24	0.075667	0.072373	2007	12	31	20071231
59	17546	0	24	0.084432	0.075667	2008	1	15	20080115
59	17562	0	24	0.082434	0.084432	2008	1	31	20080131
59	17577	0	24	0.086266	0.082434	2008	2	15	20080215
59	17591	0	24	0.08731	0.086266	2008	2	29	20080229
59	17605	0	24	0.089648	0.08731	2008	3	14	20080314
59	17622	0	24	0.084018	0.089648	2008	3	31	20080331
59	17637	0	24	0.083963	0.084018	2008	4	15	20080415
59	17652	0	24	0.085787	0.083963	2008	4	30	20080430
59	17667	0	24	0.086868	0.085787	2008	5	15	20080515
59	17682	0	24	0.094113	0.086868	2008	5	30	20080530
59	17696	0	24	0.100795	0.094113	2008	6	13	20080613
59	17713	0	24	0.101131	0.100795	2008	6	30	20080630
59	17728	0	24	0.105991	0.101131	2008	7	15	20080715
59	17744	0	24	0.104574	0.105991	2008	7	31	20080731
59	17759	0	24	0.102306	0.104574	2008	8	15	20080815
59	17773	0	24	0.098388	0.102306	2008	8	29	20080829
59	17790	0	24	0.099449	0.098388	2008	9	15	20080915
60	11-Jan-47	0	91	0.027537		2007	1	12	20070112
60	14-Feb-47	0	91	0.028545	0.027537	2007	2	15	20070215
60	14-Mar-47	0	90	0.032572	0.028545	2007	3	15	20070315
60	12-Apr-47	0	90	0.034157	0.032572	2007	4	13	20070413
60	14-May-47	0	90	0.04289	0.034157	2007	5	15	20070515
60	14-Jun-47	0	91	0.048999	0.04289	2007	6	15	20070615
60	12-Jul-47	0	91	0.053323	0.048999	2007	7	13	20070713
60	14-Aug-47	0	89	0.057912	0.053323	2007	8	15	20070815
60	13-Sep-47	0	90	0.054549	0.057912	2007	9	14	20070914
60	27-Sep-47	0	89	0.052625	0.054549	2007	9	28	20070928
60	14-Oct-47	0	88	0.050268	0.052625	2007	10	15	20071015
60	30-Oct-47	0	90	0.053527	0.050268	2007	10	31	20071031
60	14-Nov-47	0	90	0.060831	0.053527	2007	11	15	20071115
60	29-Nov-47	0	90	0.058182	0.060831	2007	11	30	20071130
60	13-Dec-47	0	90	0.058918	0.058182	2007	12	14	20071214
60	30-Dec-47	0	90	0.061184	0.058918	2007	12	31	20071231
60	14-Jan-48	0	89	0.066341	0.061184	2008	1	15	20080115
60	30-Jan-48	0	89	0.064292	0.066341	2008	1	31	20080131
60	14-Feb-48	0	89	0.06667	0.064292	2008	2	15	20080215
60	28-Feb-48	0	88	0.070051	0.06667	2008	2	29	20080229
60	13-Mar-48	0	88	0.076569	0.070051	2008	3	14	20080314
60	30-Mar-48	0	87	0.075659	0.076569	2008	3	31	20080331
60	14-Apr-48	0	87	0.079195	0.075659	2008	4	15	20080415
60	29-Apr-48	0	86	0.079623	0.079195	2008	4	30	20080430
60	14-May-48	0	86	0.081872	0.079623	2008	5	15	20080515
60	29-May-48	0	86	0.08504	0.081872	2008	5	30	20080530
60	12-Jun-48	0	86	0.094341	0.08504	2008	6	13	20080613
60	29-Jun-48	0	87	0.10203	0.094341	2008	6	30	20080630
60	14-Jul-48	0	86	0.099542	0.10203	2008	7	15	20080715
60	30-Jul-48	0	84	0.097488	0.099542	2008	7	31	20080731
60	14-Aug-48	0	84	0.100659	0.097488	2008	8	15	20080815
60	28-Aug-48	0	84	0.098527	0.100659	2008	8	29	20080829
60	14-Sep-48	0	84	0.097894	0.098527	2008	9	15	20080915
61	17178	0	27	0.079557		2007	1	12	20070112
61	17212	0	27	0.122103	0.079557	2007	2	15	20070215
61	17240	0	27	0.143054	0.122103	2007	3	15	20070315
61	17269	0	26	0.125908	0.143054	2007	4	13	20070413
61	17301	0	25	0.103687	0.125908	2007	5	15	20070515
61	17332	0	25	0.140298	0.103687	2007	6	15	20070615
61	17360	0	26	0.106476	0.140298	2007	7	13	20070713
61	17393	0	26	0.132413	0.106476	2007	8	15	20070815
61	17423	0	26	0.1257	0.132413	2007	9	14	20070914
61	17437	0	26	0.087663	0.1257	2007	9	28	20070928
61	17454	0	26	0.083472	0.087663	2007	10	15	20071015
61	17470	0	32	0.078392	0.083472	2007	10	31	20071031
61	17485	0	31	0.083612	0.078392	2007	11	15	20071115
61	17500	0	30	0.081097	0.083612	2007	11	30	20071130
61	17514	0	30	0.106515	0.081097	2007	12	14	20071214
61	17531	0	30	0.082364	0.106515	2007	12	31	20071231
61	17546	0	31	0.090071	0.082364	2008	1	15	20080115
61	17562	0	31	0.092688	0.090071	2008	1	31	20080131
61	17577	0	31	0.100507	0.092688	2008	2	15	20080215
61	17591	0	31	0.106998	0.100507	2008	2	29	20080229
61	17605	0	31	0.116404	0.106998	2008	3	14	20080314
61	17622	0	31	0.114456	0.116404	2008	3	31	20080331
61	17637	0	31	0.114542	0.114456	2008	4	15	20080415
61	17652	0	31	0.120795	0.114542	2008	4	30	20080430
61	17667	0	31	0.122211	0.120795	2008	5	15	20080515
61	17682	0	31	0.13234	0.122211	2008	5	30	20080530
61	17696	0	32	0.130388	0.13234	2008	6	13	20080613
61	17713	0	31	0.136949	0.130388	2008	6	30	20080630
61	17728	0	31	0.138693	0.136949	2008	7	15	20080715
61	17744	0	31	0.131608	0.138693	2008	7	31	20080731
61	17759	0	29	0.11688	0.131608	2008	8	15	20080815
61	17773	0	29	0.104455	0.11688	2008	8	29	20080829
61	17790	0	29	0.100803	0.104455	2008	9	15	20080915
62	17178	0	42	0.049831		2007	1	12	20070112
62	17212	0	43	0.04907	0.049831	2007	2	15	20070215
62	17240	0	43	0.051995	0.04907	2007	3	15	20070315
62	17269	0	44	0.052852	0.051995	2007	4	13	20070413
62	17301	0	44	0.055984	0.052852	2007	5	15	20070515
62	17332	0	44	0.059554	0.055984	2007	6	15	20070615
62	17360	0	45	0.065777	0.059554	2007	7	13	20070713
62	17393	0	44	0.067216	0.065777	2007	8	15	20070815
62	17423	0	45	0.065059	0.067216	2007	9	14	20070914
62	17437	0	45	0.061587	0.065059	2007	9	28	20070928
62	17454	0	43	0.060336	0.061587	2007	10	15	20071015

		60	61	62	63	64	65	67
12-Jan-07	0.027537	0.079557	0.049831	0.030053	0.023413	0.040196	0.027071
15-Feb-07	0.028545	0.122103	0.04907	0.030713	0.023793	0.036233	0.028311
15-Mar-07	0.032572	0.143054	0.051995	0.036087	0.027465	0.03834	0.029839
13-Apr-07	0.034157	0.125908	0.052852	0.036703	0.034379	0.037288	0.031169
15-May-07	0.04289	0.103687	0.055984	0.038981	0.03837	0.039941	0.033313
15-Jun-07	0.048999	0.140298	0.059554	0.040483	0.04457	0.045871	0.035269
13-Jul-07	0.053323	0.106476	0.065777	0.047495	0.045066	0.048428	0.038422
15-Aug-07	0.057912	0.132413	0.067216	0.049398	0.046125	0.052438	0.042783
14-Sep-07	0.054549	0.1257	0.065059	0.047478	0.041575	0.053936	0.035815
28-Sep-07	0.052625	0.087663	0.061587	0.044476	0.039681	0.055793	0.033812
15-Oct-07	0.050268	0.083472	0.060336	0.041962	0.036937	0.060732	0.036109
31-Oct-07	0.053527	0.078392	0.066392	0.045965	0.036283	0.055417	0.03463
15-Nov-07	0.060831	0.083612	0.071636	0.04812	0.041164	0.048795	0.038461
30-Nov-07	0.058182	0.081097	0.072325	0.049363	0.041193	0.054401	0.036836
14-Dec-07	0.058918	0.106515	0.071957	0.050373	0.043511	0.051366	0.036351
31-Dec-07	0.061184	0.082364	0.076686	0.048926	0.044755	0.060673	0.037643
15-Jan-08	0.066341	0.090071	0.082753	0.054043	0.048699	0.067331	0.039612
31-Jan-08	0.064292	0.092688	0.083377	0.053937	0.049585	0.071197	0.039607
15-Feb-08	0.06667	0.100507	0.083387	0.054851	0.051196	0.074234	0.041805
29-Feb-08	0.070051	0.106998	0.085385	0.055404	0.055413	0.075634	0.043148
13-Mar-08	0.076569	0.116404	0.093482	0.05766	0.063788	0.078467	0.042601
31-Mar-08	0.075659	0.114456	0.088815	0.052808	0.056661	0.070403	0.042154
15-Apr-08	0.079195	0.114542	0.087203	0.052405	0.056195	0.067605	0.045313
30-Apr-08	0.079623	0.120795	0.083754	0.050459	0.0562	0.066575	0.039359
15-May-08	0.081872	0.122211	0.085767	0.052589	0.05487	0.071788	0.039449
30-May-08	0.08504	0.13234	0.089482	0.051897	0.056337	0.06584	0.040929
13-Jun-08	0.094341	0.130388	0.094546	0.055915	0.05814	0.070599	0.047206
30-Jun-08	0.10203	0.136949	0.096294	0.056239	0.056632	0.070432	0.040784
15-Jul-08	0.099542	0.138693	0.103491	0.060493	0.064552	0.066715	0.041767
31-Jul-08	0.097488	0.131608	0.09242	0.0579	0.060747	0.06254	0.039535
15-Aug-08	0.100659	0.11688	0.085222	0.055523	0.05703	0.058464	0.038917
29-Aug-08	0.098527	0.104455	0.087559	0.054977	0.056648	0.055408	0.038762
15-Sep-08	0.097894	0.100803	0.089791	0.053875	0.05919	0.054061	0.037617

62	17470	0	43	0.066392	0.060336	2007	10	31	20071031
62	17485	0	43	0.071636	0.066392	2007	11	15	20071115
62	17500	0	43	0.072325	0.071636	2007	11	30	20071130
62	17514	0	43	0.071957	0.072325	2007	12	14	20071214
62	17531	0	42	0.076686	0.071957	2007	12	31	20071231
62	17546	0	42	0.082753	0.076686	2008	1	15	20080115
62	17562	0	42	0.083377	0.082753	2008	1	31	20080131
62	17577	0	42	0.083387	0.083377	2008	2	15	20080215
62	17591	0	42	0.085385	0.083387	2008	2	29	20080229
62	17605	0	42	0.093482	0.085385	2008	3	14	20080314
62	17622	0	43	0.088815	0.093482	2008	3	31	20080331
62	17637	0	43	0.087203	0.088815	2008	4	15	20080415
62	17652	0	43	0.083754	0.087203	2008	4	30	20080430
62	17667	0	43	0.085767	0.083754	2008	5	15	20080515
62	17682	0	43	0.089482	0.085767	2008	5	30	20080530
62	17696	0	42	0.094546	0.089482	2008	6	13	20080613
62	17713	0	42	0.096294	0.094546	2008	6	30	20080630
62	17728	0	41	0.103491	0.096294	2008	7	15	20080715
62	17744	0	41	0.09242	0.103491	2008	7	31	20080731
62	17759	0	42	0.085222	0.09242	2008	8	15	20080815
62	17773	0	41	0.087559	0.085222	2008	8	29	20080829
62	17790	0	41	0.089791	0.087559	2008	9	15	20080915
63	17178	0	108	0.030053		2007	1	12	20070112
63	17212	0	108	0.030713	0.030053	2007	2	15	20070215
63	17240	0	108	0.036087	0.030713	2007	3	15	20070315
63	17269	0	108	0.036703	0.036087	2007	4	13	20070413
63	17301	0	108	0.038981	0.036703	2007	5	15	20070515
63	17332	0	108	0.040483	0.038981	2007	6	15	20070615
63	17360	0	106	0.047495	0.040483	2007	7	13	20070713
63	17393	0	106	0.049398	0.047495	2007	8	15	20070815
63	17423	0	107	0.047478	0.049398	2007	9	14	20070914
63	17437	0	106	0.044476	0.047478	2007	9	28	20070928
63	17454	0	105	0.041962	0.044476	2007	10	15	20071015
63	17470	0	105	0.045965	0.041962	2007	10	31	20071031
63	17485	0	103	0.04812	0.045965	2007	11	15	20071115
63	17500	0	103	0.049363	0.04812	2007	11	30	20071130
63	17514	0	104	0.050373	0.049363	2007	12	14	20071214
63	17531	0	103	0.048926	0.050373	2007	12	31	20071231
63	17546	0	102	0.054043	0.048926	2008	1	15	20080115
63	17562	0	102	0.053937	0.054043	2008	1	31	20080131
63	17577	0	101	0.054851	0.053937	2008	2	15	20080215
63	17591	0	100	0.055404	0.054851	2008	2	29	20080229
63	17605	0	101	0.05766	0.055404	2008	3	14	20080314
63	17622	0	101	0.052808	0.05766	2008	3	31	20080331
63	17637	0	101	0.052405	0.052808	2008	4	15	20080415
63	17652	0	101	0.050459	0.052405	2008	4	30	20080430
63	17667	0	101	0.052589	0.050459	2008	5	15	20080515
63	17682	0	101	0.051897	0.052589	2008	5	30	20080530
63	17696	0	99	0.055915	0.051897	2008	6	13	20080613
63	17713	0	99	0.056239	0.055915	2008	6	30	20080630
63	17728	0	97	0.060493	0.056239	2008	7	15	20080715
63	17744	0	97	0.0579	0.060493	2008	7	31	20080731
63	17759	0	97	0.055523	0.0579	2008	8	15	20080815
63	17773	0	97	0.054977	0.055523	2008	8	29	20080829
63	17790	0	96	0.053875	0.054977	2008	9	15	20080915
64	17178	0	11	0.023413		2007	1	12	20070112
64	17212	0	12	0.023793	0.023413	2007	2	15	20070215
64	17240	0	12	0.027465	0.023793	2007	3	15	20070315
64	17269	0	12	0.034379	0.027465	2007	4	13	20070413
64	17301	0	12	0.03837	0.034379	2007	5	15	20070515
64	17332	0	11	0.04457	0.03837	2007	6	15	20070615
64	17360	0	11	0.045066	0.04457	2007	7	13	20070713
64	17393	0	11	0.046125	0.045066	2007	8	15	20070815
64	17423	0	11	0.041575	0.046125	2007	9	14	20070914
64	17437	0	11	0.039681	0.041575	2007	9	28	20070928
64	17454	0	11	0.036937	0.039681	2007	10	15	20071015
64	17470	0	11	0.036283	0.036937	2007	10	31	20071031
64	17485	0	11	0.041164	0.036283	2007	11	15	20071115
64	17500	0	11	0.041193	0.041164	2007	11	30	20071130
64	17514	0	11	0.043511	0.041193	2007	12	14	20071214
64	17531	0	11	0.044755	0.043511	2007	12	31	20071231
64	17546	0	11	0.048699	0.044755	2008	1	15	20080115
64	17562	0	11	0.049585	0.048699	2008	1	31	20080131
64	17577	0	11	0.051196	0.049585	2008	2	15	20080215
64	17591	0	11	0.055413	0.051196	2008	2	29	20080229
64	17605	0	11	0.063788	0.055413	2008	3	14	20080314
64	17622	0	11	0.056661	0.063788	2008	3	31	20080331
64	17637	0	11	0.056195	0.056661	2008	4	15	20080415
64	17652	0	11	0.0562	0.056195	2008	4	30	20080430
64	17667	0	11	0.05487	0.0562	2008	5	15	20080515
64	17682	0	11	0.056337	0.05487	2008	5	30	20080530
64	17696	0	11	0.05814	0.056337	2008	6	13	20080613
64	17713	0	11	0.056632	0.05814	2008	6	30	20080630
64	17728	0	11	0.064552	0.056632	2008	7	15	20080715
64	17744	0	11	0.060747	0.064552	2008	7	31	20080731
64	17759	0	11	0.05703	0.060747	2008	8	15	20080815
64	17773	0	11	0.056648	0.05703	2008	8	29	20080829
64	17790	0	11	0.05919	0.056648	2008	9	15	20080915
65	17178	0	19	0.040196		2007	1	12	20070112
65	17212	0	20	0.036233	0.040196	2007	2	15	20070215
65	17240	0	20	0.03834	0.036233	2007	3	15	20070315
65	17269	0	20	0.037288	0.03834	2007	4	13	20070413
65	17301	0	20	0.039941	0.037288	2007	5	15	20070515
65	17332	0	20	0.045871	0.039941	2007	6	15	20070615
65	17360	0	20	0.048428	0.045871	2007	7	13	20070713
65	17393	0	21	0.052438	0.048428	2007	8	15	20070815

65	17423	0	21	0.053936	0.052438	2007	9	14	20070914
65	17437	0	22	0.055793	0.053936	2007	9	28	20070928
65	17454	0	21	0.060732	0.055793	2007	10	15	20071015
65	17470	0	22	0.055417	0.060732	2007	10	31	20071031
65	17485	0	22	0.048795	0.055417	2007	11	15	20071115
65	17500	0	22	0.054401	0.048795	2007	11	30	20071130
65	17514	0	23	0.051366	0.054401	2007	12	14	20071214
65	17531	0	22	0.060673	0.051366	2007	12	31	20071231
65	17546	0	23	0.067331	0.060673	2008	1	15	20080115
65	17562	0	23	0.071197	0.067331	2008	1	31	20080131
65	17577	0	23	0.074234	0.071197	2008	2	15	20080215
65	17591	0	23	0.075634	0.074234	2008	2	29	20080229
65	17605	0	23	0.078467	0.075634	2008	3	14	20080314
65	17622	0	23	0.070403	0.078467	2008	3	31	20080331
65	17637	0	23	0.067605	0.070403	2008	4	15	20080415
65	17652	0	23	0.066575	0.067605	2008	4	30	20080430
65	17667	0	23	0.071788	0.066575	2008	5	15	20080515
65	17682	0	24	0.06584	0.071788	2008	5	30	20080530
65	17696	0	23	0.070599	0.06584	2008	6	13	20080613
65	17713	0	23	0.070432	0.070599	2008	6	30	20080630
65	17728	0	23	0.066715	0.070432	2008	7	15	20080715
65	17744	0	23	0.06254	0.066715	2008	7	31	20080731
65	17759	0	23	0.058464	0.06254	2008	8	15	20080815
65	17773	0	23	0.055408	0.058464	2008	8	29	20080829
65	17790	0	23	0.054061	0.055408	2008	9	15	20080915
66	17178	0	1	0.016248		2007	1	12	20070112
66	17212	0	1	0.019856	0.016248	2007	2	15	20070215
66	17240	0	1	0.026528	0.019856	2007	3	15	20070315
66	17269	0	1	0.024592	0.026528	2007	4	13	20070413
66	17301	0	1	0.028382	0.024592	2007	5	15	20070515
66	17332	0	1	0.036448	0.028382	2007	6	15	20070615
66	17360	0	1	0.049885	0.036448	2007	7	13	20070713
66	17393	0	1	0.066288	0.049885	2007	8	15	20070815
66	17423	0	1	0.054169	0.066288	2007	9	14	20070914
66	17437	0	1	0.051812	0.054169	2007	9	28	20070928
66	17454	0	1	0.048721	0.051812	2007	10	15	20071015
66	17470	0	1	0.049352	0.048721	2007	10	31	20071031
66	17485	0	1	0.052021	0.049352	2007	11	15	20071115
66	17500	0	1	0.051195	0.052021	2007	11	30	20071130
66	17514	0	1	0.049952	0.051195	2007	12	14	20071214
66	17531	0	1	0.040268	0.049952	2007	12	31	20071231
66	17546	0	1	0.045358	0.040268	2008	1	15	20080115
66	17562	0	1	0.043395	0.045358	2008	1	31	20080131
66	17577	0	1	0.044501	0.043395	2008	2	15	20080215
66	17591	0	1	0.044547	0.044501	2008	2	29	20080229
66	17605	0	1	0.048618	0.044547	2008	3	14	20080314
66	17622	0	1	0.046136	0.048618	2008	3	31	20080331
66	17637	0	1	0.04355	0.046136	2008	4	15	20080415
66	17652	0	1	0.041718	0.04355	2008	4	30	20080430
66	17667	0	1	0.045334	0.041718	2008	5	15	20080515
66	17682	0	1	0.047742	0.045334	2008	5	30	20080530
66	17696	0	1	0.052254	0.047742	2008	6	13	20080613
66	17713	0	1	0.044954	0.052254	2008	6	30	20080630
66	17728	0	1	0.04826	0.044954	2008	7	15	20080715
66	17744	0	1	0.047098	0.04826	2008	7	31	20080731
66	17759	0	1	0.042737	0.047098	2008	8	15	20080815
66	17773	0	1	0.040583	0.042737	2008	8	29	20080829
66	17790	0	1	0.040661	0.040583	2008	9	15	20080915
67	17178	0	815	0.027071		2007	1	12	20070112
67	17212	0	826	0.028311	0.027071	2007	2	15	20070215
67	17240	0	853	0.029839	0.028311	2007	3	15	20070315
67	17269	0	853	0.031169	0.029839	2007	4	13	20070413
67	17301	0	854	0.033313	0.031169	2007	5	15	20070515
67	17332	0	854	0.035269	0.033313	2007	6	15	20070615
67	17360	0	872	0.038422	0.035269	2007	7	13	20070713
67	17393	0	876	0.042783	0.038422	2007	8	15	20070815
67	17423	0	885	0.035815	0.042783	2007	9	14	20070914
67	17437	0	884	0.033812	0.035815	2007	9	28	20070928
67	17454	0	880	0.036109	0.033812	2007	10	15	20071015
67	17470	0	873	0.03463	0.036109	2007	10	31	20071031
67	17485	0	874	0.038461	0.03463	2007	11	15	20071115
67	17500	0	882	0.036836	0.038461	2007	11	30	20071130
67	17514	0	884	0.036351	0.036836	2007	12	14	20071214
67	17531	0	892	0.037643	0.036351	2007	12	31	20071231
67	17546	0	900	0.039612	0.037643	2008	1	15	20080115
67	17562	0	900	0.039607	0.039612	2008	1	31	20080131
67	17577	0	899	0.041805	0.039607	2008	2	15	20080215
67	17591	0	896	0.043148	0.041805	2008	2	29	20080229
67	17605	0	897	0.042601	0.043148	2008	3	14	20080314
67	17622	0	895	0.042154	0.042601	2008	3	31	20080331
67	17637	0	896	0.045313	0.042154	2008	4	15	20080415
67	17652	0	896	0.039359	0.045313	2008	4	30	20080430
67	17667	0	896	0.039449	0.039359	2008	5	15	20080515
67	17682	0	918	0.040929	0.039449	2008	5	30	20080530
67	17696	0	919	0.047206	0.040929	2008	6	13	20080613
67	17713	0	924	0.040784	0.047206	2008	6	30	20080630
67	17728	0	924	0.041767	0.040784	2008	7	15	20080715
67	17744	0	924	0.039535	0.041767	2008	7	31	20080731
67	17759	0	924	0.038917	0.039535	2008	8	15	20080815
67	17773	0	924	0.038762	0.038917	2008	8	29	20080829
67	17790	0	925	0.037617	0.038762	2008	9	15	20080915
70	17178	0	14	0.032886		2007	1	12	20070112
70	17212	0	14	0.034259	0.032886	2007	2	15	20070215
70	17240	0	14	0.040557	0.034259	2007	3	15	20070315
70	17269	0	14	0.043637	0.040557	2007	4	13	20070413
70	17301	0	13	0.043687	0.043637	2007	5	15	20070515

70	17332	0	14	0.042783	0.043687	2007	6	15	20070615
70	17360	0	14	0.045811	0.042783	2007	7	13	20070713
70	17393	0	14	0.044511	0.045811	2007	8	15	20070815
70	17423	0	14	0.042821	0.044511	2007	9	14	20070914
70	17437	0	14	0.04162	0.042821	2007	9	28	20070928
70	17454	0	14	0.040519	0.04162	2007	10	15	20071015
70	17470	0	13	0.040302	0.040519	2007	10	31	20071031
70	17485	0	13	0.043015	0.040302	2007	11	15	20071115
70	17500	0	13	0.045129	0.043015	2007	11	30	20071130
70	17514	0	13	0.044578	0.045129	2007	12	14	20071214
70	17531	0	13	0.045907	0.044578	2007	12	31	20071231
70	17546	0	13	0.051713	0.045907	2008	1	15	20080115
70	17562	0	13	0.053962	0.051713	2008	1	31	20080131
70	17577	0	13	0.057316	0.053962	2008	2	15	20080215
70	17591	0	13	0.060047	0.057316	2008	2	29	20080229
70	17605	0	12	0.057453	0.060047	2008	3	14	20080314
70	17622	0	12	0.056239	0.057453	2008	3	31	20080331
70	17637	0	12	0.055677	0.056239	2008	4	15	20080415
70	17652	0	12	0.057882	0.055677	2008	4	30	20080430
70	17667	0	12	0.062322	0.057882	2008	5	15	20080515
70	17682	0	12	0.065507	0.062322	2008	5	30	20080530
70	17696	0	12	0.071747	0.065507	2008	6	13	20080613
70	17713	0	12	0.07542	0.071747	2008	6	30	20080630
70	17728	0	12	0.083522	0.07542	2008	7	15	20080715
70	17744	0	12	0.079633	0.083522	2008	7	31	20080731
70	17759	0	12	0.074676	0.079633	2008	8	15	20080815
70	17773	0	12	0.075757	0.074676	2008	8	29	20080829
70	17790	0	12	0.0756	0.075757	2008	9	15	20080915
72	17178	0	9	0.03539		2007	1	12	20070112
72	17212	0	9	0.037664	0.03539	2007	2	15	20070215
72	17240	0	9	0.037954	0.037664	2007	3	15	20070315
72	17269	0	9	0.042445	0.037954	2007	4	13	20070413
72	17301	0	9	0.048815	0.042445	2007	5	15	20070515
72	17332	0	9	0.048389	0.048815	2007	6	15	20070615
72	17360	0	9	0.060288	0.048389	2007	7	13	20070713
72	17393	0	9	0.061332	0.060288	2007	8	15	20070815
72	17423	0	9	0.058533	0.061332	2007	9	14	20070914
72	17437	0	9	0.05443	0.058533	2007	9	28	20070928
72	17454	0	9	0.053118	0.05443	2007	10	15	20071015
72	17470	0	9	0.057376	0.053118	2007	10	31	20071031
72	17485	0	9	0.058444	0.057376	2007	11	15	20071115
72	17500	0	9	0.060763	0.058444	2007	11	30	20071130
72	17514	0	9	0.058484	0.060763	2007	12	14	20071214
72	17531	0	9	0.061955	0.058484	2007	12	31	20071231
72	17546	0	9	0.067007	0.061955	2008	1	15	20080115
72	17562	0	9	0.05939	0.067007	2008	1	31	20080131
72	17577	0	9	0.059348	0.05939	2008	2	15	20080215
72	17591	0	9	0.062867	0.059348	2008	2	29	20080229
72	17605	0	9	0.066341	0.062867	2008	3	14	20080314
72	17622	0	9	0.064448	0.066341	2008	3	31	20080331
72	17637	0	10	0.056875	0.064448	2008	4	15	20080415
72	17652	0	10	0.058274	0.056875	2008	4	30	20080430
72	17667	0	10	0.059846	0.058274	2008	5	15	20080515
72	17682	0	10	0.059805	0.059846	2008	5	30	20080530
72	17696	0	10	0.06039	0.059805	2008	6	13	20080613
72	17713	0	10	0.060499	0.06039	2008	6	30	20080630
72	17728	0	10	0.063932	0.060499	2008	7	15	20080715
72	17744	0	10	0.056329	0.063932	2008	7	31	20080731
72	17759	0	10	0.052054	0.056329	2008	8	15	20080815
72	17773	0	10	0.047591	0.052054	2008	8	29	20080829
72	17790	0	10	0.046096	0.047591	2008	9	15	20080915
73	17178	0	89	0.043951		2007	1	12	20070112
73	17212	0	88	0.049342	0.043951	2007	2	15	20070215
73	17240	0	87	0.057261	0.049342	2007	3	15	20070315
73	17269	0	86	0.05776	0.057261	2007	4	13	20070413
73	17301	0	86	0.061787	0.05776	2007	5	15	20070515
73	17332	0	87	0.063048	0.061787	2007	6	15	20070615
73	17360	0	87	0.065109	0.063048	2007	7	13	20070713
73	17393	0	85	0.063408	0.065109	2007	8	15	20070815
73	17423	0	88	0.059679	0.063408	2007	9	14	20070914
73	17437	0	85	0.05929	0.059679	2007	9	28	20070928
73	17454	0	83	0.057947	0.05929	2007	10	15	20071015
73	17470	0	86	0.058202	0.057947	2007	10	31	20071031
73	17485	0	89	0.060541	0.058202	2007	11	15	20071115
73	17500	0	89	0.061922	0.060541	2007	11	30	20071130
73	17514	0	90	0.062949	0.061922	2007	12	14	20071214
73	17531	0	91	0.064403	0.062949	2007	12	31	20071231
73	17546	0	92	0.069866	0.064403	2008	1	15	20080115
73	17562	0	93	0.069248	0.069866	2008	1	31	20080131
73	17577	0	93	0.071874	0.069248	2008	2	15	20080215
73	17591	0	92	0.078289	0.071874	2008	2	29	20080229
73	17605	0	92	0.082073	0.078289	2008	3	14	20080314
73	17622	0	93	0.078358	0.082073	2008	3	31	20080331
73	17637	0	93	0.080297	0.078358	2008	4	15	20080415
73	17652	0	93	0.079636	0.080297	2008	4	30	20080430
73	17667	0	94	0.077335	0.079636	2008	5	15	20080515
73	17682	0	95	0.078012	0.077335	2008	5	30	20080530
73	17696	0	94	0.082069	0.078012	2008	6	13	20080613
73	17713	0	95	0.081759	0.082069	2008	6	30	20080630
73	17728	0	94	0.089582	0.081759	2008	7	15	20080715
73	17744	0	93	0.084969	0.089582	2008	7	31	20080731
73	17759	0	92	0.06985	0.084969	2008	8	15	20080815
73	17773	0	90	0.068696	0.06985	2008	8	29	20080829
73	17790	0	90	0.068839	0.068696	2008	9	15	20080915
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75	17212	0	8	0.056093	0.052249	2007	2	15	20070215

75	17240	0	8	0.053749	0.056093	2007	3	15	20070315
75	17269	0	8	0.050283	0.053749	2007	4	13	20070413
75	17301	0	8	0.052615	0.050283	2007	5	15	20070515
75	17332	0	7	0.057973	0.052615	2007	6	15	20070615
75	17360	0	7	0.058792	0.057973	2007	7	13	20070713
75	17393	0	7	0.059803	0.058792	2007	8	15	20070815
75	17423	0	7	0.058965	0.059803	2007	9	14	20070914
75	17437	0	6	0.056581	0.058965	2007	9	28	20070928
75	17454	0	6	0.051909	0.056581	2007	10	15	20071015
75	17470	0	6	0.052592	0.051909	2007	10	31	20071031
75	17485	0	6	0.057913	0.052592	2007	11	15	20071115
75	17500	0	6	0.064106	0.057913	2007	11	30	20071130
75	17514	0	6	0.066737	0.064106	2007	12	14	20071214
75	17531	0	6	0.066673	0.066737	2007	12	31	20071231
75	17546	0	6	0.073568	0.066673	2008	1	15	20080115
75	17562	0	6	0.074597	0.073568	2008	1	31	20080131
75	17577	0	6	0.071867	0.074597	2008	2	15	20080215
75	17591	0	6	0.070817	0.071867	2008	2	29	20080229
75	17605	0	6	0.072827	0.070817	2008	3	14	20080314
75	17622	0	6	0.071407	0.072827	2008	3	31	20080331
75	17637	0	6	0.072302	0.071407	2008	4	15	20080415
75	17652	0	6	0.068731	0.072302	2008	4	30	20080430
75	17667	0	6	0.071995	0.068731	2008	5	15	20080515
75	17682	0	6	0.071832	0.071995	2008	5	30	20080530
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75	17713	0	6	0.080151	0.075223	2008	6	30	20080630
75	17728	0	6	0.082091	0.080151	2008	7	15	20080715
75	17744	0	6	0.077575	0.082091	2008	7	31	20080731
75	17759	0	6	0.069172	0.077575	2008	8	15	20080815
75	17773	0	6	0.068095	0.069172	2008	8	29	20080829
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78	17212	0	7	0.181544	0.157414	2007	2	15	20070215
78	17240	0	7	0.168279	0.181544	2007	3	15	20070315
78	17269	0	7	0.160737	0.168279	2007	4	13	20070413
78	17301	0	8	0.144757	0.160737	2007	5	15	20070515
78	17332	0	8	0.139642	0.144757	2007	6	15	20070615
78	17360	0	8	0.1449	0.139642	2007	7	13	20070713
78	17393	0	8	0.157212	0.1449	2007	8	15	20070815
78	17423	0	8	0.146292	0.157212	2007	9	14	20070914
78	17437	0	8	0.144732	0.146292	2007	9	28	20070928
78	17454	0	8	0.143472	0.144732	2007	10	15	20071015
78	17470	0	8	0.148067	0.143472	2007	10	31	20071031
78	17485	0	8	0.156486	0.148067	2007	11	15	20071115
78	17500	0	8	0.159555	0.156486	2007	11	30	20071130
78	17514	0	8	0.153667	0.159555	2007	12	14	20071214
78	17531	0	8	0.158056	0.153667	2007	12	31	20071231
78	17546	0	8	0.162499	0.158056	2008	1	15	20080115
78	17562	0	8	0.163278	0.162499	2008	1	31	20080131
78	17577	0	8	0.180716	0.163278	2008	2	15	20080215
78	17591	0	8	0.182727	0.180716	2008	2	29	20080229
78	17605	0	8	0.200881	0.182727	2008	3	14	20080314
78	17622	0	8	0.19251	0.200881	2008	3	31	20080331
78	17637	0	8	0.191997	0.19251	2008	4	15	20080415
78	17652	0	8	0.188561	0.191997	2008	4	30	20080430
78	17667	0	8	0.199329	0.188561	2008	5	15	20080515
78	17682	0	8	0.199939	0.199329	2008	5	30	20080530
78	17696	0	8	0.200744	0.199939	2008	6	13	20080613
78	17713	0	8	0.203639	0.200744	2008	6	30	20080630
78	17728	0	8	0.207945	0.203639	2008	7	15	20080715
78	17744	0	8	0.195898	0.207945	2008	7	31	20080731
78	17759	0	7	0.161152	0.195898	2008	8	15	20080815
78	17773	0	7	0.160838	0.161152	2008	8	29	20080829
78	17790	0	7	0.159042	0.160838	2008	9	15	20080915
79	17178	0	15	0.060203		2007	1	12	20070112
79	17212	0	15	0.059082	0.060203	2007	2	15	20070215
79	17240	0	15	0.07077	0.059082	2007	3	15	20070315
79	17269	0	15	0.069943	0.07077	2007	4	13	20070413
79	17301	0	14	0.072648	0.069943	2007	5	15	20070515
79	17332	0	15	0.076632	0.072648	2007	6	15	20070615
79	17360	0	15	0.07715	0.076632	2007	7	13	20070713
79	17393	0	15	0.077677	0.07715	2007	8	15	20070815
79	17423	0	15	0.073587	0.077677	2007	9	14	20070914
79	17437	0	15	0.070118	0.073587	2007	9	28	20070928
79	17454	0	15	0.067068	0.070118	2007	10	15	20071015
79	17470	0	15	0.06715	0.067068	2007	10	31	20071031
79	17485	0	14	0.073397	0.06715	2007	11	15	20071115
79	17500	0	14	0.074877	0.073397	2007	11	30	20071130
79	17514	0	14	0.076214	0.074877	2007	12	14	20071214
79	17531	0	14	0.078277	0.076214	2007	12	31	20071231
79	17546	0	14	0.086664	0.078277	2008	1	15	20080115
79	17562	0	13	0.087191	0.086664	2008	1	31	20080131
79	17577	0	13	0.091536	0.087191	2008	2	15	20080215
79	17591	0	13	0.094049	0.091536	2008	2	29	20080229
79	17605	0	14	0.107365	0.094049	2008	3	14	20080314
79	17622	0	14	0.10707	0.107365	2008	3	31	20080331
79	17637	0	14	0.106785	0.10707	2008	4	15	20080415
79	17652	0	14	0.111796	0.106785	2008	4	30	20080430
79	17667	0	14	0.117112	0.111796	2008	5	15	20080515
79	17682	0	14	0.118106	0.117112	2008	5	30	20080530
79	17696	0	15	0.123244	0.118106	2008	6	13	20080613
79	17713	0	15	0.123954	0.123244	2008	6	30	20080630
79	17728	0	15	0.138836	0.123954	2008	7	15	20080715
79	17744	0	15	0.135362	0.138836	2008	7	31	20080731
79	17759	0	15	0.125519	0.135362	2008	8	15	20080815
79	17773	0	15	0.12137	0.125519	2008	8	29	20080829

79	17790	0	15	0.123649	0.12137	2008	9	15	20080915
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80	17212	0	21	0.048119	0.045021	2007	2	15	20070215
80	17240	0	21	0.05404	0.048119	2007	3	15	20070315
80	17269	0	20	0.055605	0.05404	2007	4	13	20070413
80	17301	0	20	0.064182	0.055605	2007	5	15	20070515
80	17332	0	21	0.062998	0.064182	2007	6	15	20070615
80	17360	0	21	0.075996	0.062998	2007	7	13	20070713
80	17393	0	20	0.078919	0.075996	2007	8	15	20070815
80	17423	0	21	0.073483	0.078919	2007	9	14	20070914
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80	17470	0	20	0.078538	0.074077	2007	10	31	20071031
80	17485	0	20	0.079801	0.078538	2007	11	15	20071115
80	17500	0	20	0.080033	0.079801	2007	11	30	20071130
80	17514	0	20	0.078075	0.080033	2007	12	14	20071214
80	17531	0	19	0.072825	0.078075	2007	12	31	20071231
80	17546	0	19	0.078242	0.072825	2008	1	15	20080115
80	17562	0	19	0.07771	0.078242	2008	1	31	20080131
80	17577	0	19	0.080515	0.07771	2008	2	15	20080215
80	17591	0	19	0.082561	0.080515	2008	2	29	20080229
80	17605	0	19	0.085962	0.082561	2008	3	14	20080314
80	17622	0	19	0.082456	0.085962	2008	3	31	20080331
80	17637	0	19	0.078711	0.082456	2008	4	15	20080415
80	17652	0	19	0.078203	0.078711	2008	4	30	20080430
80	17667	0	19	0.076552	0.078203	2008	5	15	20080515
80	17682	0	19	0.080074	0.076552	2008	5	30	20080530
80	17696	0	19	0.082815	0.080074	2008	6	13	20080613
80	17713	0	19	0.082954	0.082815	2008	6	30	20080630
80	17728	0	19	0.088006	0.082954	2008	7	15	20080715
80	17744	0	19	0.0839	0.088006	2008	7	31	20080731
80	17759	0	19	0.078828	0.0839	2008	8	15	20080815
80	17773	0	19	0.077584	0.078828	2008	8	29	20080829
80	17790	0	19	0.077644	0.077584	2008	9	15	20080915
81	17178	0	2	0.174608		2007	1	12	20070112
81	17212	0	2	0.177148	0.174608	2007	2	15	20070215
81	17240	0	2	0.174536	0.177148	2007	3	15	20070315
81	17269	0	2	0.11489	0.174536	2007	4	13	20070413
81	17301	0	2	0.089224	0.11489	2007	5	15	20070515
81	17332	0	2	0.069091	0.089224	2007	6	15	20070615
81	17360	0	2	0.062283	0.069091	2007	7	13	20070713
81	17393	0	2	0.052684	0.062283	2007	8	15	20070815
81	17423	0	2	0.045312	0.052684	2007	9	14	20070914
81	17437	0	2	0.04146	0.045312	2007	9	28	20070928
81	17454	0	2	0.037088	0.04146	2007	10	15	20071015
81	17470	0	2	0.036621	0.037088	2007	10	31	20071031
81	17485	0	2	0.03773	0.036621	2007	11	15	20071115
81	17500	0	2	0.039797	0.03773	2007	11	30	20071130
81	17514	0	2	0.040293	0.039797	2007	12	14	20071214
81	17531	0	2	0.043334	0.040293	2007	12	31	20071231
81	17546	0	2	0.048978	0.043334	2008	1	15	20080115
81	17562	0	2	0.050994	0.048978	2008	1	31	20080131
81	17577	0	2	0.045681	0.050994	2008	2	15	20080215
81	17591	0	2	0.050182	0.045681	2008	2	29	20080229
81	17605	0	2	0.052766	0.050182	2008	3	14	20080314
81	17622	0	2	0.048731	0.052766	2008	3	31	20080331
81	17637	0	2	0.046441	0.048731	2008	4	15	20080415
81	17652	0	2	0.046855	0.046441	2008	4	30	20080430
81	17667	0	2	0.051029	0.046855	2008	5	15	20080515
81	17682	0	2	0.063114	0.051029	2008	5	30	20080530
81	17696	0	2	0.078836	0.063114	2008	6	13	20080613
81	17713	0	2	0.080421	0.078836	2008	6	30	20080630
81	17728	0	2	0.08252	0.080421	2008	7	15	20080715
81	17744	0	2	0.079351	0.08252	2008	7	31	20080731
81	17759	0	2	0.07743	0.079351	2008	8	15	20080815
81	17773	0	2	0.07534	0.07743	2008	8	29	20080829
81	17790	0	2	0.074102	0.07534	2008	9	15	20080915
82	17178	0	6	0.029784		2007	1	12	20070112
82	17212	0	6	0.031996	0.029784	2007	2	15	20070215
82	17240	0	6	0.033429	0.031996	2007	3	15	20070315
82	17269	0	6	0.032718	0.033429	2007	4	13	20070413
82	17301	0	6	0.031728	0.032718	2007	5	15	20070515
82	17332	0	6	0.034284	0.031728	2007	6	15	20070615
82	17360	0	6	0.035237	0.034284	2007	7	13	20070713
82	17393	0	6	0.035518	0.035237	2007	8	15	20070815
82	17423	0	6	0.03236	0.035518	2007	9	14	20070914
82	17437	0	6	0.030971	0.03236	2007	9	28	20070928
82	17454	0	6	0.030849	0.030971	2007	10	15	20071015
82	17470	0	6	0.031187	0.030849	2007	10	31	20071031
82	17485	0	7	0.029085	0.031187	2007	11	15	20071115
82	17500	0	7	0.029725	0.029085	2007	11	30	20071130
82	17514	0	7	0.038862	0.029725	2007	12	14	20071214
82	17531	0	7	0.038794	0.038862	2007	12	31	20071231
82	17546	0	8	0.042353	0.038794	2008	1	15	20080115
82	17562	0	8	0.044096	0.042353	2008	1	31	20080131
82	17577	0	8	0.047595	0.044096	2008	2	15	20080215
82	17591	0	8	0.058634	0.047595	2008	2	29	20080229
82	17605	0	8	0.06405	0.058634	2008	3	14	20080314
82	17622	0	8	0.066579	0.06405	2008	3	31	20080331
82	17637	0	8	0.072418	0.066579	2008	4	15	20080415
82	17652	0	8	0.073945	0.072418	2008	4	30	20080430
82	17667	0	8	0.072201	0.073945	2008	5	15	20080515
82	17682	0	8	0.075213	0.072201	2008	5	30	20080530
82	17696	0	8	0.079758	0.075213	2008	6	13	20080613
82	17713	0	8	0.076662	0.079758	2008	6	30	20080630
82	17728	0	8	0.079503	0.076662	2008	7	15	20080715

82	17744	0	8	0.061702	0.079503	2008	7	31	20080731
82	17759	0	8	0.061338	0.061702	2008	8	15	20080815
82	17773	0	8	0.057042	0.061338	2008	8	29	20080829
82	17790	0	8	0.057637	0.057042	2008	9	15	20080915
83	17178	0	1	0.085018		2007	1	12	20070112
83	17212	0	1	0.099693	0.085018	2007	2	15	20070215
83	17240	0	1	0.116139	0.099693	2007	3	15	20070315
83	17269	0	1	0.109559	0.116139	2007	4	13	20070413
83	17301	0	1	0.117756	0.109559	2007	5	15	20070515
83	17332	0	1	0.13724	0.117756	2007	6	15	20070615
83	17360	0	1	0.132189	0.13724	2007	7	13	20070713
83	17393	0	1	0.11389	0.132189	2007	8	15	20070815
83	17423	0	1	0.104638	0.11389	2007	9	14	20070914
83	17437	0	1	0.104296	0.104638	2007	9	28	20070928
83	17454	0	1	0.101148	0.104296	2007	10	15	20071015
83	17470	0	1	0.101279	0.101148	2007	10	31	20071031
83	17485	0	1	0.102637	0.101279	2007	11	15	20071115
83	17500	0	1	0.095764	0.102637	2007	11	30	20071130
83	17514	0	1	0.1013	0.095764	2007	12	14	20071214
83	17531	0	1	0.103462	0.1013	2007	12	31	20071231
83	17546	0	1	0.120997	0.103462	2008	1	15	20080115
83	17562	0	1	0.117614	0.120997	2008	1	31	20080131
83	17577	0	1	0.113519	0.117614	2008	2	15	20080215
83	17591	0	1	0.125314	0.113519	2008	2	29	20080229
83	17605	0	1	0.129798	0.125314	2008	3	14	20080314
83	17622	0	1	0.164519	0.129798	2008	3	31	20080331
83	17637	0	1	0.186996	0.164519	2008	4	15	20080415
83	17652	0	1	0.176013	0.186996	2008	4	30	20080430
83	17667	0	1	0.185118	0.176013	2008	5	15	20080515
83	17682	0	1	0.18653	0.185118	2008	5	30	20080530
83	17696	0	1	0.199333	0.18653	2008	6	13	20080613
83	17713	0	1	0.190785	0.199333	2008	6	30	20080630
83	17728	0	1	0.199763	0.190785	2008	7	15	20080715
83	17744	0	1	0.189986	0.199763	2008	7	31	20080731
83	17759	0	1	0.171336	0.189986	2008	8	15	20080815
83	17773	0	1	0.160537	0.171336	2008	8	29	20080829
83	17790	0	1	0.163692	0.160537	2008	9	15	20080915
87	17178	0	29	0.037469		2007	1	12	20070112
87	17212	0	29	0.041127	0.037469	2007	2	15	20070215
87	17240	0	29	0.045463	0.041127	2007	3	15	20070315
87	17269	0	28	0.048914	0.045463	2007	4	13	20070413
87	17301	0	29	0.053627	0.048914	2007	5	15	20070515
87	17332	0	28	0.062158	0.053627	2007	6	15	20070615
87	17360	0	29	0.063361	0.062158	2007	7	13	20070713
87	17393	0	30	0.062445	0.063361	2007	8	15	20070815
87	17423	0	30	0.055187	0.062445	2007	9	14	20070914
87	17437	0	29	0.05372	0.055187	2007	9	28	20070928
87	17454	0	29	0.051385	0.05372	2007	10	15	20071015
87	17470	0	29	0.05198	0.051385	2007	10	31	20071031
87	17485	0	28	0.058224	0.05198	2007	11	15	20071115
87	17500	0	29	0.058767	0.058224	2007	11	30	20071130
87	17514	0	29	0.054029	0.058767	2007	12	14	20071214
87	17531	0	28	0.051569	0.054029	2007	12	31	20071231
87	17546	0	28	0.058766	0.051569	2008	1	15	20080115
87	17562	0	28	0.057043	0.058766	2008	1	31	20080131
87	17577	0	28	0.059123	0.057043	2008	2	15	20080215
87	17591	0	30	0.05767	0.059123	2008	2	29	20080229
87	17605	0	30	0.059986	0.05767	2008	3	14	20080314
87	17622	0	30	0.059801	0.059986	2008	3	31	20080331
87	17637	0	30	0.057688	0.059801	2008	4	15	20080415
87	17652	0	30	0.05576	0.057688	2008	4	30	20080430
87	17667	0	30	0.056284	0.05576	2008	5	15	20080515
87	17682	0	29	0.057033	0.056284	2008	5	30	20080530
87	17696	0	28	0.061149	0.057033	2008	6	13	20080613
87	17713	0	28	0.061407	0.061149	2008	6	30	20080630
87	17728	0	28	0.066754	0.061407	2008	7	15	20080715
87	17744	0	28	0.063579	0.066754	2008	7	31	20080731
87	17759	0	28	0.059345	0.063579	2008	8	15	20080815
87	17773	0	28	0.056654	0.059345	2008	8	29	20080829
87	17790	0	28	0.057815	0.056654	2008	9	15	20080915
89	17178	0	1	0.006696		2007	1	12	20070112
89	17212	0	1	0.013665	0.006696	2007	2	15	20070215
89	17240	0	1	0.025986	0.013665	2007	3	15	20070315
89	17269	0	1	0.012589	0.025986	2007	4	13	20070413
89	17301	0	1	0.030625	0.012589	2007	5	15	20070515
89	17332	0	1	0.001851	0.030625	2007	6	15	20070615
95	17178	0	1	0.001285		2007	1	12	20070112
95	17212	0	1	0.003371	0.001285	2007	2	15	20070215
95	17240	0	1	0.003337	0.003371	2007	3	15	20070315
95	17269	0	1	0.004354	0.003337	2007	4	13	20070413
95	17301	0	1	0.004931	0.004354	2007	5	15	20070515
95	17332	0	1	0.006002	0.004931	2007	6	15	20070615
95	17360	0	1	0.004382	0.006002	2007	7	13	20070713
95	17393	0	1	0.004426	0.004382	2007	8	15	20070815
95	17423	0	1	0.002154	0.004426	2007	9	14	20070914
95	17437	0	1	0.002899	0.002154	2007	9	28	20070928
95	17454	0	1	0.003246	0.002899	2007	10	15	20071015
95	17470	0	1	0.004646	0.003246	2007	10	31	20071031
95	17485	0	1	0.003863	0.004646	2007	11	15	20071115
95	17500	0	1	0.004897	0.003863	2007	11	30	20071130
95	17514	0	1	0.008763	0.004897	2007	12	14	20071214
95	17531	0	1	0.007516	0.008763	2007	12	31	20071231
95	17546	0	1	0.007226	0.007516	2008	1	15	20080115
95	17562	0	1	0.005872	0.007226	2008	1	31	20080131
95	17577	0	1	0.005304	0.005872	2008	2	15	20080215
95	17591	0	1	0.00523	0.005304	2008	2	29	20080229

95	17605	0	1	0.005301	0.00523	2008	3	14	20080314
95	17622	0	1	0.004183	0.005301	2008	3	31	20080331
95	17637	0	1	0.004628	0.004183	2008	4	15	20080415
95	17652	0	1	0.004653	0.004628	2008	4	30	20080430
95	17667	0	1	0.005404	0.004653	2008	5	15	20080515
95	17682	0	1	0.004753	0.005404	2008	5	30	20080530
95	17696	0	1	0.005818	0.004753	2008	6	13	20080613
95	17713	0	1	0.005532	0.005818	2008	6	30	20080630
95	17728	0	1	0.071558	0.005532	2008	7	15	20080715
95	17744	0	1	0.06104	0.071558	2008	7	31	20080731
95	17759	0	1	0.052728	0.06104	2008	8	15	20080815
95	17773	0	1	0.048126	0.052728	2008	8	29	20080829
95	17790	0	1	0.049357	0.048126	2008	9	15	20080915
97	17178	0	1	0.018147		2007	1	12	20070112
97	17212	0	1	0.020357	0.018147	2007	2	15	20070215
97	17240	0	1	0.027012	0.020357	2007	3	15	20070315
97	17269	0	1	0.027255	0.027012	2007	4	13	20070413
97	17301	0	1	0.024443	0.027255	2007	5	15	20070515
97	17332	0	1	0.036609	0.024443	2007	6	15	20070615
97	17360	0	1	0.034931	0.036609	2007	7	13	20070713
97	17393	0	1	0.036817	0.034931	2007	8	15	20070815
97	17423	0	1	0.031479	0.036817	2007	9	14	20070914
97	17437	0	1	0.028761	0.031479	2007	9	28	20070928
97	17454	0	1	0.026389	0.028761	2007	10	15	20071015
97	17470	0	1	0.027935	0.026389	2007	10	31	20071031
97	17485	0	1	0.029627	0.027935	2007	11	15	20071115
97	17500	0	1	0.029207	0.029627	2007	11	30	20071130
97	17514	0	1	0.030424	0.029207	2007	12	14	20071214
97	17531	0	1	0.027685	0.030424	2007	12	31	20071231
97	17546	0	1	0.043672	0.027685	2008	1	15	20080115
97	17562	0	1	0.043211	0.043672	2008	1	31	20080131
97	17577	0	1	0.037843	0.043211	2008	2	15	20080215
97	17591	0	1	0.040008	0.037843	2008	2	29	20080229
97	17605	0	1	0.04783	0.040008	2008	3	14	20080314
97	17622	0	1	0.046999	0.04783	2008	3	31	20080331
97	17637	0	1	0.042356	0.046999	2008	4	15	20080415
97	17652	0	1	0.041838	0.042356	2008	4	30	20080430
97	17667	0	1	0.041894	0.041838	2008	5	15	20080515
97	17682	0	1	0.042264	0.041894	2008	5	30	20080530
97	17696	0	1	0.047295	0.042264	2008	6	13	20080613
97	17713	0	1	0.040895	0.047295	2008	6	30	20080630
97	17728	0	1	0.041566	0.040895	2008	7	15	20080715
97	17744	0	1	0.035862	0.041566	2008	7	31	20080731
97	17759	0	1	0.030978	0.035862	2008	8	15	20080815
97	17773	0	1	0.030992	0.030978	2008	8	29	20080829
97	17790	0	1	0.031847	0.030992	2008	9	15	20080915

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:00			14.38	14.39		-
C	10/21/2008	10:30:00	14.38	500			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00	14.38	200			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	571			-	-
C	10/21/2008	10:30:00	14.38	529			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	200			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00	14.38	200			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:01			14.37	14.39		-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01			14.38	14.39		+
C	10/21/2008	10:30:01	14.38	200			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01			14.38	14.38		+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	200			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01			14.37	14.38		-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01			14.38	14.38		+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	280			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	400			-	+
C	10/21/2008	10:30:01	14.382	1700			+	+
C	10/21/2008	10:30:01	14.38	400			-	+
C	10/21/2008	10:30:01			14.37	14.38		-
C	10/21/2008	10:30:01	14.38	800			-	-
C	10/21/2008	10:30:01	14.38	800			-	-
C	10/21/2008	10:30:02	14.37	300			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.382	300			+	-
C	10/21/2008	10:30:02	14.3782	100			-	-
C	10/21/2008	10:30:02	14.37	300			-	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:02			14.36	14.38		-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	200			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02			14.36	14.37		-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	200			-	-
C	10/21/2008	10:30:02	14.37	2000			-	-
C	10/21/2008	10:30:03	14.37	100			-	-
C	10/21/2008	10:30:03	14.3676	100			-	-
C	10/21/2008	10:30:03	14.37	400			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	200			+	-
C	10/21/2008	10:30:03	14.37	300			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	200			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:06	14.3699	700			-	-
C	10/21/2008	10:30:07	14.36	100			-	-
C	10/21/2008	10:30:07	14.36	800			-	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	635			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	185			+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	500			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.3699	300			-	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	150			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08			14.37	14.37		+
C	10/21/2008	10:30:08	14.37	100			+	+
C	10/21/2008	10:30:08	14.37	300			+	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.37	100			+	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.369	200			-	+
C	10/21/2008	10:30:08	14.37	200			+	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.369	300			-	+
C	10/21/2008	10:30:08	14.38	400			+	+
C	10/21/2008	10:30:08	14.38	300			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	5000			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	200			+	+

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:08			14.37	14.38		+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.37	100			-	+
C	10/21/2008	10:30:08	14.37	100			-	+
C	10/21/2008	10:30:08	14.37	100			-	+
C	10/21/2008	10:30:08	14.37	200			-	+
C	10/21/2008	10:30:08	14.37	100			-	+
C	10/21/2008	10:30:08	14.38	200			+	+
C	10/21/2008	10:30:08	14.38	200			+	+
C	10/21/2008	10:30:08	14.37	329			-	+
C	10/21/2008	10:30:08	14.37	144			-	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	500			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:09	14.369	100			-	+
C	10/21/2008	10:30:09	14.369	100			-	+
C	10/21/2008	10:30:09	14.379	200			+	+
C	10/21/2008	10:30:09	14.379	100			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	500			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	500			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	200			+	+
C	10/21/2008	10:30:09	14.38	200			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.369	200			-	+
C	10/21/2008	10:30:10	14.37	200			+	+
C	10/21/2008	10:30:10	14.379	100			+	+
C	10/21/2008	10:30:10	14.38	200			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	200			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	200			+	+
C	10/21/2008	10:30:10	14.38	500			+	+
C	10/21/2008	10:30:10	14.37	200			-	+
C	10/21/2008	10:30:10	14.37	200			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	200			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	300			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
						11	0.450237	0.509009

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:00	14.38	500			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00	14.38	200			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	571			-	-
C	10/21/2008	10:30:00	14.38	529			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	200			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00	14.38	200			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00			14.38	14.39	-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	200			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	200			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	280			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	400			-	-
C	10/21/2008	10:30:01	14.382	1700			+	-
C	10/21/2008	10:30:01	14.38	400			-	-
C	10/21/2008	10:30:01	14.38	800			-	-
C	10/21/2008	10:30:01	14.38	800			-	-
C	10/21/2008	10:30:01			14.37	14.39	-	-
C	10/21/2008	10:30:01			14.38	14.39	-	+
C	10/21/2008	10:30:01			14.38	14.38	-	+
C	10/21/2008	10:30:01			14.37	14.38	-	-
C	10/21/2008	10:30:01			14.38	14.38	-	+
C	10/21/2008	10:30:01			14.37	14.38	-	-
C	10/21/2008	10:30:02	14.37	300			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.382	300			+	-
C	10/21/2008	10:30:02	14.3782	100			-	-
C	10/21/2008	10:30:02	14.37	300			-	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	200			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.37	200			-	-
C	10/21/2008	10:30:02	14.37	2000			-	-
C	10/21/2008	10:30:02			14.36	14.38	-	-
C	10/21/2008	10:30:02			14.36	14.37	-	-
C	10/21/2008	10:30:03	14.37	100			-	-
C	10/21/2008	10:30:03	14.3676	100			-	-
C	10/21/2008	10:30:03	14.37	400			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	200			+	-
C	10/21/2008	10:30:03	14.37	300			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	200			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:03	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:05	14.37	100			+	-
C	10/21/2008	10:30:06	14.3699	700			-	-
C	10/21/2008	10:30:07	14.36	100			-	-
C	10/21/2008	10:30:07	14.36	800			-	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	635			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	185			+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	500			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.3699	300			-	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	150			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	300			+	-
C	10/21/2008	10:30:08	14.369	100			-	-
C	10/21/2008	10:30:08	14.369	100			-	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.369	100			-	-
C	10/21/2008	10:30:08	14.369	200			-	-
C	10/21/2008	10:30:08	14.37	200			+	-
C	10/21/2008	10:30:08	14.369	100			-	-
C	10/21/2008	10:30:08	14.369	100			-	-
C	10/21/2008	10:30:08	14.369	300			-	-
C	10/21/2008	10:30:08	14.38	400			+	-
C	10/21/2008	10:30:08	14.38	300			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	5000			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	200			+	-
C	10/21/2008	10:30:08	14.38	100			+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.37	100			-	-
C	10/21/2008	10:30:08	14.37	100			-	-
C	10/21/2008	10:30:08	14.37	100			-	-
C	10/21/2008	10:30:08	14.37	200			-	-
C	10/21/2008	10:30:08	14.37	100			-	-
C	10/21/2008	10:30:08	14.38	200			+	-
C	10/21/2008	10:30:08	14.38	200			+	-
C	10/21/2008	10:30:08	14.37	329			-	-
C	10/21/2008	10:30:08	14.37	144			-	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08	14.38	500			+	-
C	10/21/2008	10:30:08	14.38	100			+	-
C	10/21/2008	10:30:08			14.37	14.37	+	+
C	10/21/2008	10:30:08			14.37	14.38	+	+
C	10/21/2008	10:30:09	14.369	100			-	+
C	10/21/2008	10:30:09	14.369	100			-	+
C	10/21/2008	10:30:09	14.379	200			+	+
C	10/21/2008	10:30:09	14.379	100			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	500			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	500			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	100			+	+
C	10/21/2008	10:30:09	14.38	200			+	+
C	10/21/2008	10:30:09	14.38	200			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.369	200			-	+
C	10/21/2008	10:30:10	14.37	200			+	+
C	10/21/2008	10:30:10	14.379	100			+	+
C	10/21/2008	10:30:10	14.38	200			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	200			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	100			+	+

sequence uncertainty

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	200			+	+
C	10/21/2008	10:30:10	14.38	500			+	+
C	10/21/2008	10:30:10	14.37	200			-	+
C	10/21/2008	10:30:10	14.37	200			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	200			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	300			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+

Trading examples applying the uptick rule and modified uptick rule ("upbid rule")

The following spreadsheets provide examples of how the proposed uptick and modified uptick rules would function. The examples include an eleven second snap-shot of an active stock, Citigroup ("C") and a half hour snap shot of a less active stock, Boston Beer ("SAM"). During the periods examined, there were 211 trades and 861 quotes in C and 36 trades and 3,746 quotes in SAM. To figure out the direction of the change in the bid, we constructed an nbbo from the quote sequence in the data. This resulted in 11 nbbo changes in C and 792 nbbo changes in SAM.

How to read the spreadsheets:

The first spreadsheet shows the trades and nbbo quotes in SAM. The first three columns give the *symbol*, *date*, and *time* of the observation (quote or trade). The first observation is at 10:30:05 on October 21, 2008. The next two columns, *price* and *size*, are filled only for trade observations, while the *nbbid* and *nbask* are filled only for quotes (changes in the nbbo). The first observation is a trade for 100 shares at $42.10. The next seven observations are nbbo changes within the same second as the first trade.

The last two columns provide information on the application of the *uptick* and *upbid* rules. The *uptick* column shows the direction of the last change in the transaction price. A "+" indicates an uptick and a "-" indicates a downtick. The *upbid* column shows the direction of the last change in the bid price. A "+" indicates an upbid and a "-" indicates a downbid. By construction the first trade is set to a downtick and the first quote is set to a downbid.

The last two columns also show whether the trade at that price and time could have been a short sale satisfying the uptick or upbid rule. Specifically, the column is shaded in green when the trade would have met the rule.

The applying a rule to trades that have already occurred requires the assumption that the rules would not have changed the sequence of trades and quotes. Based on the Pilot results, we know that this assumption is not true, but the examples can still provide useful illustrations.

We also apply the strong assumption that all market participants can observe the sequence of trades and quotes that are in the spreadsheets prior to the trade. We call this assumption "perfect information." Later, we relax this assumption and call it "sequence uncertainty."

Examples with perfect information:

Uptick Rule and SAM
The uptick rule says that a short sale can only execute at a price that is greater than the last different price. To determine this, we keep track of the price changes and ignore the quotes. The first trade at $42.10 is a downtick by construction, so could not be a short sale. In fact, there are no upticks in SAM until 10:34:02. At this time, a trade at $42.085 creates an uptick and could have been a short sale that complies with the uptick rule. In total, of the 36 trades in SAM, 16 occur on upticks or zero upticks.

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Upbid Rule and SAM
The upbid rule says that a short sale can occur at the bid price or high if the last change in the bid price was up. Otherwise, a short sale can only occur above the bid. The trade at 10:30:11 was at the national best bid price of $42.08. Because that bid price was an upbid, this trade could have been a short sale that complied with the upbid rule. The next trade at 10:31:20 occurred at the national best bid price as well. But because that bid price ($42.06) was a downbid, the transaction could not have been a compliant short sale. The next compliant short sale occured at 10:34:02. In this case the transaction occurred at $42.085, which was above the national best bid ($42.07) at the time. Therefore, this transaction could have been a short sale regardless of whether the concurrent bid was an upbid or downbid. In total, of the 36 trades in SAM, 25 would have satisfied the upbid rule.

Uptick Rule and C
The first 35 trades in C occurred at $14.38, which was a downtick. Therefore, none of them could have been compliant short sales under the uptick rule. The first trade on an uptick occurred at 10:30:01 and was at a price of $14.382. Over the eleven second period, the transaction prices ranged from $14.36 to $14.382. A transaction price of $14.37 was sometimes an uptick and sometimes a downtick. In total, of the 211 trades in C, 116 occurred on upticks.

Upbid Rule and C
The national best bid price starts at a downbid of $14.38. The first 16 transactions matched this downbid, so none of them could have been compliant short sales. At 10:30:01, the bid went down again to $14.37. Afterward, two transactions executed at $14.38. Because these transactions were above the bid, they could have been compliant short sales even though the bid was a downbid. Within the same second, the bid went up again to $14.38 with a few other drops to $14.37. Of the first 35 trades, all of which occurred at $14.38, 4 were above a downbid, 15 matched an upbid, and 16 matched a downbid. Therefore, even though the transaction price did not change, 19 of the trades could have been compliant short sales and 16 could not have been.

At 10:30:02, the bid price drops to $14.36. Now, the transaction prices at $14.37 could be compliant short sales. The bid remains at $14.36 until 10:30:08 when it increases to $14.37. While the bid was $14.36 almost all trades executed above $14.36 and could therefore have been compliant short sales. Likewise, after the bid increased back to $14.37, almost all trades executed at or above the upbid, so almost all trades could have been compliant short sales. In total, of the 211 trades, all but 31 could have been compliant short sales.

<u>Example with sequence uncertainty:</u>

As can be observed in the spreadsheets discussed above, many trades and quotes can print during the same second. Therefore, it is fairly unreasonable to assume that traders can observe the exact sequence of trades and quotes at the time of the trade. Therefore, we provide one example of the uncertainty created when traders cannot observe the actual sequence. For simplicity, we assume that the traders can observe the previous second but not the current second. Reality is a bit more complex, but it is unnecessary to illustrate it exactly as it would be in reality.

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Uptick Rule

For this example, we used the C trades and quotes. We now assume that traders do not know the sequence of trades that are printed within a second but may view any subset of the trades within that second. Even without knowing the exact sequence of trades, a trader would know that the first 36 trades at $14.38 would be downticks, and they would also know that the subsequent trades at $14.38 and $14.37 would be on downticks (at least until 10:30:03). It would also be safe for them to assume that the trades at $14.382 were executed on upticks. However, the trade at $14.3782 at 10:30:02 may or may not have been an uptick because there are higher and lower priced trades within that second. The uptick status for the trades at 10:30:03 are fairly uncertain. The traders could have observed the downtick at $14.37 at 10:30:02 and decided that $14.37 was also a downtick at 10:30:03. However, the traders could have observed the trade at $14.3676 prior to setting the $14.37 price, making it an uptick. In total, 91 of the 211 trades would have an uncertain tick status and 49 would have been definite upticks.

Upbid Rule

Under the uptick rule, the sequence of trades within the second matter, but with the upbid rule, it is the sequence of bids. We now assume that traders observe the last bid in the previous second and may observe any subset of the bids in the concurrent second. At 10:30:00, there is only one bid observation, a downbid, so there is no uncertainty about short sale compliance. At 10:30:01, however, there is a downbid of $14.38, a downbid of $14.37, and a potential upbid of $14.38. Therefore, we do not know which bid the traders executing the trades at $14.38 observe. If they observe the downbid of $14.37 or the upbid of $14.38 then the $14.38 transaction price could be a compliant short sale. However, if they observe the downbid of $14.38, then the transactions would not be compliant short sales. In total, 48 of the 211 transactions would have an uncertain status under the upbid rule.

SEC_OEA_FCIC_001468

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:30:05	42.1	100			-	-
SAM	10/21/2008	10:30:05			42.07	42.23	-	-
SAM	10/21/2008	10:30:05			42.07	42.22	-	-
SAM	10/21/2008	10:30:05			42.08	42.22	-	+
SAM	10/21/2008	10:30:05			42.07	42.22	-	-
SAM	10/21/2008	10:30:05			42.08	42.22	-	+
SAM	10/21/2008	10:30:05			42.08	42.23	-	+
SAM	10/21/2008	10:30:05			42.08	42.22	-	+
SAM	10/21/2008	10:30:11	42.08	100			-	+
SAM	10/21/2008	10:30:11			42.08	42.21	-	+
SAM	10/21/2008	10:30:11			42.06	42.21	-	-
SAM	10/21/2008	10:30:11			42.06	42.08	-	-
SAM	10/21/2008	10:30:17			42.06	42.18	-	-
SAM	10/21/2008	10:30:17			42.06	42.17	-	-
SAM	10/21/2008	10:30:25			42.06	42.18	-	-
SAM	10/21/2008	10:30:25			42.06	42.24	-	-
SAM	10/21/2008	10:30:25			42.06	42.23	-	-
SAM	10/21/2008	10:30:25			42.06	42.22	-	-
SAM	10/21/2008	10:30:25			42.06	42.23	-	-
SAM	10/21/2008	10:30:25			42.06	42.22	-	-
SAM	10/21/2008	10:30:25			42.06	42.23	-	-
SAM	10/21/2008	10:30:25			42.06	42.21	-	-
SAM	10/21/2008	10:30:26			42.06	42.2	-	-
SAM	10/21/2008	10:30:26			42.06	42.21	-	-
SAM	10/21/2008	10:30:26			42.06	42.27	-	-
SAM	10/21/2008	10:30:26			42.06	42.26	-	-
SAM	10/21/2008	10:30:27			42.07	42.26	-	+
SAM	10/21/2008	10:30:27			42.07	42.25	-	+
SAM	10/21/2008	10:30:27			42.07	42.24	-	+
SAM	10/21/2008	10:30:27			42.07	42.23	-	+
SAM	10/21/2008	10:30:27			42.07	42.22	-	+
SAM	10/21/2008	10:30:27			42.06	42.22	-	-
SAM	10/21/2008	10:30:28			42.06	42.23	-	-
SAM	10/21/2008	10:30:28			42.06	42.22	-	-
SAM	10/21/2008	10:30:28			42.06	42.23	-	-
SAM	10/21/2008	10:30:28			42.06	42.22	-	-
SAM	10/21/2008	10:30:28			42.06	42.23	-	-
SAM	10/21/2008	10:30:28			42.06	42.22	-	-
SAM	10/21/2008	10:30:28			42.06	42.23	-	-
SAM	10/21/2008	10:30:28			42.06	42.22	-	-
SAM	10/21/2008	10:30:29			42.06	42.21	-	-
SAM	10/21/2008	10:30:29			42.06	42.22	-	-
SAM	10/21/2008	10:30:29			42.06	42.21	-	-
SAM	10/21/2008	10:30:29			42.06	42.22	-	-
SAM	10/21/2008	10:30:29			42.06	42.21	-	-
SAM	10/21/2008	10:30:29			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.21	-	-
SAM	10/21/2008	10:30:30			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.21	-	-
SAM	10/21/2008	10:30:30			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.21	-	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:30:30			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.2	-	-
SAM	10/21/2008	10:30:30			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.25	-	-
SAM	10/21/2008	10:30:30			42.07	42.25	-	+
SAM	10/21/2008	10:30:30			42.07	42.24	-	+
SAM	10/21/2008	10:30:30			42.07	42.23	-	+
SAM	10/21/2008	10:30:31			42.07	42.22	-	+
SAM	10/21/2008	10:30:31			42.06	42.22	-	-
SAM	10/21/2008	10:30:31			42.06	42.23	-	-
SAM	10/21/2008	10:30:31			42.06	42.22	-	-
SAM	10/21/2008	10:30:31			42.06	42.23	-	-
SAM	10/21/2008	10:30:31			42.07	42.23	-	+
SAM	10/21/2008	10:30:31			42.07	42.22	-	+
SAM	10/21/2008	10:30:31			42.07	42.23	-	+
SAM	10/21/2008	10:30:31			42.07	42.22	-	+
SAM	10/21/2008	10:30:31			42.07	42.23	-	+
SAM	10/21/2008	10:30:31			42.07	42.22	-	+
SAM	10/21/2008	10:30:31			42.06	42.22	-	-
SAM	10/21/2008	10:30:31			42.06	42.21	-	-
SAM	10/21/2008	10:30:34			42.06	42.2	-	-
SAM	10/21/2008	10:30:34			42.06	42.19	-	-
SAM	10/21/2008	10:30:34			42.06	42.26	-	-
SAM	10/21/2008	10:30:34			42.06	42.2	-	-
SAM	10/21/2008	10:30:34			42.06	42.25	-	-
SAM	10/21/2008	10:30:34			42.07	42.25	-	+
SAM	10/21/2008	10:30:34			42.07	42.24	-	+
SAM	10/21/2008	10:30:35			42.07	42.23	-	+
SAM	10/21/2008	10:30:35			42.07	42.22	-	+
SAM	10/21/2008	10:30:35			42.06	42.22	-	-
SAM	10/21/2008	10:30:35			42.06	42.21	-	-
SAM	10/21/2008	10:30:35			42.06	42.22	-	-
SAM	10/21/2008	10:30:35			42.06	42.21	-	-
SAM	10/21/2008	10:30:35			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.21	-	-
SAM	10/21/2008	10:30:36			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.21	-	-
SAM	10/21/2008	10:30:36			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.23	-	-
SAM	10/21/2008	10:30:36			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.23	-	-
SAM	10/21/2008	10:30:36			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.23	-	-
SAM	10/21/2008	10:30:37			42.06	42.22	-	-
SAM	10/21/2008	10:30:37			42.06	42.23	-	-
SAM	10/21/2008	10:30:37			42.06	42.22	-	-
SAM	10/21/2008	10:30:37			42.06	42.23	-	-
SAM	10/21/2008	10:30:37			42.06	42.22	-	-
SAM	10/21/2008	10:30:37			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:39			42.06	42.22	-	-
SAM	10/21/2008	10:30:39			42.06	42.23	-	-
SAM	10/21/2008	10:30:39			42.06	42.22	-	-
SAM	10/21/2008	10:30:39			42.06	42.23	-	-
SAM	10/21/2008	10:30:39			42.06	42.22	-	-
SAM	10/21/2008	10:30:39			42.06	42.23	-	-
SAM	10/21/2008	10:30:39			42.06	42.21	-	-
SAM	10/21/2008	10:30:39			42.06	42.2	-	-
SAM	10/21/2008	10:30:40			42.06	42.19	-	-
SAM	10/21/2008	10:30:40			42.06	42.2	-	-
SAM	10/21/2008	10:30:40			42.06	42.19	-	-
SAM	10/21/2008	10:30:40			42.06	42.2	-	-
SAM	10/21/2008	10:30:40			42.06	42.19	-	-
SAM	10/21/2008	10:30:40			42.06	42.2	-	-
SAM	10/21/2008	10:30:40			42.06	42.19	-	-
SAM	10/21/2008	10:30:41			42.06	42.2	-	-
SAM	10/21/2008	10:30:41			42.06	42.19	-	-
SAM	10/21/2008	10:30:41			42.06	42.2	-	-
SAM	10/21/2008	10:30:41			42.06	42.19	-	-
SAM	10/21/2008	10:30:41			42.06	42.2	-	-
SAM	10/21/2008	10:30:41			42.06	42.19	-	-
SAM	10/21/2008	10:30:41			42.06	42.2	-	-
SAM	10/21/2008	10:30:42			42.06	42.19	-	-
SAM	10/21/2008	10:30:42			42.06	42.18	-	-
SAM	10/21/2008	10:30:42			42.06	42.19	-	-
SAM	10/21/2008	10:30:42			42.06	42.17	-	-
SAM	10/21/2008	10:30:42			42.06	42.19	-	-
SAM	10/21/2008	10:30:43			42.06	42.18	-	-
SAM	10/21/2008	10:30:43			42.06	42.19	-	-
SAM	10/21/2008	10:30:43			42.06	42.18	-	-
SAM	10/21/2008	10:30:43			42.06	42.19	-	-
SAM	10/21/2008	10:30:43			42.06	42.18	-	-
SAM	10/21/2008	10:30:43			42.06	42.17	-	-
SAM	10/21/2008	10:30:43			42.06	42.18	-	-
SAM	10/21/2008	10:30:43			42.06	42.17	-	-
SAM	10/21/2008	10:30:44			42.06	42.18	-	-
SAM	10/21/2008	10:30:44			42.06	42.17	-	-
SAM	10/21/2008	10:30:44			42.06	42.18	-	-
SAM	10/21/2008	10:30:44			42.06	42.17	-	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:30:44			42.06	42.18	-	-
SAM	10/21/2008	10:30:44			42.06	42.17	-	-
SAM	10/21/2008	10:30:44			42.06	42.18	-	-
SAM	10/21/2008	10:30:45			42.06	42.17	-	-
SAM	10/21/2008	10:30:45			42.06	42.18	-	-
SAM	10/21/2008	10:30:45			42.06	42.17	-	-
SAM	10/21/2008	10:30:45			42.06	42.18	-	-
SAM	10/21/2008	10:30:45			42.06	42.17	-	-
SAM	10/21/2008	10:30:45			42.06	42.18	-	-
SAM	10/21/2008	10:30:45			42.06	42.17	-	-
SAM	10/21/2008	10:30:45			42.06	42.18	-	-
SAM	10/21/2008	10:30:45			42.06	42.17	-	-
SAM	10/21/2008	10:30:46			42.06	42.18	-	-
SAM	10/21/2008	10:30:46			42.06	42.17	-	-
SAM	10/21/2008	10:30:46			42.06	42.18	-	-
SAM	10/21/2008	10:30:46			42.06	42.17	-	-
SAM	10/21/2008	10:30:46			42.06	42.16	-	-
SAM	10/21/2008	10:30:46			42.06	42.17	-	-
SAM	10/21/2008	10:30:46			42.06	42.16	-	-
SAM	10/21/2008	10:30:46			42.06	42.17	-	-
SAM	10/21/2008	10:30:47			42.06	42.16	-	-
SAM	10/21/2008	10:30:53			42.06	42.17	-	-
SAM	10/21/2008	10:30:53			42.06	42.16	-	-
SAM	10/21/2008	10:30:53			42.06	42.17	-	-
SAM	10/21/2008	10:30:53			42.06	42.16	-	-
SAM	10/21/2008	10:30:53			42.06	42.17	-	-
SAM	10/21/2008	10:30:53			42.06	42.18	-	-
SAM	10/21/2008	10:30:53			42.06	42.17	-	-
SAM	10/21/2008	10:31:01			42.06	42.24	-	-
SAM	10/21/2008	10:31:01			42.07	42.24	-	+
SAM	10/21/2008	10:31:01			42.07	42.23	-	+
SAM	10/21/2008	10:31:02			42.07	42.22	-	+
SAM	10/21/2008	10:31:02			42.07	42.21	-	+
SAM	10/21/2008	10:31:02			42.07	42.2	-	+
SAM	10/21/2008	10:31:03			42.07	42.21	-	+
SAM	10/21/2008	10:31:03			42.07	42.2	-	+
SAM	10/21/2008	10:31:04			42.07	42.23	-	+
SAM	10/21/2008	10:31:04			42.07	42.22	-	+
SAM	10/21/2008	10:31:05			42.07	42.21	-	+
SAM	10/21/2008	10:31:05			42.07	42.23	-	+
SAM	10/21/2008	10:31:05			42.07	42.22	-	+
SAM	10/21/2008	10:31:05			42.07	42.23	-	+
SAM	10/21/2008	10:31:06			42.07	42.22	-	+
SAM	10/21/2008	10:31:07			42.07	42.21	-	+
SAM	10/21/2008	10:31:08			42.07	42.2	-	+
SAM	10/21/2008	10:31:08			42.06	42.2	-	-
SAM	10/21/2008	10:31:08			42.06	42.21	-	-
SAM	10/21/2008	10:31:08			42.06	42.2	-	-
SAM	10/21/2008	10:31:08			42.06	42.19	-	-
SAM	10/21/2008	10:31:08			42.06	42.2	-	-
SAM	10/21/2008	10:31:09			42.06	42.19	-	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:31:09			42.06	42.2	-	-
SAM	10/21/2008	10:31:09			42.06	42.19	-	-
SAM	10/21/2008	10:31:14			42.06	42.18	-	-
SAM	10/21/2008	10:31:14			42.06	42.19	-	-
SAM	10/21/2008	10:31:14			42.06	42.18	-	-
SAM	10/21/2008	10:31:15			42.06	42.17	-	-
SAM	10/21/2008	10:31:15			42.06	42.18	-	-
SAM	10/21/2008	10:31:15			42.06	42.19	-	-
SAM	10/21/2008	10:31:15			42.06	42.18	-	-
SAM	10/21/2008	10:31:19			42.06	42.17	-	-
SAM	10/21/2008	10:31:19			42.06	42.16	-	-
SAM	10/21/2008	10:31:20	42.06	100			-	-
SAM	10/21/2008	10:31:20			42.06	42.17	-	-
SAM	10/21/2008	10:31:20			42.06	42.16	-	-
SAM	10/21/2008	10:31:20			42.06	42.17	-	-
SAM	10/21/2008	10:31:34			42.06	42.16	-	-
SAM	10/21/2008	10:31:37			42.06	42.15	-	-
SAM	10/21/2008	10:31:37			42.06	42.16	-	-
SAM	10/21/2008	10:31:37			42.06	42.15	-	-
SAM	10/21/2008	10:31:37			42.06	42.16	-	-
SAM	10/21/2008	10:31:38			42.06	42.15	-	-
SAM	10/21/2008	10:31:38			42.06	42.21	-	-
SAM	10/21/2008	10:31:40			42.07	42.21	-	+
SAM	10/21/2008	10:31:44			42.07	42.2	-	+
SAM	10/21/2008	10:31:45			42.07	42.19	-	+
SAM	10/21/2008	10:31:45			42.07	42.18	-	+
SAM	10/21/2008	10:31:45			42.06	42.18	-	-
SAM	10/21/2008	10:31:46			42.06	42.17	-	-
SAM	10/21/2008	10:31:46			42.06	42.16	-	-
SAM	10/21/2008	10:31:47	42.06	100			-	-
SAM	10/21/2008	10:32:03	42.06	100			-	-
SAM	10/21/2008	10:32:19			42.06	42.15	-	-
SAM	10/21/2008	10:32:30			42.06	42.21	-	-
SAM	10/21/2008	10:32:43			42.06	42.2	-	-
SAM	10/21/2008	10:32:44			42.06	42.19	-	-
SAM	10/21/2008	10:32:44			42.06	42.2	-	-
SAM	10/21/2008	10:32:45			42.06	42.24	-	-
SAM	10/21/2008	10:32:45			42.07	42.24	-	+
SAM	10/21/2008	10:32:45			42.07	42.23	-	+
SAM	10/21/2008	10:32:45			42.06	42.23	-	-
SAM	10/21/2008	10:32:45			42.06	42.22	-	-
SAM	10/21/2008	10:32:58			42.06	42.19	-	-
SAM	10/21/2008	10:32:58			42.06	42.18	-	-
SAM	10/21/2008	10:33:01			42.06	42.19	-	-
SAM	10/21/2008	10:33:01			42.06	42.23	-	-
SAM	10/21/2008	10:33:01			42.06	42.22	-	-
SAM	10/21/2008	10:33:01			42.06	42.23	-	-
SAM	10/21/2008	10:33:01			42.07	42.22	-	+
SAM	10/21/2008	10:33:30			42.07	42.18	-	+
SAM	10/21/2008	10:33:30			42.06	42.18	-	-
SAM	10/21/2008	10:33:30			42.06	42.17	-	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:33:32	42.06	100			-	-
SAM	10/21/2008	10:33:32	42.06	100			-	-
SAM	10/21/2008	10:33:32			42.06	42.16	-	-
SAM	10/21/2008	10:33:32			42.06	42.1	-	-
SAM	10/21/2008	10:33:32			42.05	42.1	-	-
SAM	10/21/2008	10:33:38			42.07	42.1	-	+
SAM	10/21/2008	10:34:02	42.085	100			+	+
SAM	10/21/2008	10:34:29	42.07	100			-	+
SAM	10/21/2008	10:34:29			42.05	42.1	-	-
SAM	10/21/2008	10:34:31			42.01	42.1	-	-
SAM	10/21/2008	10:34:31			42.04	42.1	-	+
SAM	10/21/2008	10:34:36			42.01	42.1	-	-
SAM	10/21/2008	10:34:38			42.01	42.09	-	-
SAM	10/21/2008	10:34:38			42.01	42.1	-	-
SAM	10/21/2008	10:34:39			42.01	42.19	-	-
SAM	10/21/2008	10:34:39			42.01	42.09	-	-
SAM	10/21/2008	10:34:40	42.01	100			-	-
SAM	10/21/2008	10:34:40	42.01	100			-	-
SAM	10/21/2008	10:34:40			41.93	42.09	-	-
SAM	10/21/2008	10:34:40			41.94	42.09	-	+
SAM	10/21/2008	10:34:40			41.94	42.08	-	+
SAM	10/21/2008	10:34:40			41.94	42.09	-	+
SAM	10/21/2008	10:34:40			41.94	42.08	-	+
SAM	10/21/2008	10:34:40			41.94	42.07	-	+
SAM	10/21/2008	10:34:40			41.94	42.08	-	+
SAM	10/21/2008	10:34:41			41.94	42.07	-	+
SAM	10/21/2008	10:34:41			41.94	42.08	-	+
SAM	10/21/2008	10:34:41			41.94	42.07	-	+
SAM	10/21/2008	10:34:41			41.94	42.06	-	+
SAM	10/21/2008	10:34:41			41.94	42.07	-	+
SAM	10/21/2008	10:34:41			41.94	42.06	-	+
SAM	10/21/2008	10:34:42			41.94	42.05	-	+
SAM	10/21/2008	10:34:56			41.94	42.04	-	+
SAM	10/21/2008	10:35:01			41.94	42.16	-	+
SAM	10/21/2008	10:35:01			41.94	42.17	-	+
SAM	10/21/2008	10:35:01			41.94	42.16	-	+
SAM	10/21/2008	10:35:01			41.94	42.15	-	+
SAM	10/21/2008	10:35:02			41.94	42.16	-	+
SAM	10/21/2008	10:35:02			41.94	42.15	-	+
SAM	10/21/2008	10:35:02			41.94	42.16	-	+
SAM	10/21/2008	10:35:02			41.94	42.14	-	+
SAM	10/21/2008	10:35:02			41.94	42.04	-	+
SAM	10/21/2008	10:35:07			41.94	42.05	-	+
SAM	10/21/2008	10:35:07			41.94	42.04	-	+
SAM	10/21/2008	10:35:07			41.94	42.13	-	+
SAM	10/21/2008	10:35:07			41.94	42.12	-	+
SAM	10/21/2008	10:35:07			41.94	42.13	-	+
SAM	10/21/2008	10:35:08			41.94	42.12	-	+
SAM	10/21/2008	10:35:08			41.94	42.04	-	+
SAM	10/21/2008	10:35:10			41.94	42.14	-	+
SAM	10/21/2008	10:35:10			41.94	42.13	-	+

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:35:10			41.94	42.04	-	+
SAM	10/21/2008	10:35:46			41.94	42.08	-	+
SAM	10/21/2008	10:35:46			41.94	42.03	-	+
SAM	10/21/2008	10:35:46			41.94	42.04	-	+
SAM	10/21/2008	10:35:46			41.94	42.08	-	+
SAM	10/21/2008	10:35:46			41.94	42.03	-	+
SAM	10/21/2008	10:35:46			41.94	42.02	-	+
SAM	10/21/2008	10:35:46			41.94	42.08	-	+
SAM	10/21/2008	10:35:46			41.94	42.02	-	+
SAM	10/21/2008	10:35:46			41.94	42.08	-	+
SAM	10/21/2008	10:35:46			41.94	42.02	-	+
SAM	10/21/2008	10:35:51	41.94	100			-	+
SAM	10/21/2008	10:35:51			41.88	42.02	-	-
SAM	10/21/2008	10:35:51			41.88	42.08	-	-
SAM	10/21/2008	10:35:51			41.88	42.01	-	-
SAM	10/21/2008	10:35:51			41.88	42	-	-
SAM	10/21/2008	10:35:51			41.88	42.01	-	-
SAM	10/21/2008	10:35:51			41.89	42.01	-	+
SAM	10/21/2008	10:35:51			41.89	42.08	-	+
SAM	10/21/2008	10:35:52			41.9	42.08	-	+
SAM	10/21/2008	10:35:52			41.9	42.07	-	+
SAM	10/21/2008	10:35:52			41.9	42	-	+
SAM	10/21/2008	10:35:52			41.89	42	-	-
SAM	10/21/2008	10:35:59			41.89	42.08	-	-
SAM	10/21/2008	10:35:59			41.89	42.07	-	-
SAM	10/21/2008	10:36:00			41.89	42.06	-	-
SAM	10/21/2008	10:36:00			41.89	42.05	-	-
SAM	10/21/2008	10:36:01			41.89	42.04	-	-
SAM	10/21/2008	10:36:02			41.89	42.03	-	-
SAM	10/21/2008	10:36:02			41.89	42.04	-	-
SAM	10/21/2008	10:36:02			41.89	42.03	-	-
SAM	10/21/2008	10:36:05			41.89	42.04	-	-
SAM	10/21/2008	10:36:05			41.89	42.06	-	-
SAM	10/21/2008	10:36:05			41.89	42.05	-	-
SAM	10/21/2008	10:36:42			41.89	42.03	-	-
SAM	10/21/2008	10:36:42			41.89	42.02	-	-
SAM	10/21/2008	10:36:45			41.89	42.03	-	-
SAM	10/21/2008	10:36:45			41.89	42.08	-	-
SAM	10/21/2008	10:36:50			41.89	42.07	-	-
SAM	10/21/2008	10:36:50			41.89	42.06	-	-
SAM	10/21/2008	10:36:55			41.89	42.07	-	-
SAM	10/21/2008	10:36:55			41.89	42.08	-	-
SAM	10/21/2008	10:37:00			41.89	42.02	-	-
SAM	10/21/2008	10:37:00			41.89	42.01	-	-
SAM	10/21/2008	10:37:01			41.89	42.02	-	-
SAM	10/21/2008	10:37:04	41.97	200			+	-
SAM	10/21/2008	10:37:04	42.04	100			+	-
SAM	10/21/2008	10:37:04			41.9	42.04	+	+
SAM	10/21/2008	10:37:05	42.03	1000			-	+
SAM	10/21/2008	10:37:05	42.03	800			-	+
SAM	10/21/2008	10:37:05	42.04	100			+	+

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:37:05	41.99	200			-	+
SAM	10/21/2008	10:37:05	42.04	400			+	+
SAM	10/21/2008	10:37:05	42.04	800			+	+
SAM	10/21/2008	10:37:05	42.04	200			+	+
SAM	10/21/2008	10:37:05	42.04	200			+	+
SAM	10/21/2008	10:37:05	42.04	191			+	+
SAM	10/21/2008	10:37:05	42.04	200			+	+
SAM	10/21/2008	10:37:05	42.04	400			+	+
SAM	10/21/2008	10:37:05	42.04	104			+	+
SAM	10/21/2008	10:37:05			41.9	42.08	+	+
SAM	10/21/2008	10:37:05			41.89	42.08	+	-
SAM	10/21/2008	10:37:05			41.89	42.07	+	-
SAM	10/21/2008	10:37:05			41.9	42.07	+	+
SAM	10/21/2008	10:37:06			41.91	42.07	+	+
SAM	10/21/2008	10:37:06			41.91	42.06	+	+
SAM	10/21/2008	10:37:06			41.91	42.05	+	+
SAM	10/21/2008	10:37:06			41.91	42.06	+	+
SAM	10/21/2008	10:37:06			41.91	42.08	+	+
SAM	10/21/2008	10:37:07			41.91	42.07	+	+
SAM	10/21/2008	10:37:07			41.91	42.06	+	+
SAM	10/21/2008	10:37:08			41.91	42.05	+	+
SAM	10/21/2008	10:37:08			41.91	42.06	+	+
SAM	10/21/2008	10:37:08			41.91	42.05	+	+
SAM	10/21/2008	10:37:09			41.91	42.04	+	+
SAM	10/21/2008	10:37:09			41.91	42.08	+	+
SAM	10/21/2008	10:37:09			41.89	42.08	+	-
SAM	10/21/2008	10:37:09			41.89	42.07	+	-
SAM	10/21/2008	10:37:09			41.89	42.08	+	-
SAM	10/21/2008	10:37:09			41.89	42.07	+	-
SAM	10/21/2008	10:37:09			41.89	42.06	+	-
SAM	10/21/2008	10:37:14			41.89	42.05	+	-
SAM	10/21/2008	10:37:20			41.89	42.04	+	-
SAM	10/21/2008	10:37:21			41.89	42.03	+	-
SAM	10/21/2008	10:37:21			41.89	42.04	+	-
SAM	10/21/2008	10:37:21			41.89	42.05	+	-
SAM	10/21/2008	10:37:21			41.89	42.03	+	-
SAM	10/21/2008	10:37:21			41.89	42.02	+	-
SAM	10/21/2008	10:37:25			41.89	42.01	+	-
SAM	10/21/2008	10:37:25			41.89	42.02	+	-
SAM	10/21/2008	10:37:25			41.89	42.01	+	-
SAM	10/21/2008	10:37:30			41.89	42	+	-
SAM	10/21/2008	10:37:33			41.89	41.99	+	-
SAM	10/21/2008	10:37:34			41.89	42.08	+	-
SAM	10/21/2008	10:37:35			41.89	42.07	+	-
SAM	10/21/2008	10:37:35			41.89	42.06	+	-
SAM	10/21/2008	10:37:37			41.89	42.05	+	-
SAM	10/21/2008	10:37:39			41.9	42.05	+	+
SAM	10/21/2008	10:37:39			41.9	42.04	+	+
SAM	10/21/2008	10:37:40			41.9	42.05	+	+
SAM	10/21/2008	10:37:40			41.9	42.06	+	+
SAM	10/21/2008	10:37:40			41.9	42.05	+	+

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:37:40			41.9	42.06	+	+
SAM	10/21/2008	10:37:41			41.9	42.04	+	+
SAM	10/21/2008	10:37:45			41.9	42.08	+	+
SAM	10/21/2008	10:37:46			41.9	42.05	+	+
SAM	10/21/2008	10:37:46			41.9	42.04	+	+
SAM	10/21/2008	10:37:47			41.9	42.03	+	+
SAM	10/21/2008	10:37:47			41.91	42.03	+	+
SAM	10/21/2008	10:37:47			41.91	42.04	+	+
SAM	10/21/2008	10:37:47			41.91	42.08	+	+
SAM	10/21/2008	10:37:47			41.91	42.03	+	+
SAM	10/21/2008	10:37:47			41.91	42.02	+	+
SAM	10/21/2008	10:37:47			41.91	42.03	+	+
SAM	10/21/2008	10:37:47			41.9	42.03	+	-
SAM	10/21/2008	10:37:47			41.9	42.02	+	-
SAM	10/21/2008	10:37:47			41.9	42.01	+	-
SAM	10/21/2008	10:38:32			41.9	42.08	+	-
SAM	10/21/2008	10:38:32			41.91	42.08	+	+
SAM	10/21/2008	10:38:32			41.9	42.08	+	-
SAM	10/21/2008	10:38:33			41.9	42.01	+	-
SAM	10/21/2008	10:38:33			41.9	42.08	+	-
SAM	10/21/2008	10:38:33			41.91	42.08	+	+
SAM	10/21/2008	10:38:35			41.91	42.07	+	+
SAM	10/21/2008	10:38:35			41.92	42.07	+	+
SAM	10/21/2008	10:38:36			41.92	42.06	+	+
SAM	10/21/2008	10:38:36			41.91	42.06	+	-
SAM	10/21/2008	10:38:36			41.9	42.06	+	-
SAM	10/21/2008	10:38:36			41.9	42.08	+	-
SAM	10/21/2008	10:38:40			41.9	42.07	+	-
SAM	10/21/2008	10:38:40			41.91	42.07	+	+
SAM	10/21/2008	10:38:40			41.91	42.06	+	+
SAM	10/21/2008	10:38:41			41.9	42.06	+	-
SAM	10/21/2008	10:38:41			41.9	42.05	+	-
SAM	10/21/2008	10:38:47			41.9	42.04	+	-
SAM	10/21/2008	10:38:48			41.91	42.04	+	+
SAM	10/21/2008	10:38:50			41.91	42.03	+	+
SAM	10/21/2008	10:38:50			41.91	42.04	+	+
SAM	10/21/2008	10:38:50			41.91	42.03	+	+
SAM	10/21/2008	10:38:50			41.91	42.04	+	+
SAM	10/21/2008	10:38:50			41.91	42.08	+	+
SAM	10/21/2008	10:38:53			41.91	42.07	+	+
SAM	10/21/2008	10:38:53			41.92	42.07	+	+
SAM	10/21/2008	10:38:54			41.92	42.06	+	+
SAM	10/21/2008	10:38:54			41.92	42.05	+	+
SAM	10/21/2008	10:38:54			41.92	42.06	+	+
SAM	10/21/2008	10:38:54			41.92	42.07	+	+
SAM	10/21/2008	10:38:54			41.92	42.06	+	+
SAM	10/21/2008	10:38:54			41.92	42.07	+	+
SAM	10/21/2008	10:38:54			41.92	42.08	+	+
SAM	10/21/2008	10:38:54			41.91	42.08	+	-
SAM	10/21/2008	10:38:55			41.91	42.06	+	-
SAM	10/21/2008	10:38:55			41.9	42.06	+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:38:55			41.91	42.06	+	+
SAM	10/21/2008	10:38:55			41.92	42.06	+	+
SAM	10/21/2008	10:38:57			41.92	42.08	+	+
SAM	10/21/2008	10:38:57			41.91	42.08	+	-
SAM	10/21/2008	10:38:58			41.9	42.08	+	-
SAM	10/21/2008	10:38:58			41.91	42.08	+	+
SAM	10/21/2008	10:38:58			41.9	42.08	+	-
SAM	10/21/2008	10:38:59			41.9	42.07	+	-
SAM	10/21/2008	10:38:59			41.91	42.07	+	+
SAM	10/21/2008	10:39:00			41.91	42.08	+	+
SAM	10/21/2008	10:39:00			41.92	42.08	+	+
SAM	10/21/2008	10:39:02			41.91	42.08	+	-
SAM	10/21/2008	10:39:04			41.91	42.07	+	-
SAM	10/21/2008	10:39:05			41.91	42.06	+	-
SAM	10/21/2008	10:39:06			41.92	42.06	+	+
SAM	10/21/2008	10:39:06			41.92	42.08	+	+
SAM	10/21/2008	10:39:08			41.92	42.07	+	+
SAM	10/21/2008	10:39:10			41.92	42.06	+	+
SAM	10/21/2008	10:39:11			41.91	42.06	+	-
SAM	10/21/2008	10:39:15			41.91	42.08	+	-
SAM	10/21/2008	10:39:15			41.91	42.07	+	-
SAM	10/21/2008	10:39:15			41.91	42.08	+	-
SAM	10/21/2008	10:39:16			41.92	42.08	+	+
SAM	10/21/2008	10:39:16			41.91	42.08	+	-
SAM	10/21/2008	10:39:16			41.91	42.07	+	-
SAM	10/21/2008	10:39:16			41.91	42.08	+	-
SAM	10/21/2008	10:39:17			41.92	42.08	+	+
SAM	10/21/2008	10:39:17			41.92	42.07	+	+
SAM	10/21/2008	10:39:17			41.91	42.07	+	-
SAM	10/21/2008	10:39:17			41.91	42.08	+	-
SAM	10/21/2008	10:39:17			41.91	42.07	+	-
SAM	10/21/2008	10:39:20			41.92	42.07	+	+
SAM	10/21/2008	10:39:21			41.92	42.08	+	+
SAM	10/21/2008	10:39:21			41.92	42.07	+	+
SAM	10/21/2008	10:39:21			41.92	42.08	+	+
SAM	10/21/2008	10:39:22			41.92	42.07	+	+
SAM	10/21/2008	10:39:22			41.92	42.08	+	+
SAM	10/21/2008	10:39:22			41.92	42.07	+	+
SAM	10/21/2008	10:39:22			41.92	42.08	+	+
SAM	10/21/2008	10:39:22			41.92	42.07	+	+
SAM	10/21/2008	10:39:23			41.92	42.06	+	+
SAM	10/21/2008	10:39:23			41.92	42.07	+	+
SAM	10/21/2008	10:39:23			41.92	42.08	+	+
SAM	10/21/2008	10:39:23			41.92	42.07	+	+
SAM	10/21/2008	10:39:25			41.92	42.06	+	+
SAM	10/21/2008	10:39:25			41.91	42.06	+	-
SAM	10/21/2008	10:39:26			41.91	42.05	+	-
SAM	10/21/2008	10:39:31			41.91	42.06	+	-
SAM	10/21/2008	10:39:31			41.92	42.06	+	+
SAM	10/21/2008	10:39:31			41.92	42.05	+	+
SAM	10/21/2008	10:39:31			41.92	42.08	+	+

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:39:31			41.91	42.08	+	-
SAM	10/21/2008	10:39:32			41.91	42.07	+	-
SAM	10/21/2008	10:39:32			41.92	42.07	+	+
SAM	10/21/2008	10:39:32			41.92	42.06	+	+
SAM	10/21/2008	10:39:33			41.92	42.07	+	+
SAM	10/21/2008	10:39:33			41.91	42.07	+	-
SAM	10/21/2008	10:39:33			41.92	42.07	+	+
SAM	10/21/2008	10:39:35			41.91	42.07	+	-
SAM	10/21/2008	10:39:35			41.91	42.06	+	-
SAM	10/21/2008	10:39:35			41.91	42.08	+	-
SAM	10/21/2008	10:39:35			41.91	42.06	+	-
SAM	10/21/2008	10:39:36			41.91	42.08	+	-
SAM	10/21/2008	10:39:36			41.92	42.08	+	+
SAM	10/21/2008	10:39:36			41.92	42.05	+	+
SAM	10/21/2008	10:39:36			41.91	42.05	+	-
SAM	10/21/2008	10:39:36			41.91	42.08	+	-
SAM	10/21/2008	10:39:37			41.91	42.07	+	-
SAM	10/21/2008	10:39:37			41.91	42.08	+	-
SAM	10/21/2008	10:39:37			41.91	42.07	+	-
SAM	10/21/2008	10:39:37			41.91	42.06	+	-
SAM	10/21/2008	10:39:37			41.92	42.06	+	+
SAM	10/21/2008	10:39:38			41.91	42.06	+	-
SAM	10/21/2008	10:39:39			41.91	42.05	+	-
SAM	10/21/2008	10:39:40			41.91	42.06	+	-
SAM	10/21/2008	10:39:40			41.91	42.05	+	-
SAM	10/21/2008	10:39:45			41.91	42.04	+	-
SAM	10/21/2008	10:39:46			41.91	42.05	+	-
SAM	10/21/2008	10:39:46			41.91	42.04	+	-
SAM	10/21/2008	10:39:46			41.91	42.03	+	-
SAM	10/21/2008	10:39:46			41.91	42.04	+	-
SAM	10/21/2008	10:39:46			41.91	42.03	+	-
SAM	10/21/2008	10:39:46			41.91	42.04	+	-
SAM	10/21/2008	10:39:46			41.91	42.08	+	-
SAM	10/21/2008	10:39:46			41.91	42.03	+	-
SAM	10/21/2008	10:39:46			41.91	42.02	+	-
SAM	10/21/2008	10:39:47			41.91	42.08	+	-
SAM	10/21/2008	10:39:47			41.91	42.07	+	-
SAM	10/21/2008	10:39:47			41.91	42.08	+	-
SAM	10/21/2008	10:39:47			41.91	42.07	+	-
SAM	10/21/2008	10:39:47			41.91	42.06	+	-
SAM	10/21/2008	10:39:47			41.91	42.08	+	-
SAM	10/21/2008	10:39:48			41.91	42.06	+	-
SAM	10/21/2008	10:39:48			41.91	42.08	+	-
SAM	10/21/2008	10:39:48			41.91	42.07	+	-
SAM	10/21/2008	10:39:48			41.91	42.08	+	-
SAM	10/21/2008	10:39:48			41.91	42.07	+	-
SAM	10/21/2008	10:39:48			41.91	42.06	+	-
SAM	10/21/2008	10:39:48			41.91	42.05	+	-
SAM	10/21/2008	10:39:49			41.91	42.06	+	-
SAM	10/21/2008	10:39:49			41.91	42.08	+	-
SAM	10/21/2008	10:39:49			41.91	42.05	+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:39:49			41.91	42.07	+	-
SAM	10/21/2008	10:39:49			41.91	42.05	+	-
SAM	10/21/2008	10:39:49			41.91	42.04	+	-
SAM	10/21/2008	10:39:52			41.91	42.03	+	-
SAM	10/21/2008	10:40:08			41.91	42.02	+	-
SAM	10/21/2008	10:40:15			41.92	42.02	+	+
SAM	10/21/2008	10:40:17			41.91	42.02	+	-
SAM	10/21/2008	10:40:42			41.91	42.01	+	-
SAM	10/21/2008	10:40:53			41.91	42.08	+	-
SAM	10/21/2008	10:40:53			41.91	42.07	+	-
SAM	10/21/2008	10:40:53			41.91	42.02	+	-
SAM	10/21/2008	10:40:53			41.91	42.08	+	-
SAM	10/21/2008	10:40:53			41.91	42.02	+	-
SAM	10/21/2008	10:40:54			41.92	42.02	+	+
SAM	10/21/2008	10:40:55			41.92	42.08	+	+
SAM	10/21/2008	10:40:58			41.92	42.07	+	+
SAM	10/21/2008	10:40:59			41.92	42.06	+	+
SAM	10/21/2008	10:41:01			41.92	42.07	+	+
SAM	10/21/2008	10:41:01			41.92	42.06	+	+
SAM	10/21/2008	10:41:01			41.92	42.08	+	+
SAM	10/21/2008	10:41:01			41.92	42.07	+	+
SAM	10/21/2008	10:41:01			41.92	42.08	+	+
SAM	10/21/2008	10:41:02			41.93	42.08	+	+
SAM	10/21/2008	10:41:02			41.92	42.08	+	-
SAM	10/21/2008	10:41:02			41.92	42.07	+	-
SAM	10/21/2008	10:41:02			41.92	42.08	+	-
SAM	10/21/2008	10:41:02			41.92	42.07	+	-
SAM	10/21/2008	10:41:02			41.92	42.08	+	-
SAM	10/21/2008	10:41:03			41.92	42.07	+	-
SAM	10/21/2008	10:41:03			41.92	42.06	+	-
SAM	10/21/2008	10:41:03			41.92	42.07	+	-
SAM	10/21/2008	10:41:03			41.92	42.08	+	-
SAM	10/21/2008	10:41:03			41.92	42.06	+	-
SAM	10/21/2008	10:41:03			41.92	42.05	+	-
SAM	10/21/2008	10:41:03			41.92	42.06	+	-
SAM	10/21/2008	10:41:03			41.92	42.05	+	-
SAM	10/21/2008	10:41:03			41.92	42.04	+	-
SAM	10/21/2008	10:41:04			41.92	42.08	+	-
SAM	10/21/2008	10:41:04			41.92	42.04	+	-
SAM	10/21/2008	10:41:04			41.92	42.08	+	-
SAM	10/21/2008	10:41:04			41.92	42.07	+	-
SAM	10/21/2008	10:41:04			41.92	42.06	+	-
SAM	10/21/2008	10:41:04			41.92	42.07	+	-
SAM	10/21/2008	10:41:04			41.92	42.06	+	-
SAM	10/21/2008	10:41:04			41.92	42.05	+	-
SAM	10/21/2008	10:41:05			41.92	42.06	+	-
SAM	10/21/2008	10:41:05			41.92	42.05	+	-
SAM	10/21/2008	10:41:05			41.92	42.04	+	-
SAM	10/21/2008	10:41:05			41.92	42.05	+	-
SAM	10/21/2008	10:41:05			41.92	42.08	+	-
SAM	10/21/2008	10:41:05			41.92	42.07	+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:41:05			41.92	42.08	+	-
SAM	10/21/2008	10:41:06			41.92	42.04	+	-
SAM	10/21/2008	10:41:06			41.92	42.03	+	-
SAM	10/21/2008	10:41:12			41.95	42.03	+	+
SAM	10/21/2008	10:41:22			41.92	42.03	+	-
SAM	10/21/2008	10:41:33			41.93	42.03	+	+
SAM	10/21/2008	10:41:33			41.93	42.08	+	+
SAM	10/21/2008	10:41:33			41.92	42.08	+	-
SAM	10/21/2008	10:41:33			41.93	42.08	+	+
SAM	10/21/2008	10:41:33			41.92	42.08	+	-
SAM	10/21/2008	10:41:34			41.93	42.08	+	+
SAM	10/21/2008	10:41:34			41.93	42.03	+	+
SAM	10/21/2008	10:41:35			41.92	42.03	+	-
SAM	10/21/2008	10:41:35			41.93	42.03	+	+
SAM	10/21/2008	10:41:35			41.92	42.03	+	-
SAM	10/21/2008	10:41:36			41.92	42.08	+	-
SAM	10/21/2008	10:41:36			41.92	42.07	+	-
SAM	10/21/2008	10:41:36			41.92	42.08	+	-
SAM	10/21/2008	10:41:36			41.92	42.07	+	-
SAM	10/21/2008	10:41:36			41.93	42.07	+	+
SAM	10/21/2008	10:41:36			41.93	42.08	+	+
SAM	10/21/2008	10:41:36			41.92	42.08	+	-
SAM	10/21/2008	10:41:36			41.93	42.08	+	+
SAM	10/21/2008	10:41:37			41.93	42.07	+	+
SAM	10/21/2008	10:41:37			41.93	42.06	+	+
SAM	10/21/2008	10:41:37			41.93	42.07	+	+
SAM	10/21/2008	10:41:37			41.93	42.08	+	+
SAM	10/21/2008	10:41:37			41.93	42.06	+	+
SAM	10/21/2008	10:41:37			41.93	42.05	+	+
SAM	10/21/2008	10:41:37			41.92	42.05	+	-
SAM	10/21/2008	10:41:37			41.92	42.08	+	-
SAM	10/21/2008	10:41:37			41.92	42.07	+	-
SAM	10/21/2008	10:41:37			41.92	42.05	+	-
SAM	10/21/2008	10:41:37			41.93	42.05	+	+
SAM	10/21/2008	10:41:38			41.93	42.08	+	+
SAM	10/21/2008	10:41:38			41.92	42.08	+	-
SAM	10/21/2008	10:41:38			41.92	42.07	+	-
SAM	10/21/2008	10:41:38			41.92	42.08	+	-
SAM	10/21/2008	10:41:38			41.93	42.08	+	+
SAM	10/21/2008	10:41:38			41.93	42.07	+	+
SAM	10/21/2008	10:41:38			41.92	42.07	+	-
SAM	10/21/2008	10:41:38			41.93	42.07	+	+
SAM	10/21/2008	10:41:38			41.92	42.07	+	-
SAM	10/21/2008	10:41:38			41.93	42.07	+	+
SAM	10/21/2008	10:41:42			41.97	42.07	+	+
SAM	10/21/2008	10:41:43			41.97	42.08	+	+
SAM	10/21/2008	10:41:52			41.93	42.08	+	-
SAM	10/21/2008	10:41:53			41.93	42.07	+	-
SAM	10/21/2008	10:41:53			41.93	42.08	+	-
SAM	10/21/2008	10:41:55			41.93	42.07	+	-
SAM	10/21/2008	10:41:55			41.94	42.07	+	+

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:41:55			41.94	42.06	+	+
SAM	10/21/2008	10:41:55			41.94	42.08	+	+
SAM	10/21/2008	10:41:56			41.94	42.07	+	+
SAM	10/21/2008	10:41:56			41.94	42.08	+	+
SAM	10/21/2008	10:41:57			41.94	42.07	+	+
SAM	10/21/2008	10:41:57			41.94	42.08	+	+
SAM	10/21/2008	10:42:00			41.94	42.07	+	+
SAM	10/21/2008	10:42:10			41.94	42.08	+	+
SAM	10/21/2008	10:42:10			41.94	42.07	+	+
SAM	10/21/2008	10:42:10			41.93	42.07	+	-
SAM	10/21/2008	10:42:10			41.93	42.08	+	-
SAM	10/21/2008	10:42:10			41.95	42.08	+	+
SAM	10/21/2008	10:42:10			41.95	42.07	+	+
SAM	10/21/2008	10:42:10			41.93	42.07	+	-
SAM	10/21/2008	10:42:10			41.95	42.07	+	+
SAM	10/21/2008	10:42:10			41.94	42.07	+	-
SAM	10/21/2008	10:42:18			41.95	42.07	+	+
SAM	10/21/2008	10:42:27			41.94	42.07	+	-
SAM	10/21/2008	10:42:28			41.93	42.07	+	-
SAM	10/21/2008	10:42:28			41.94	42.07	+	+
SAM	10/21/2008	10:42:29			41.93	42.07	+	-
SAM	10/21/2008	10:42:29			41.94	42.07	+	+
SAM	10/21/2008	10:42:29			41.93	42.07	+	-
SAM	10/21/2008	10:42:29			41.94	42.07	+	+
SAM	10/21/2008	10:42:29			41.93	42.07	+	-
SAM	10/21/2008	10:42:30			41.94	42.07	+	+
SAM	10/21/2008	10:42:30			41.93	42.07	+	-
SAM	10/21/2008	10:42:30			41.94	42.07	+	+
SAM	10/21/2008	10:42:30			41.93	42.07	+	-
SAM	10/21/2008	10:42:30			41.93	42.08	+	-
SAM	10/21/2008	10:42:30			41.94	42.08	+	+
SAM	10/21/2008	10:42:30			41.93	42.08	+	-
SAM	10/21/2008	10:42:30			41.93	42.07	+	-
SAM	10/21/2008	10:42:30			41.94	42.07	+	+
SAM	10/21/2008	10:42:30			41.93	42.07	+	-
SAM	10/21/2008	10:42:31			41.94	42.07	+	+
SAM	10/21/2008	10:42:31			41.93	42.07	+	-
SAM	10/21/2008	10:42:31			41.94	42.07	+	+
SAM	10/21/2008	10:42:31			41.93	42.07	+	-
SAM	10/21/2008	10:42:31			41.94	42.07	+	+
SAM	10/21/2008	10:42:32			41.93	42.07	+	-
SAM	10/21/2008	10:42:32			41.94	42.07	+	+
SAM	10/21/2008	10:42:32			41.93	42.07	+	-
SAM	10/21/2008	10:42:32			41.94	42.07	+	+
SAM	10/21/2008	10:42:41			41.95	42.07	+	+
SAM	10/21/2008	10:42:41			41.95	42.06	+	+
SAM	10/21/2008	10:42:41			41.95	42.07	+	+
SAM	10/21/2008	10:42:41			41.95	42.06	+	+
SAM	10/21/2008	10:42:41			41.95	42.07	+	+
SAM	10/21/2008	10:42:42			41.95	42.06	+	+
SAM	10/21/2008	10:42:42			41.94	42.06	+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:42:42			41.94	42.07	+	-
SAM	10/21/2008	10:42:42			41.94	42.08	+	-
SAM	10/21/2008	10:42:42			41.94	42.06	+	-
SAM	10/21/2008	10:42:42			41.95	42.06	+	+
SAM	10/21/2008	10:42:42			41.94	42.06	+	-
SAM	10/21/2008	10:42:42			41.99	42.06	+	+
SAM	10/21/2008	10:42:42			41.99	42.07	+	+
SAM	10/21/2008	10:42:45	41.99	100			-	+
SAM	10/21/2008	10:42:45			41.99	42.08	-	+
SAM	10/21/2008	10:42:45			41.94	42.08	-	-
SAM	10/21/2008	10:42:45			41.93	42.08	-	-
SAM	10/21/2008	10:42:46			41.94	42.08	-	+
SAM	10/21/2008	10:43:04			41.94	42.06	-	+
SAM	10/21/2008	10:43:04			41.94	42.08	-	+
SAM	10/21/2008	10:43:05			41.93	42.08	-	-
SAM	10/21/2008	10:43:05			41.94	42.08	-	+
SAM	10/21/2008	10:43:06			41.93	42.08	-	-
SAM	10/21/2008	10:43:06			41.94	42.08	-	+
SAM	10/21/2008	10:43:07			41.93	42.08	-	-
SAM	10/21/2008	10:43:11			41.93	42.07	-	-
SAM	10/21/2008	10:43:11			41.93	42.08	-	-
SAM	10/21/2008	10:43:11			41.93	42.07	-	-
SAM	10/21/2008	10:43:16			41.93	42.06	-	-
SAM	10/21/2008	10:43:17			41.94	42.06	-	+
SAM	10/21/2008	10:43:29			41.94	42.08	-	+
SAM	10/21/2008	10:43:29			41.95	42.08	-	+
SAM	10/21/2008	10:43:30			41.96	42.08	-	+
SAM	10/21/2008	10:43:46			41.96	42.07	-	+
SAM	10/21/2008	10:44:12			41.96	42.06	-	+
SAM	10/21/2008	10:44:12			41.96	42.07	-	+
SAM	10/21/2008	10:44:12			41.96	42.08	-	+
SAM	10/21/2008	10:44:13			41.96	42.07	-	+
SAM	10/21/2008	10:44:13			41.97	42.07	-	+
SAM	10/21/2008	10:44:13			41.97	42.08	-	+
SAM	10/21/2008	10:44:13			41.98	42.08	-	+
SAM	10/21/2008	10:44:16			41.99	42.08	-	+
SAM	10/21/2008	10:44:27			42	42.08	-	+
SAM	10/21/2008	10:44:27			41.99	42.08	-	-
SAM	10/21/2008	10:44:28			42	42.08	-	+
SAM	10/21/2008	10:44:53			41.98	42.08	-	-
SAM	10/21/2008	10:44:53			41.98	42.07	-	-
SAM	10/21/2008	10:44:54			41.98	42.08	-	-
SAM	10/21/2008	10:44:54			41.98	42.07	-	-
SAM	10/21/2008	10:44:54			41.98	42.08	-	-
SAM	10/21/2008	10:44:54			41.98	42.07	-	-
SAM	10/21/2008	10:44:55			41.98	42.08	-	-
SAM	10/21/2008	10:46:59			41.98	42.07	-	-
SAM	10/21/2008	10:47:00			41.98	42.06	-	-
SAM	10/21/2008	10:47:00			41.98	42.05	-	-
SAM	10/21/2008	10:49:02			41.98	42.04	-	-
SAM	10/21/2008	10:50:24			41.98	42.08	-	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:50:28			41.98	42.04	-	-
SAM	10/21/2008	10:51:35			41.95	42.04	-	-
SAM	10/21/2008	10:51:57			41.94	42.04	-	-
SAM	10/21/2008	10:51:59	41.94	100			-	-
SAM	10/21/2008	10:51:59			41.92	42.04	-	-
SAM	10/21/2008	10:52:12			41.92	42.03	-	-
SAM	10/21/2008	10:52:13			41.9	42.03	-	-
SAM	10/21/2008	10:52:13			41.91	42.03	-	+
SAM	10/21/2008	10:52:13			41.91	42.02	-	+
SAM	10/21/2008	10:53:04	42.02	100			+	+
SAM	10/21/2008	10:53:05			41.91	42.08	+	+
SAM	10/21/2008	10:53:05			41.92	42.03	+	+
SAM	10/21/2008	10:53:05			41.92	42.08	+	+
SAM	10/21/2008	10:53:05			41.92	42.02	+	+
SAM	10/21/2008	10:53:33			41.92	42.07	+	+
SAM	10/21/2008	10:53:33			41.92	42.03	+	+
SAM	10/21/2008	10:53:33			41.92	42.08	+	+
SAM	10/21/2008	10:53:33			41.92	42.07	+	+
SAM	10/21/2008	10:53:33			41.92	42.02	+	+
SAM	10/21/2008	10:55:11			41.9	42.02	+	-
SAM	10/21/2008	10:56:10			41.9	42.01	+	-
SAM	10/21/2008	10:56:10			41.9	41.97	+	-
SAM	10/21/2008	10:56:10			41.9	42.01	+	-
SAM	10/21/2008	10:56:19			41.9	41.97	+	-
SAM	10/21/2008	10:56:19			41.9	42.01	+	-
SAM	10/21/2008	10:57:34	42.01	100			-	-
SAM	10/21/2008	10:58:00			41.91	42.01	-	+
SAM	10/21/2008	10:58:00			41.92	42.01	-	+
SAM	10/21/2008	10:58:13			41.92	42	-	+
SAM	10/21/2008	10:58:23			41.91	42	-	-
SAM	10/21/2008	10:58:25	41.91	100			-	-
SAM	10/21/2008	10:58:25	41.9	200			-	-
SAM	10/21/2008	10:58:25	41.9	200			-	-
SAM	10/21/2008	10:58:25			41.9	42	-	-
SAM	10/21/2008	10:58:25			41.83	42	-	-
SAM	10/21/2008	10:58:25			41.83	41.95	-	-
SAM	10/21/2008	10:58:25			41.83	41.92	-	-
SAM	10/21/2008	10:58:25			41.82	41.92	-	-
SAM	10/21/2008	10:58:25			41.79	41.92	-	-
SAM	10/21/2008	10:58:25			41.79	41.91	-	-
SAM	10/21/2008	10:58:25			41.79	41.92	-	-
SAM	10/21/2008	10:58:26			41.79	41.91	-	-
SAM	10/21/2008	10:58:28			41.79	41.9	-	-
SAM	10/21/2008	10:58:30			41.77	41.9	-	-
SAM	10/21/2008	10:58:33			41.78	41.9	-	+
SAM	10/21/2008	10:58:34			41.77	41.9	-	-
SAM	10/21/2008	10:58:34			41.78	41.9	-	+
SAM	10/21/2008	10:58:34			41.77	41.9	-	-
SAM	10/21/2008	10:58:37			41.77	41.91	-	-
SAM	10/21/2008	10:58:39			41.78	41.91	-	+
SAM	10/21/2008	10:58:41			41.79	41.91	-	+

perfect information

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SAM	10/21/2008	10:58:53			41.79	41.95	+	+
SAM	10/21/2008	10:58:54			41.8	41.95	+	+
SAM	10/21/2008	10:58:57			41.81	41.95	+	+
SAM	10/21/2008	10:59:00			41.82	41.95	+	+
SAM	10/21/2008	10:59:00			41.85	41.95	+	+
SAM	10/21/2008	10:59:00			41.85	41.96	+	+
SAM	10/21/2008	10:59:03	41.96	100			+	+
SAM	10/21/2008	10:59:19			41.85	41.95	+	+
SAM	10/21/2008	10:59:38			41.85	41.94	+	+

Overview of the Elimination of Rule 10a-1 (The Uptick Rule)

Office of Economic Analysis

Historical Background

- The uptick rule was originally adopted by the SEC in 1938 with very little supporting evidence. The Commission study used to justify the rule was based on two weeks of transactions data from 20 securities, and found simply that short sales constituted a significant portion of the total volume during a period when the market declined. The idea of having a tick-based restriction on short selling goes back to a rule adopted by the NYSE in 1931. The adoption of earlier rule by the NYSE appears to have been motivated by a desire to head off potential action by Congress to impose more severe restrictions on short selling.

- The Commission, in the Special Study in 1963 and subsequently, has recognized that the uptick rule was not effective and not necessary. For example, in a 1976 release, the Commission stated that "it appears… that certain of the major manipulative practices intended to be remedied by short sale regulation of the type currently in effect no longer do, or could, afflict today's market in the same manner they did in the period prior to the adoption of the existing market regulatory framework."

- In the aftermath of the 1987 market crash, economists on the Commission staff and outside the Commission evaluated the uptick rule. They concluded that the uptick rule may have exacerbated the disconnect between equity and equity futures markets during the crash, and that there was no good justification for maintaining the uptick rule.[1]

Why the Uptick Rule was Ineffective and Harmful

- Numerous economic studies since 1963 by Commission staff and independent researchers have found the uptick rule was not effective or not necessary. These are summarized in the literature review section beginning on page 16 of OEA's Reg SHO Pilot study.

- A large number of academic studies show that restrictions on short selling can harm market efficiency, price discovery, and liquidity. Studies have also shown that restricting short selling leads to higher volatility and more negative skewness in stock returns, leading to an increase rather than a decrease in the frequency of large price declines.

[1] See Macey, Mitchell, and Netter, Restrictions on Short Sales: An Analysis of the Uptick Rule and its Role in View of the October 1987 Stock Market Crash, Cornell Law Review Vol 74: 799-835.

- The introduction and explosive growth of derivative securities markets including options, futures, equity swaps, and other OTC products gave investors alternative ways to sell short that are not subject to the uptick rule. Unequal regulation in economically equivalent markets can distort investors' decisions, and is inconsistent with a goal articulated by the President's Working Group on Financial Markets since 1989 advocating coordinated rules across markets.

- Investors who wish to sell into a falling market can circumvent an uptick rule simply by using a dealer as an intermediary. The short seller simply sells to the dealer on an uptick, the dealer legally sells on a downtick, and the dealer recovers the trading loss through the sales commission. The cost of circumventing the rule in this manner declined significantly when the tick size decreased to one penny.

- The uptick rule can create new incentives for market manipulation. In particular, when short sale market orders are in a system with an uptick rule and their execution is delayed because they cannot be immediately executed at the bid, these market orders wait in the system until they can be executed. At such a time, a market manipulator who is long in the stock can make money by dumping shares on the market to push down the price, and then turn around and buy back the shares from the standing short-sale market orders.

- The uptick rule created a situation where NYSE specialists had an informational advantage relative to other market participants. This was because the specialist had unique ability to observe whether incoming sell orders were marked short. This information could enable the specialists to better assess whether incoming order flow was coming from sophisticated traders.

Elimination of the Uptick Rule: Process and Timing

- The process that led up to the elimination of Rule 10a-1 was an extremely careful, deliberative rulemaking process, carried out in multiple stages from 1999 through 2006, open for public comment at every stage. The process was hailed by multiple Commissioners as a model of how rulemaking should occur at the Commission.

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- Rule 10a-1 only applied to exchange-listed stocks, never to Nasdaq stocks, but when Nasdaq applied to become an exchange, the Commission had to reconsider

the effects of the uptick rule. If the Commission had taken no action to change Rule 10a-1, the rule would have expanded to all Nasdaq stocks when Nasdaq became an exchange. This would have required significant implementation and compliance costs for those trading platforms such as ECNs that were trading only Nasdaq stocks and were operating without an uptick rule.

- When the Commission was considering eliminating the uptick rule, stock exchanges, ECNs and other trading systems, and brokers were in the middle of reprogramming their systems to comply with Regulation NMS. The industry needed timely resolution from the Commission on whether the uptick rule would be removed, because they needed to know whether to program it into their systems. This was one of the drivers of the timing of the Commission's decision.

- Prior to eliminating Rule 10a-1, the Commission eliminated the rule on a Pilot basis for approximately 1/3 of the stocks in the Russell 3000. To allow the public and the Commission staff to study the effects of eliminating the rule, special new data were made publicly available during the Pilot period. Commission staff and multiple groups of independent researchers studied the effects of eliminating the rule. The results of independent researchers were presented and discussed in a public Roundtable in September 2006. The results of the Commission staff study were made publicly available in Draft form in September 2006 and in final form in February 2007.

- The OEA pilot study has been criticized on the basis that it was conducted during a period when the market was not significantly declining and therefore is not informative about the effects of the uptick rule during market declines. However, the uptick rule applied to the trading of individual securities, not the market as a whole, and many of the individual securities in the pilot experienced episodes of significant price declines. For example, the period studied by OEA contained a short period of high uncertainty about stocks affected by Hurricane Katrina. In the stocks affected, those with an uptick rule did not differ then those without an uptick rule.

- When the Commission voted to eliminate the uptick rule, it was informed not only by the OEA pilot study, but by a large body of evidence, including research conducted by both OEA staff economists and independent researchers, and including studies conducted in periods with varying market conditions. Some of the earlier studies on which the Commission based its decision were focused on periods of general market decline.

Current Situation

- With the advent of the subprime mortgage crisis and credit crisis in 2007, market volatility increased markedly in every major stock market around the world.

Major developments in the credit crisis occurred in late July 2007, just weeks after the elimination of the uptick rule. OEA is not aware of any evidence that the final elimination of the uptick rule contributed to higher worldwide market volatility. Volatility increases were similar in the U.S. for stocks that were subject to Rule 10a-1 and those that were not, and volatility increases were also observed in countries that still have an uptick rule. OEA's pilot study showed that eliminating the uptick rule was associated with lower volatility for larger stocks and higher volatility for smaller stocks.

- Our understanding is that most markets today, including NYSE, are not using trading technologies that could incorporate an uptick rule or a bid test without systems reprogramming. Should the Commission choose to reinstate any form of tick test, we believe that implementation and compliance costs would be quite high.

- Some have suggested the possibility of allowing certain exchanges to reintroduce the tick test on a voluntary basis. This may present difficulties with Regulation NMS. Specifically, Rule 611 under Reg NMS (the Order Protection Rule) prohibits markets from trading through (trading at a worse price than) automated quotations on other markets. If one or more exchanges were to implement a tick test, their bid quotes would no longer appear to satisfy the definition of "automated quotation" as defined in Rule 600(b)-3. The bid quotes from such exchanges would presumably have to be marked "manual" and the bids on exchanges with an uptick rule would no longer receive trade-through protection. It is not clear the exchanges would still want to introduce a bid test if it meant their quote would no longer be protected. Reg NMS could be modified or amended, but this might raise other complications for the operation of the rule.

- The SEC has received comments and complaints suggesting the uptick rule should be reinstated. Some of these comments mention its circuit breaker function or its ability to stop bear raids. This topic was discussed at length at the Roundtable on the Regulation SHO Pilot. Participants observed that pump-and-dump manipulation attempts are far more prevalent than bear raid attempts. Because short sellers combat upward manipulations, removing the uptick rule is likely to reduce rather than increase market manipulation. In addition, the panelists at the roundtable noted that the uptick rule is a poor choice of circuit breaker. Studies have shown that even when the tick size was $1/8^{th}$, the uptick rule only caused a moderate delay in trade executions for short sales. The delay was even shorter after decimalization.

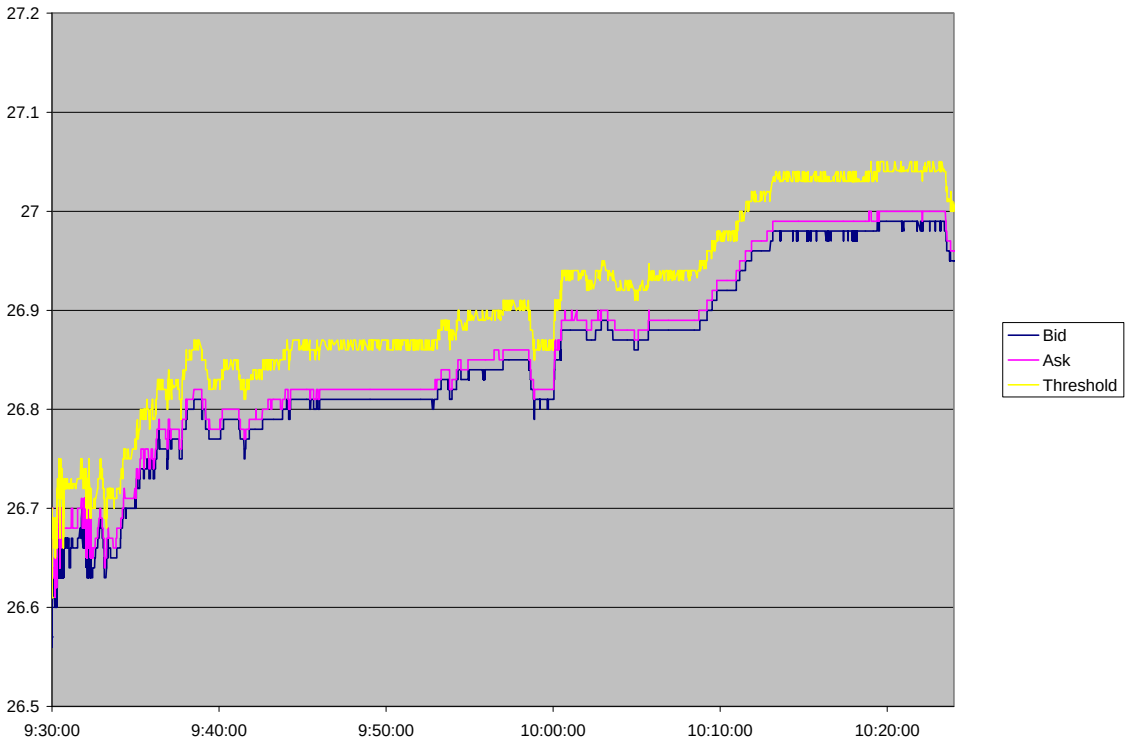
- The question has been raised in congressional hearings and elsewhere as to whether the Commission is considering reinstating the uptick rule, perhaps with an uptick increment larger than one penny. OEA has not seen any new evidence that would indicate that reinstating any form of the uptick rule would be

consistent with the goals of the Commission, nor is OEA aware of any specific proposals of how such a rule would be structured. Actively traded stocks today frequently have a bid ask spread of only one penny. If an uptick rule were imposed with an increment larger than one penny, the threshold price for a short sale execution would often be above the ask price, in which case a short sale could not be executed anywhere at or inside the quoted spread. Given that Reg NMS prohibits trading outside the NBBO, this would amount to a *de facto* prohibition on short selling.

To illustrate, the following graph shows the how a hypothetical five-penny uptick rule would have operated for Intel Stock during the first hour of trading on December 31, 2007. The bottom two lines show the evolution of the bid ask spread. The top, yellow line shows the last trade price plus five cents. If a rule required that a trade be executed five cents above the previous trade price, the minimum threshold trade price for executing short sales would have been significantly higher than the ask all day.

Figure 1

Five-Penny Uptick Threshold, Relative to Bid-Ask Spread
INTC Stock, December 31, 2007



SEC_OEA_FCIC_001474

From: Edwards, Amy K.
Sent: Tuesday, April 07, 2009 11:24 AM
To: Hanley, Kathleen
Subject: FW: Bullet points on the uptick rule

Attachments: Bullet points_10_7_08.doc

From: Mayhew, Stewart
Sent: Wednesday, October 22, 2008 11:03 PM
To: Uhlmann, Peter
Cc: Edwards, Amy K.
Subject: Bullet points on the uptick rule

My concern about your proposed language is that it seems to imply that the OEA study found evidence of bear raids that the tick test didn't stop.

Attached are some bullet points you may find useful.

Bullet
s_10_7_08.doc (

Here is some additional text describing the Commission's historical view of the purpose of the tick test.

The Commission's Special Study (1963) identified three objectives of the tick test, which have been consistently used by the Commission as a framework for discussing the effectiveness of the regulation. These objectives are that the rule should:

(1) Allow relatively unrestricted short sales in an advancing market;

(2) Prevent short selling at successively lower prices, thus eliminating short selling as a tool for driving the market down; and

(3) Prevent short sellers from accelerating a declining market by exhausting all remaining bids at one price level, causing successively lower prices to be established by long sellers.

The 1963 Special study and numerous subsequent studies found that the uptick rule was not effective at achieving these objectives.

Stewart Mayhew
Deputy Chief Economist

Office of Economic Analysis

U.S. Securities and Exchange Commission
100 F St. NE
Washington, DC 20549-9040

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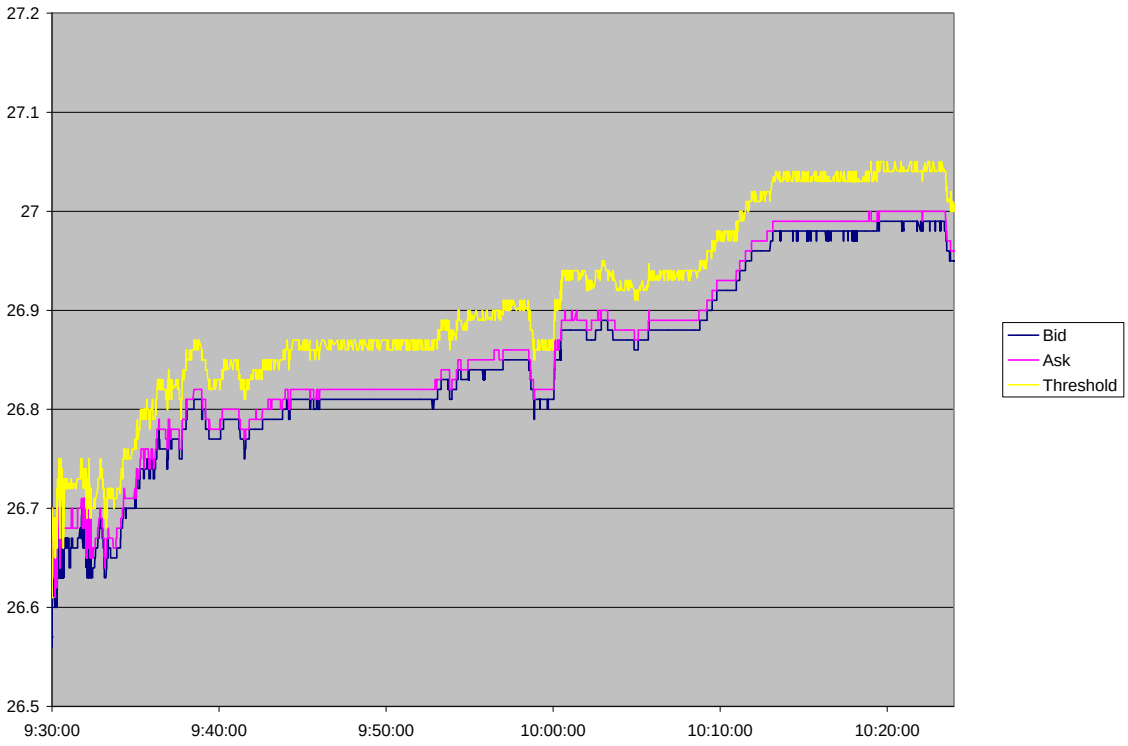
Five-Penny Uptick Threshold, Relative to Bid-Ask Spread
INTC Stock, December 31, 2007



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MEMORANDUM

TO: DISTRIBUTION LIST

FROM: OEA

SUBJECT: INITIAL ANALYSIS OF PILOT STOCKS ON FEBRUARY 27TH, 2007

DATE: 4/9/2007

At last September's Roundtable on the Regulation SHO Pilot, several panelists noted that the pilot period had not provided an opportunity to study the efficacy of the short sale price tests during large market declines.[1] A few Commissioners echoed these sentiments at the December 4th, 2006, open meeting to propose the removal of Rule 10a-1 and similar SRO rules.

On February 27th, 2007, the Dow Industrial Average fell 3.3%, the largest single-day percentage market decline since March 2003. In addition, the point drop on the Dow (416.02) was the seventh biggest single-day point drop ever and the biggest loss since September 17, 2001. Further, a few technological glitches on February 27th created a panic atmosphere toward the end of the trading day. This large single-day decline gives us an opportunity to study the effect of the Regulation SHO Pilot under unusually "bearish" market conditions. Indeed, one commenter implied that the Pilot was responsible for the market decline.[2] We took advantage of this opportunity and summarize our initial analysis in this memo.

SUMMARY OF THE FINDINGS

We focus our analysis on the daily returns for the stocks included in the Regulation SHO Pilot, which are not subject to any price test rule, and a group of Control stocks, which are subject to price test rules. Our goal is to learn additional information about the potential effect of adopting the proposal to remove price test rules during periods of market stress.[3] Specifically, we find that the absence of Rule 10a-1 and the Nasdaq Bid Test did not result in significantly lower returns on February 27th, 2007. Therefore, the results of our analysis suggest that February 27th, 2007 provides no new evidence opposing the adoption of the proposal. Specific results include:

- The price test rules did not protect stocks from negative returns.
    - Almost 99% of NYSE and Amex stocks and 97% of Nasdaq Global and Global Select stocks had negative returns on February 27th. A smaller percentage of Pilot stocks had negative returns than Control stocks.
- The absence of a price test rule did not result in larger price declines.

[1] See the Roundtable transcript (http://www.sec.gov/about/economic/shopilottrans091506.pdf), for example, the comments of Frank Hatheway (p. 27), Paul Irvine (pp.54-56), and Pete Kyle (p. 121).
[2] See comment from Bruce Thompson on February 28, 2007: http://www.sec.gov/comments/s7-21-06/bthompson8357.htm. This comment seems to be largely based on a quote by Jim Cramer.
[3] See Release No. 34-54891, File No. S7-21-06: http://www.sec.gov/rules/proposed/2006/34-54891.pdf.

  - The Pilot stocks on NYSE and Amex under-performed the Control stocks by 6 bps on February 27th. Tests reveal that this 6 bps is not statistically significant.

  - The Pilot stocks on Nasdaq under-performed the Control stocks by about half a basis point. This half a basis point is not statistically significant.

- We examined the robustness of these results, but found no cause for concern.

  - We determined that there is no longer a good control sample for the Nasdaq 100.[4]

  - When we exclude the Nasdaq 100 stocks, Pilot stocks under-perform the Control stocks by 0.6 bps, but this difference is not statistically significant.

  - Some NYSE stocks experienced a computer capacity glitch toward the end of the day. Examining only those stocks that were not affected by the glitch, we find that Pilot stocks underperformed the Control stocks by about 32 basis points. This difference is not statistically significant.

- We examined whether small stocks are affected more by price test rules, and found that the absence of a price test restriction does not adversely affect small stocks during periods of market stress.

  - We found that our smallest Pilot stocks, by market capitalization, did not under-perform the smallest Control stocks.

ANALYSIS

Samples

We collected closing prices for February 26th and 27th and shares outstanding for February 26th for all stocks from Data Stream. We merged this data with the Pilot stock lists posted by Amex, Nasdaq, and NYSE in the evening of February 26th. In addition, we merged the data with a Control sample constructed as follows. We started with the Control sample used in the OEA Pilot Report and tracked ticker symbol changes, delistings, and mergers. While allowing ticker symbols to change, we kept those stocks that were listed on Amex, Nasdaq Global or Global Select, or NYSE as of February 27th. Our Pilot sample consisted of 463 stocks listed on NYSE or Amex and 454 stocks listed on Nasdaq. Our Control sample consisted of 877 NYSE or Amex stocks subject to Rule 10a-1 and 723 Nasdaq stocks subject to the Bid Test. Because the short sale rule applied to NYSE and Amex stocks is different from the rule applied to Nasdaq stocks, we keep these stocks separate throughout our analysis.

Returns

We estimate returns as the percentage price change from the February 26th close to the February 27th close. Table 1 shows the number and percentage of Pilot and Control stocks that declined in price. Over 95% of our sample stocks declined on February 27th. The percentage of Pilot stocks declining is slightly lower than the percentage of Control stocks declining. However, the numbers appear fairly similar. For Amex and NYSE stocks, 98.7% of Pilot stocks had negative returns while 98.86% of Control stocks had

[4] In other words, if market capitalization affected returns on February 27, 2007, the Nasdaq Control group may not accurately control for all confounding effects.

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negative returns. The difference was a bit larger for Nasdaq stocks as 96.70% of Pilot stocks declined to the 96.96% of Control stocks. However the difference is still very small. We can reject the hypothesis that more Pilot stocks declined than Control stocks without estimating a statistical test.

Table 1: Stocks with Price Declines

Listing Market	Sample	# of Stocks Declining	% of Stocks Declining
Amex and NYSE	Pilot	457	98.70%
	Control	867	98.86%
Nasdaq Global or Global Select	Pilot	439	96.70%
	Control	701	96.96%

Because so many stocks declined on this day, we next examine the actual returns to test whether the returns of Pilot stocks were any different than Control stocks. Table 2 shows the average returns and results of a test for the differences between the returns. The average return of NYSE and Amex Pilot stocks was -334 basis points or -3.34%. The average NYSE and Amex Control stock had a return of –328 basis points. The average Pilot stock price declined more than the average control stocks by 6 basis points.

We used a t-test to determine whether the 6 basis point difference is statistically significant. The p-value of the t-test tells us that if the true difference is zero, what is the probability of observing an average difference of -6 basis points or less? Typically, economists do not consider a result statistically significant unless the p-value is less than 0.05. Therefore, the p-value of 0.555 means that the 6 basis points is not statistically significant.

For economic significance, consider the dollar value of one basis point and the end of day transaction costs in the sample stocks. For stocks listed on NYSE and Amex, one basis point is about 0.4¢ per share and the quoted spread at the end of day on February 27th was 13 basis points for Control stocks and 12 basis points for Pilot stocks. One basis point in Nasdaq stocks is about 0.25¢ and the end of day quoted spread was 18 basis points for Control stocks and 12 basis points for Pilot stocks. There is no formal test for economic significance, but the results can be compared to these numbers when judging whether a single figure is large economically. Typically, economic significance is not an issue unless a result is first statistically significant.

For Nasdaq stocks, Pilot stocks had an average return of about -373 basis points, while Control stocks had an average return of -372 basis points. The difference is less than a basis point and is both statistically and economically insignificant.

Table 2: Stock Returns

	Amex and NYSE stocks	Nasdaq Stocks
Pilot Sample	-334 bps	-373 bps
Control Sample	-328 bps	-372 bps
Difference	- 6 bps	-0.5 bps
t-test p-value	0.5550	0.9719

Overall, these results suggest that the application of the price test rules had no effect on the stock market decline of February 27th because the stocks subject to the price test rules declined just as much as

the stocks that are not subject to the price test rules. We next check the reliability of this result by verifying whether the Control stocks are a good match for the Pilot stocks and by categorizing the stocks by institutional details that could influence the results.

Value-weighted Returns

Even though the results thus far show that Pilot stocks did not decline more than Control stocks, we still need to make sure that the Control stocks are a good match for the Pilot stocks. February 27th is over 2 ½ years after the creation of the Pilot sample. We constructed our Control sample at the same time to include stocks that could have been selected for the Pilot. The OEA Pilot report found that the Pilot and Control samples were still statistically similar immediately before the start of the Pilot, almost two years ago. It is reasonable to suspect that the Pilot and Control stocks are no longer as similar as they used to be.

We suspect that market capitalization will give us the best comparison of the samples. Table 3 shows how the average market capitalization of the Pilot stocks differs from the average market capitalization of the Control stocks. The Amex and NYSE Pilot stocks tend to be smaller than the Control stocks. The difference is not statistically significant, but it could be economically important.

The Nasdaq Pilot stocks tend to be much larger than the Nasdaq Control stocks. The difference is both statistically and economically significant. This result could stem from the inclusion of the entire Nasdaq 100 in the Pilot.[5] None of the stocks in the Control sample are as large as the stocks in the Nasdaq 100.

Table 3: Market Capitalization Differences

	Amex and NYSE stocks	Nasdaq Stocks
Pilot Sample	$8.96B	$5.72B
Control Sample	$10.26B	$1.01B
Difference	-$1.3B	***$4.71B***
t-test p-value	0.4132	***<0.0001***

To determine whether the differences in average market capitalization are economically important to our results, we re-estimate the returns for each of our samples weighting by market capitalization. For example, a stock that has a market capitalization of $1B will be weighted ten times more than a stock with a market capitalization of $100M.

Table 4: Stock Returns Weighted by Market Capitalization

	Amex and NYSE stocks	Nasdaq Stocks
Pilot Sample	-338 bps	-401 bps
Control Sample	-329 bps	-360 bps
Difference	- 8 bps	***-41 bps***
t-test p-value	0.2658	***<0.0001***

[5] See Release No. 34-54435, File No. SR-NASDAQ-2006-031: http://www.sec.gov/rules/sro/nasdaq/2006/34-54435.pdf.

Table 4 shows that the NYSE and Amex results do not change much when returns are weighted by market capitalization. The Pilot stocks now under-perform the Control stocks by a statistically insignificant 8 basis points. This figure is still not large enough to be considered economically significant.

The weighted returns tell a different story for Nasdaq stocks. The Pilot stocks now under-perform the control stocks by a statistically and economically significant 41 basis points. Interestingly, because the large stocks are weighted more heavily in the computation, this result suggests that the Nasdaq 100 may have under-performed the smaller Pilot stocks on February 27th.

Results without the Nasdaq 100

The results of the last section show that the Nasdaq Control stocks do not provide a good match for the Nasdaq Pilot stocks and that the difference affects the results. Because the differences between the Pilot and Control stocks are probably due to the inclusion of the Nasdaq 100 in the Pilot sample, we delete the Nasdaq 100 stocks from the Pilot sample and examine whether the Control stocks provide a good match.

After deleting the Nasdaq 100 stocks, we are left with 354 Nasdaq Pilot stocks and 736 Nasdaq Control stocks. Table 5 shows that the market capitalizations of the remaining Nasdaq Pilot stocks are statistically similar to the market capitalizations of the Control stocks. Therefore, the Control stocks do appear to be a good match for the Pilot stocks when the Nasdaq 100 stocks are excluded.

Table 5: Stock Returns Excluding Nasdaq 100

	Market Cap	Unweighted Returns	Weighted Returns
Pilot Sample	$1.03B	-373 bps	-346 bps
Control Sample	$1.01B	-372 bps	-360 bps
Difference	$0.02B	-0.6 bps	14 bps
t-test p-value	0.8056	0.9677	0.2566

Table 5 also re-estimates the differences in the unweighted returns and in the returns weighted by market capitalization. The unweighted return results are almost exactly the same as the unweighted return results in Table 2. The Pilot stocks have average returns that are statistically similar to the average returns of the Control stocks. The weighted returns, however, produce different results. The Pilot stocks now outperform the Control stocks by a statistically insignificant 14 basis points. These results support the conclusion that the Nasdaq Pilot stocks did not under-perform the Nasdaq Control stocks.

Results by stocks affected by the computer capacity glitch

One of the problems faced on February 27th was a queuing of orders on the NYSE toward the end of the trading day. In particular, a subset of specialist posts on the NYSE experienced severe order queuing from about 3pm until after the normal closing. Some of the affected posts closed on time before the queuing problems were resolved, while others remained open until after the queued orders executed.

We examine whether the results for NYSE stocks could be obscured by the glitch toward the end of the trading day. The queuing itself may have slowed down trading enough to mitigate differences between Pilot and Control stocks. Further, the stocks that closed before the queuing was resolved could have closed away from the true value, thus weakening our statistical tests. Therefore, we divide the

NYSE stocks into three categories based on whether they experienced a glitch and whether they closed at the regular time.

To make sure that the Control stocks are still similar to the Pilot stocks even after dividing them this way, we first estimate the average market capitalization of each of these groups. Of the 1,299 NYSE stocks in the sample, 233 did not experience the computer capacity glitch.[6] These are the stocks for which trading itself was not delayed and, therefore, where any effects of the absence of the tick test would be most pronounced. Another 344 stocks had the glitch but closed on time (we define stocks as closing on time if they closed before 4:01:30).[7] These stocks may have closed before the capacity problem was resolved and therefore, the closing prices might not reflect the true end of day balance of buying and selling interest.

The final 732 stocks experienced the computer capacity glitch but closed after the glitch was resolved. The closing price should reflect all entered buying and selling interest but the glitch itself may have obscured any effect of the absence of the tick test. Despite closing after the resolution of the glitch, the prices of these stocks may have additional problems if traders wondering if orders were lost, entered those orders more than once. If either buy or sell orders are more likely to be entered more than once, the closing price will not reflect the true buying and selling interest in the stock. Therefore, the sample that will inform us the most about the effect of the tick test is the sample of stocks that did not experience a glitch.

The Pilot stocks make up about 31 to 39% of the stocks in each of these groups: the no glitch group has 87 Pilot stocks, the glitch group that closed on time has 127 Pilot stocks, and the glitch group that closed late has 233 Pilot stocks. Table 6 shows the market capitalizations of the Pilot and Control stocks in each of the three sub-groups. For the no glitch group, the average market capitalizations of the pilot and control groups are statistically similar. The same is true for the glitch stocks with a late close. The Control stocks in the glitch group that closed on time are much larger than the Pilot stocks in the same group. Therefore, the Control stocks are not a very good match for the Pilot stocks in this category.

Table 6: Market Capitalization Controlling for Computer Capacity Glitch and Closing Time

	No Glitch	Glitch – Regular Close	Glitch – Late Close
Pilot Sample	$10.76B	$5.87B	$10.54B
Control Sample	$9.06B	$13.20B	$9.51B
Difference	$1.7B	***$7.33B***	$1.03B
t-test p-value	0.6950	***0.0345***	0.6026

To examine the effect of the tick test, Table 7 shows the daily returns for each of the subgroups and the results of a t-test for the difference between the Pilot and Control stocks. The Pilot stocks that did not experience a glitch underperformed the Control stocks by 32 basis points, but this number is not statistically significant.

For the glitch stocks, the results differ by the timing of the close. For the stocks that closed on time, the Pilot stocks outperformed the Control stocks by 38 basis points. This result is not statistically

[6] Apparently, post numbers 1 to 12 had the capacity glitch. We collected the post number for each of our sample stocks from the TAQ master file for February 27, 2007 obtained from NYSEdata.com.

[7] Closing times are from the last NYSE closing quote print the TAQ quote file for February 27, 2007 obtained from NYSEdata.com.

significant, though the p-value is just insignificant. This result should be taken with extreme caution for two reasons. First, the stocks' closing prices may not reflect all buying and selling interest. Second, because Table 6 above suggests that the Control stocks may not be a good match for the Pilot stocks, the result may be driven by differences in the characteristics of the stocks in the two groups rather than the difference in price test application.

Table 7: Stock Returns Controlling for Capacity Glitch and Closing Time

	No Glitch	Glitch – Regular Close	Glitch – Late Close
Pilot Sample	-345 bps	-301 bps	-352 bps
Control Sample	-313 bps	-339 bps	-328 bps
Difference	-32 bps	38 bps	-24 bps
t-test p-value	0.2399	0.0537	0.0627

The late closing Pilot stocks experiencing the glitch underperformed the Control stocks in the same group by 24 basis points. This result is also statistically insignificant but the p-value is close to the 0.05 significance criteria. As indicated above, this result on its surface cannot be interpreted with much confidence because the prices might reflect orders that are executed multiple times. Therefore, we cannot attribute these results solely to the Pilot.

Despite the inability to interpret what the results for the glitch stocks tell us about the Regulation SHO Pilot, we can use the results to illustrate the importance of focusing only on the sample that did not experience a glitch. The glitch clearly could have obscured the tests of the Pilot. By removing the stocks that had capacity problems toward the end of the day, we can better isolate the effect of not having a tick test on a high stress day. When isolating this effect, we can conclude that the tick test had little effect on returns.

Small Stocks

Several commenters expressed concern about removing Rule 10a-1 and the Bid Test from smaller stocks. To examine whether the absence of a price test rule affected small stocks in a harmful way, we re-ran the above tests focusing only on small stocks. First, we separated all of the sample stocks into ten groups by market capitalization. The groupings were made without regard to Pilot status or listing market. We then removed the Nasdaq 100 stocks, separated the stocks into groups by listing market, and re-ran our tests.

Table 8 shows the results for the smallest group of stocks only. The smallest group consists of 19 Pilot stocks listed on the NYSE and Amex, 36 Control stocks listed on the NYSE and Amex, 56 Pilot stocks listed on Nasdaq, and 140 Control stocks listed on Nasdaq. For both markets, the Pilot sample experienced higher returns than the Control sample, but the difference was not statistically significant.

Table 8: Stock Returns for the Smallest Stocks

	Amex and NYSE Stocks	Nasdaq Stocks
Pilot Sample	-279 bps	-309 bps
Control Sample	-361 bps	-334 bps
Difference	82 bps	24 bps
t-test p-value	0.3488	0.6200

We also re-estimated the test for each of the other size groups. Only one NYSE and Amex size group and only one Nasdaq size group showed results that support the hypothesis that Pilot stocks under-performed Control stocks. Both of these groups were mid-sized groups. Therefore, the evidence does not suggest that the absence of price test rules harms small stocks during periods of market stress.

Summary and Conclusions

We examine the effect of having a tick test during an unusual market decline by comparing the daily price performance of stocks in the Regulation SHO Pilot to similar stocks that are not in the Pilot ("Control stocks") on February 27th, 2007. Overall, we find that the returns of the Pilot stocks appear slightly lower than the returns of the Control stocks, but the difference is not statistically significant. We verified this result by re-examining the data in several ways. We do not find any other results that are compelling enough to support a different conclusion. Further, the results are similar for small stocks, except that small Pilot stocks are insignificantly higher than small Control stocks. We believe that the conclusions of this analysis provide no new evidence opposing the adoption of the proposal.

We should note that while this market decline of 3.3% on February 27th, 2007 is large by today's standards, it is not large compared to returns experienced in the past. An examination the daily returns in the Dow Industrial Average from January 3, 1900 to February 24, 2006 reveals that the daily return was below -3% on 1.09% of the trading days. This means that on average, each year the Dow experiences almost three trading days of market declines of at least the magnitude experienced on February 27th, 2007.

Further, the relative calm of the pilot period has thus far provided only one large market decline to study. We caution about extrapolating too much based on the results of this one day. The effect of the price test might not be the same on every 3% market decline and might differ when the market declines much more than 3%.

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Trading examples applying the uptick rule and modified uptick rule ("upbid rule")

The following spreadsheets provide examples of how the proposed uptick and modified uptick rules would function. The examples include an eleven second snap-shot of an active stock, Citigroup ("C") and a half hour snap shot of a less active stock, Boston Beer ("SAM"). During the periods examined, there were 211 trades and 861 quotes in C and 36 trades and 3,746 quotes in SAM. To figure out the direction of the change in the bid, we constructed an nbbo from the quote sequence in the data. This resulted in 11 nbbo changes in C and 792 nbbo changes in SAM.

How to read the spreadsheets:

The first spreadsheet shows the trades and nbbo quotes in SAM. The first three columns give the *symbol*, *date*, and *time* of the observation (quote or trade). The first observation is at 10:30:05 on October 21, 2008. The next two columns, *price* and *size*, are filled only for trade observations, while the *nbbid* and *nbask* are filled only for quotes (changes in the nbbo). The first observation is a trade for 100 shares at $42.10. The next seven observations are nbbo changes within the same second as the first trade.

The last two columns provide information on the application of the *uptick* and *upbid* rules. The *uptick* column shows the direction of the last change in the transaction price. A "+" indicates an uptick and a "-" indicates a downtick. The *upbid* column shows the direction of the last change in the bid price. A "+" indicates an upbid and a "-" indicates a downbid. By construction the first trade is set to a downtick and the first quote is set to a downbid.

The last two columns also show whether the trade at that price and time could have been a short sale satisfying the uptick or upbid rule. Specifically, the column is shaded in green when the trade would have met the rule.

The applying a rule to trades that have already occurred requires the assumption that the rules would not have changed the sequence of trades and quotes. Based on the Pilot results, we know that this assumption is not true, but the examples can still provide useful illustrations.

We also apply the strong assumption that all market participants can observe the sequence of trades and quotes that are in the spreadsheets prior to the trade. We call this assumption "perfect information." Later, we relax this assumption and call it "sequence uncertainty."

Examples with perfect information:

Uptick Rule and SAM
The uptick rule says that a short sale can only execute at a price that is greater than the last different price. To determine this, we keep track of the price changes and ignore the quotes. The first trade at $42.10 is a downtick by construction, so could not be a short sale. In fact, there are no upticks in SAM until 10:34:02. At this time, a trade at $42.085 creates an uptick and could have been a short sale that complies with the uptick rule. In total, of the 36 trades in SAM, 16 occur on upticks or zero upticks.

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Uptick Rule

For this example, we used the C trades and quotes. We now assume that traders do not know the sequence of trades that are printed within a second but may view any subset of the trades within that second. Even without knowing the exact sequence of trades, a trader would know that the first 36 trades at $14.38 would be downticks, and they would also know that the subsequent trades at $14.38 and $14.37 would be on downticks (at least until 10:30:03). It would also be safe for them to assume that the trades at $14.382 were executed on upticks. However, the trade at $14.3782 at 10:30:02 may or may not have been an uptick because there are higher and lower priced trades within that second. The uptick status for the trades at 10:30:03 are fairly uncertain. The traders could have observed the downtick at $14.37 at 10:30:02 and decided that $14.37 was also a downtick at 10:30:03. However, the traders could have observed the trade at $14.3676 prior to setting the $14.37 price, making it an uptick. In total, 91 of the 211 trades would have an uncertain tick status and 49 would have been definite upticks.

Upbid Rule

Under the uptick rule, the sequence of trades within the second matter, but with the upbid rule, it is the sequence of bids. We now assume that traders observe the last bid in the previous second and may observe any subset of the bids in the concurrent second. At 10:30:00, there is only one bid observation, a downbid, so there is no uncertainty about short sale compliance. At 10:30:01, however, there is a downbid of $14.38, a downbid of $14.37, and a potential upbid of $14.38. Therefore, we do not know which bid the traders executing the trades at $14.38 observe. If they observe the downbid of $14.37 or the upbid of $14.38 then the $14.38 transaction price could be a compliant short sale. However, if they observe the downbid of $14.38, then the transactions would not be compliant short sales. In total, 48 of the 211 transactions would have an uncertain status under the upbid rule.

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SPREAD SHEET A

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:00			14.38	14.39		-
C	10/21/2008	10:30:00	14.38	500			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00	14.38	200			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	571			-	-
C	10/21/2008	10:30:00	14.38	529			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	200			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00	14.38	200			-	-
C	10/21/2008	10:30:00	14.38	100			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:00	14.38	300			-	-
C	10/21/2008	10:30:01			14.37	14.39		-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01			14.38	14.39		+
C	10/21/2008	10:30:01	14.38	200			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01			14.38	14.38		+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	200			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01			14.37	14.38		-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01	14.38	100			-	-
C	10/21/2008	10:30:01			14.38	14.38		+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	280			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	100			-	+
C	10/21/2008	10:30:01	14.38	400			-	+
C	10/21/2008	10:30:01	14.382	1700			+	+
C	10/21/2008	10:30:01	14.38	400			-	+
C	10/21/2008	10:30:01			14.37	14.38		-
C	10/21/2008	10:30:01	14.38	800			-	-
C	10/21/2008	10:30:01	14.38	800			-	-
C	10/21/2008	10:30:02	14.37	300			-	-
C	10/21/2008	10:30:02	14.37	100			-	-
C	10/21/2008	10:30:02	14.382	300			+	-
C	10/21/2008	10:30:02	14.3782	100			-	-
C	10/21/2008	10:30:02	14.37	300			-	-

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	500			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.3699	300			-	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	150			+	-
C	10/21/2008	10:30:07	14.37	300			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	200			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:07	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08	14.37	100			+	-
C	10/21/2008	10:30:08			14.37	14.37		+
C	10/21/2008	10:30:08	14.37	100			+	+
C	10/21/2008	10:30:08	14.37	300			+	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.37	100			+	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.369	200			-	+
C	10/21/2008	10:30:08	14.37	200			+	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.369	100			-	+
C	10/21/2008	10:30:08	14.369	300			-	+
C	10/21/2008	10:30:08	14.38	400			+	+
C	10/21/2008	10:30:08	14.38	300			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	5000			+	+
C	10/21/2008	10:30:08	14.38	100			+	+
C	10/21/2008	10:30:08	14.38	200			+	+

SEC_OEA_FCIC_001494

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
C	10/21/2008	10:30:10	14.38	100			+	+
C	10/21/2008	10:30:10	14.38	200			+	+
C	10/21/2008	10:30:10	14.38	500			+	+
C	10/21/2008	10:30:10	14.37	200			-	+
C	10/21/2008	10:30:10	14.37	200			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	200			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	300			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+
C	10/21/2008	10:30:10	14.37	100			-	+

11 0.450237 0.509009

SEC_OEA_FCIC_001495

perfect information

SPREAD
SHEET B

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:30:05	42.1	100			-	-
SAM	10/21/2008	10:30:05			42.07	42.23	-	-
SAM	10/21/2008	10:30:05			42.07	42.22	-	-
SAM	10/21/2008	10:30:05			42.08	42.22	-	+
SAM	10/21/2008	10:30:05			42.07	42.22	-	-
SAM	10/21/2008	10:30:05			42.08	42.22	-	+
SAM	10/21/2008	10:30:05			42.08	42.23	-	+
SAM	10/21/2008	10:30:05			42.08	42.22	-	+
SAM	10/21/2008	10:30:11	42.08	100			-	+
SAM	10/21/2008	10:30:11			42.08	42.21	-	+
SAM	10/21/2008	10:30:11			42.06	42.21	-	-
SAM	10/21/2008	10:30:11			42.06	42.08	-	-
SAM	10/21/2008	10:30:17			42.06	42.18	-	-
SAM	10/21/2008	10:30:17			42.06	42.17	-	-
SAM	10/21/2008	10:30:25			42.06	42.18	-	-
SAM	10/21/2008	10:30:25			42.06	42.24	-	-
SAM	10/21/2008	10:30:25			42.06	42.23	-	-
SAM	10/21/2008	10:30:25			42.06	42.22	-	-
SAM	10/21/2008	10:30:25			42.06	42.23	-	-
SAM	10/21/2008	10:30:25			42.06	42.22	-	-
SAM	10/21/2008	10:30:25			42.06	42.23	-	-
SAM	10/21/2008	10:30:25			42.06	42.21	-	-
SAM	10/21/2008	10:30:26			42.06	42.2	-	-
SAM	10/21/2008	10:30:26			42.06	42.21	-	-
SAM	10/21/2008	10:30:26			42.06	42.27	-	-
SAM	10/21/2008	10:30:26			42.06	42.26	-	-
SAM	10/21/2008	10:30:27			42.07	42.26	-	+
SAM	10/21/2008	10:30:27			42.07	42.25	-	+
SAM	10/21/2008	10:30:27			42.07	42.24	-	+
SAM	10/21/2008	10:30:27			42.07	42.23	-	+
SAM	10/21/2008	10:30:27			42.07	42.22	-	+
SAM	10/21/2008	10:30:27			42.06	42.22	-	-
SAM	10/21/2008	10:30:28			42.06	42.23	-	-
SAM	10/21/2008	10:30:28			42.06	42.22	-	-
SAM	10/21/2008	10:30:28			42.06	42.23	-	-
SAM	10/21/2008	10:30:28			42.06	42.22	-	-
SAM	10/21/2008	10:30:28			42.06	42.23	-	-
SAM	10/21/2008	10:30:28			42.06	42.22	-	-
SAM	10/21/2008	10:30:28			42.06	42.23	-	-
SAM	10/21/2008	10:30:28			42.06	42.22	-	-
SAM	10/21/2008	10:30:29			42.06	42.21	-	-
SAM	10/21/2008	10:30:29			42.06	42.22	-	-
SAM	10/21/2008	10:30:29			42.06	42.21	-	-
SAM	10/21/2008	10:30:29			42.06	42.22	-	-
SAM	10/21/2008	10:30:29			42.06	42.21	-	-
SAM	10/21/2008	10:30:29			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.21	-	-
SAM	10/21/2008	10:30:30			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.21	-	-
SAM	10/21/2008	10:30:30			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.21	-	-

SEC_OEA_FCIC_001496

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:30:30			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.2	-	-
SAM	10/21/2008	10:30:30			42.06	42.22	-	-
SAM	10/21/2008	10:30:30			42.06	42.25	-	-
SAM	10/21/2008	10:30:30			42.07	42.25	-	+
SAM	10/21/2008	10:30:30			42.07	42.24	-	+
SAM	10/21/2008	10:30:30			42.07	42.23	-	+
SAM	10/21/2008	10:30:31			42.07	42.22	-	+
SAM	10/21/2008	10:30:31			42.06	42.22	-	-
SAM	10/21/2008	10:30:31			42.06	42.23	-	-
SAM	10/21/2008	10:30:31			42.06	42.22	-	-
SAM	10/21/2008	10:30:31			42.06	42.23	-	-
SAM	10/21/2008	10:30:31			42.07	42.23	-	+
SAM	10/21/2008	10:30:31			42.07	42.22	-	+
SAM	10/21/2008	10:30:31			42.07	42.23	-	+
SAM	10/21/2008	10:30:31			42.07	42.22	-	+
SAM	10/21/2008	10:30:31			42.07	42.23	-	+
SAM	10/21/2008	10:30:31			42.07	42.22	-	+
SAM	10/21/2008	10:30:31			42.06	42.22	-	-
SAM	10/21/2008	10:30:31			42.06	42.21	-	-
SAM	10/21/2008	10:30:34			42.06	42.2	-	-
SAM	10/21/2008	10:30:34			42.06	42.19	-	-
SAM	10/21/2008	10:30:34			42.06	42.26	-	-
SAM	10/21/2008	10:30:34			42.06	42.2	-	-
SAM	10/21/2008	10:30:34			42.06	42.25	-	-
SAM	10/21/2008	10:30:34			42.07	42.25	-	+
SAM	10/21/2008	10:30:34			42.07	42.24	-	+
SAM	10/21/2008	10:30:35			42.07	42.23	-	+
SAM	10/21/2008	10:30:35			42.07	42.22	-	+
SAM	10/21/2008	10:30:35			42.06	42.22	-	-
SAM	10/21/2008	10:30:35			42.06	42.21	-	-
SAM	10/21/2008	10:30:35			42.06	42.22	-	-
SAM	10/21/2008	10:30:35			42.06	42.21	-	-
SAM	10/21/2008	10:30:35			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.21	-	-
SAM	10/21/2008	10:30:36			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.21	-	-
SAM	10/21/2008	10:30:36			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.23	-	-
SAM	10/21/2008	10:30:36			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.23	-	-
SAM	10/21/2008	10:30:36			42.06	42.22	-	-
SAM	10/21/2008	10:30:36			42.06	42.23	-	-
SAM	10/21/2008	10:30:37			42.06	42.22	-	-
SAM	10/21/2008	10:30:37			42.06	42.23	-	-
SAM	10/21/2008	10:30:37			42.06	42.22	-	-
SAM	10/21/2008	10:30:37			42.06	42.23	-	-
SAM	10/21/2008	10:30:37			42.06	42.22	-	-
SAM	10/21/2008	10:30:37			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-

SEC_OEA_FCIC_001497

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:38			42.06	42.22	-	-
SAM	10/21/2008	10:30:38			42.06	42.23	-	-
SAM	10/21/2008	10:30:39			42.06	42.22	-	-
SAM	10/21/2008	10:30:39			42.06	42.23	-	-
SAM	10/21/2008	10:30:39			42.06	42.22	-	-
SAM	10/21/2008	10:30:39			42.06	42.23	-	-
SAM	10/21/2008	10:30:39			42.06	42.22	-	-
SAM	10/21/2008	10:30:39			42.06	42.23	-	-
SAM	10/21/2008	10:30:39			42.06	42.21	-	-
SAM	10/21/2008	10:30:39			42.06	42.2	-	-
SAM	10/21/2008	10:30:40			42.06	42.19	-	-
SAM	10/21/2008	10:30:40			42.06	42.2	-	-
SAM	10/21/2008	10:30:40			42.06	42.19	-	-
SAM	10/21/2008	10:30:40			42.06	42.2	-	-
SAM	10/21/2008	10:30:40			42.06	42.19	-	-
SAM	10/21/2008	10:30:40			42.06	42.2	-	-
SAM	10/21/2008	10:30:40			42.06	42.19	-	-
SAM	10/21/2008	10:30:41			42.06	42.2	-	-
SAM	10/21/2008	10:30:41			42.06	42.19	-	-
SAM	10/21/2008	10:30:41			42.06	42.2	-	-
SAM	10/21/2008	10:30:41			42.06	42.19	-	-
SAM	10/21/2008	10:30:41			42.06	42.2	-	-
SAM	10/21/2008	10:30:41			42.06	42.19	-	-
SAM	10/21/2008	10:30:41			42.06	42.2	-	-
SAM	10/21/2008	10:30:42			42.06	42.19	-	-
SAM	10/21/2008	10:30:42			42.06	42.18	-	-
SAM	10/21/2008	10:30:42			42.06	42.19	-	-
SAM	10/21/2008	10:30:42			42.06	42.17	-	-
SAM	10/21/2008	10:30:42			42.06	42.19	-	-
SAM	10/21/2008	10:30:43			42.06	42.18	-	-
SAM	10/21/2008	10:30:43			42.06	42.19	-	-
SAM	10/21/2008	10:30:43			42.06	42.18	-	-
SAM	10/21/2008	10:30:43			42.06	42.19	-	-
SAM	10/21/2008	10:30:43			42.06	42.18	-	-
SAM	10/21/2008	10:30:43			42.06	42.17	-	-
SAM	10/21/2008	10:30:43			42.06	42.18	-	-
SAM	10/21/2008	10:30:43			42.06	42.17	-	-
SAM	10/21/2008	10:30:44			42.06	42.18	-	-
SAM	10/21/2008	10:30:44			42.06	42.17	-	-
SAM	10/21/2008	10:30:44			42.06	42.18	-	-
SAM	10/21/2008	10:30:44			42.06	42.17	-	-

SEC_OEA_FCIC_001498

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:30:44			42.06	42.18	-	-
SAM	10/21/2008	10:30:44			42.06	42.17	-	-
SAM	10/21/2008	10:30:44			42.06	42.18	-	-
SAM	10/21/2008	10:30:45			42.06	42.17	-	-
SAM	10/21/2008	10:30:45			42.06	42.18	-	-
SAM	10/21/2008	10:30:45			42.06	42.17	-	-
SAM	10/21/2008	10:30:45			42.06	42.18	-	-
SAM	10/21/2008	10:30:45			42.06	42.17	-	-
SAM	10/21/2008	10:30:45			42.06	42.18	-	-
SAM	10/21/2008	10:30:45			42.06	42.17	-	-
SAM	10/21/2008	10:30:45			42.06	42.18	-	-
SAM	10/21/2008	10:30:46			42.06	42.18	-	-
SAM	10/21/2008	10:30:46			42.06	42.17	-	-
SAM	10/21/2008	10:30:46			42.06	42.18	-	-
SAM	10/21/2008	10:30:46			42.06	42.17	-	-
SAM	10/21/2008	10:30:46			42.06	42.16	-	-
SAM	10/21/2008	10:30:46			42.06	42.17	-	-
SAM	10/21/2008	10:30:46			42.06	42.16	-	-
SAM	10/21/2008	10:30:46			42.06	42.17	-	-
SAM	10/21/2008	10:30:47			42.06	42.16	-	-
SAM	10/21/2008	10:30:53			42.06	42.17	-	-
SAM	10/21/2008	10:30:53			42.06	42.16	-	-
SAM	10/21/2008	10:30:53			42.06	42.17	-	-
SAM	10/21/2008	10:30:53			42.06	42.16	-	-
SAM	10/21/2008	10:30:53			42.06	42.17	-	-
SAM	10/21/2008	10:30:53			42.06	42.18	-	-
SAM	10/21/2008	10:30:53			42.06	42.17	-	-
SAM	10/21/2008	10:31:01			42.06	42.24	-	-
SAM	10/21/2008	10:31:01			42.07	42.24	-	+
SAM	10/21/2008	10:31:01			42.07	42.23	-	+
SAM	10/21/2008	10:31:02			42.07	42.22	-	+
SAM	10/21/2008	10:31:02			42.07	42.21	-	+
SAM	10/21/2008	10:31:02			42.07	42.2	-	+
SAM	10/21/2008	10:31:03			42.07	42.21	-	+
SAM	10/21/2008	10:31:03			42.07	42.2	-	+
SAM	10/21/2008	10:31:04			42.07	42.23	-	+
SAM	10/21/2008	10:31:04			42.07	42.22	-	+
SAM	10/21/2008	10:31:05			42.07	42.21	-	+
SAM	10/21/2008	10:31:05			42.07	42.23	-	+
SAM	10/21/2008	10:31:05			42.07	42.22	-	+
SAM	10/21/2008	10:31:05			42.07	42.23	-	+
SAM	10/21/2008	10:31:06			42.07	42.22	-	+
SAM	10/21/2008	10:31:07			42.07	42.21	-	+
SAM	10/21/2008	10:31:08			42.07	42.2	-	+
SAM	10/21/2008	10:31:08			42.06	42.2	-	-
SAM	10/21/2008	10:31:08			42.06	42.21	-	-
SAM	10/21/2008	10:31:08			42.06	42.2	-	-
SAM	10/21/2008	10:31:08			42.06	42.19	-	-
SAM	10/21/2008	10:31:08			42.06	42.2	-	-
SAM	10/21/2008	10:31:09			42.06	42.19	-	-

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:31:09			42.06	42.2	-	-
SAM	10/21/2008	10:31:09			42.06	42.19	-	-
SAM	10/21/2008	10:31:14			42.06	42.18	-	-
SAM	10/21/2008	10:31:14			42.06	42.19	-	-
SAM	10/21/2008	10:31:14			42.06	42.18	-	-
SAM	10/21/2008	10:31:15			42.06	42.17	-	-
SAM	10/21/2008	10:31:15			42.06	42.18	-	-
SAM	10/21/2008	10:31:15			42.06	42.19	-	-
SAM	10/21/2008	10:31:15			42.06	42.18	-	-
SAM	10/21/2008	10:31:19			42.06	42.17	-	-
SAM	10/21/2008	10:31:19			42.06	42.16	-	-
SAM	10/21/2008	10:31:20	42.06	100			-	-
SAM	10/21/2008	10:31:20			42.06	42.17	-	-
SAM	10/21/2008	10:31:20			42.06	42.16	-	-
SAM	10/21/2008	10:31:20			42.06	42.17	-	-
SAM	10/21/2008	10:31:34			42.06	42.16	-	-
SAM	10/21/2008	10:31:37			42.06	42.15	-	-
SAM	10/21/2008	10:31:37			42.06	42.16	-	-
SAM	10/21/2008	10:31:37			42.06	42.15	-	-
SAM	10/21/2008	10:31:37			42.06	42.16	-	-
SAM	10/21/2008	10:31:38			42.06	42.15	-	-
SAM	10/21/2008	10:31:38			42.06	42.21	-	-
SAM	10/21/2008	10:31:40			42.07	42.21	-	+
SAM	10/21/2008	10:31:44			42.07	42.2	-	+
SAM	10/21/2008	10:31:45			42.07	42.19	-	+
SAM	10/21/2008	10:31:45			42.07	42.18	-	+
SAM	10/21/2008	10:31:45			42.06	42.18	-	-
SAM	10/21/2008	10:31:46			42.06	42.17	-	-
SAM	10/21/2008	10:31:46			42.06	42.16	-	-
SAM	10/21/2008	10:31:47	42.06	100			-	-
SAM	10/21/2008	10:32:03	42.06	100			-	-
SAM	10/21/2008	10:32:19			42.06	42.15	-	-
SAM	10/21/2008	10:32:30			42.06	42.21	-	-
SAM	10/21/2008	10:32:43			42.06	42.2	-	-
SAM	10/21/2008	10:32:44			42.06	42.19	-	-
SAM	10/21/2008	10:32:44			42.06	42.2	-	-
SAM	10/21/2008	10:32:45			42.06	42.24	-	-
SAM	10/21/2008	10:32:45			42.07	42.24	-	+
SAM	10/21/2008	10:32:45			42.07	42.23	-	+
SAM	10/21/2008	10:32:45			42.06	42.23	-	-
SAM	10/21/2008	10:32:45			42.06	42.22	-	-
SAM	10/21/2008	10:32:58			42.06	42.19	-	-
SAM	10/21/2008	10:32:58			42.06	42.18	-	-
SAM	10/21/2008	10:33:01			42.06	42.19	-	-
SAM	10/21/2008	10:33:01			42.06	42.23	-	-
SAM	10/21/2008	10:33:01			42.06	42.22	-	-
SAM	10/21/2008	10:33:01			42.06	42.23	-	-
SAM	10/21/2008	10:33:01			42.07	42.22	-	+
SAM	10/21/2008	10:33:30			42.07	42.18	-	+
SAM	10/21/2008	10:33:30			42.06	42.18	-	-
SAM	10/21/2008	10:33:30			42.06	42.17	-	-

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:33:32	42.06	100			-	-
SAM	10/21/2008	10:33:32	42.06	100			-	-
SAM	10/21/2008	10:33:32			42.06	42.16	-	-
SAM	10/21/2008	10:33:32			42.06	42.1	-	-
SAM	10/21/2008	10:33:32			42.05	42.1	-	-
SAM	10/21/2008	10:33:38			42.07	42.1	-	+
SAM	10/21/2008	10:34:02	42.085	100			+	+
SAM	10/21/2008	10:34:29	42.07	100			-	+
SAM	10/21/2008	10:34:29			42.05	42.1	-	-
SAM	10/21/2008	10:34:31			42.01	42.1	-	-
SAM	10/21/2008	10:34:31			42.04	42.1	-	+
SAM	10/21/2008	10:34:36			42.01	42.1	-	-
SAM	10/21/2008	10:34:38			42.01	42.09	-	-
SAM	10/21/2008	10:34:38			42.01	42.1	-	-
SAM	10/21/2008	10:34:39			42.01	42.19	-	-
SAM	10/21/2008	10:34:39			42.01	42.09	-	-
SAM	10/21/2008	10:34:40	42.01	100			-	-
SAM	10/21/2008	10:34:40	42.01	100			-	-
SAM	10/21/2008	10:34:40			41.93	42.09	-	-
SAM	10/21/2008	10:34:40			41.94	42.09	-	+
SAM	10/21/2008	10:34:40			41.94	42.08	-	+
SAM	10/21/2008	10:34:40			41.94	42.09	-	+
SAM	10/21/2008	10:34:40			41.94	42.08	-	+
SAM	10/21/2008	10:34:40			41.94	42.07	-	+
SAM	10/21/2008	10:34:40			41.94	42.08	-	+
SAM	10/21/2008	10:34:41			41.94	42.07	-	+
SAM	10/21/2008	10:34:41			41.94	42.08	-	+
SAM	10/21/2008	10:34:41			41.94	42.07	-	+
SAM	10/21/2008	10:34:41			41.94	42.06	-	+
SAM	10/21/2008	10:34:41			41.94	42.07	-	+
SAM	10/21/2008	10:34:41			41.94	42.06	-	+
SAM	10/21/2008	10:34:42			41.94	42.05	-	+
SAM	10/21/2008	10:34:56			41.94	42.04	-	+
SAM	10/21/2008	10:35:01			41.94	42.16	-	+
SAM	10/21/2008	10:35:01			41.94	42.17	-	+
SAM	10/21/2008	10:35:01			41.94	42.16	-	+
SAM	10/21/2008	10:35:01			41.94	42.15	-	+
SAM	10/21/2008	10:35:02			41.94	42.16	-	+
SAM	10/21/2008	10:35:02			41.94	42.15	-	+
SAM	10/21/2008	10:35:02			41.94	42.16	-	+
SAM	10/21/2008	10:35:02			41.94	42.14	-	+
SAM	10/21/2008	10:35:02			41.94	42.04	-	+
SAM	10/21/2008	10:35:07			41.94	42.05	-	+
SAM	10/21/2008	10:35:07			41.94	42.04	-	+
SAM	10/21/2008	10:35:07			41.94	42.13	-	+
SAM	10/21/2008	10:35:07			41.94	42.12	-	+
SAM	10/21/2008	10:35:07			41.94	42.13	-	+
SAM	10/21/2008	10:35:08			41.94	42.12	-	+
SAM	10/21/2008	10:35:08			41.94	42.04	-	+
SAM	10/21/2008	10:35:10			41.94	42.14	-	+
SAM	10/21/2008	10:35:10			41.94	42.13	-	+

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:35:10			41.94	42.04	-	+
SAM	10/21/2008	10:35:46			41.94	42.08	-	+
SAM	10/21/2008	10:35:46			41.94	42.03	-	+
SAM	10/21/2008	10:35:46			41.94	42.04	-	+
SAM	10/21/2008	10:35:46			41.94	42.08	-	+
SAM	10/21/2008	10:35:46			41.94	42.03	-	+
SAM	10/21/2008	10:35:46			41.94	42.02	-	+
SAM	10/21/2008	10:35:46			41.94	42.08	-	+
SAM	10/21/2008	10:35:46			41.94	42.02	-	+
SAM	10/21/2008	10:35:46			41.94	42.08	-	+
SAM	10/21/2008	10:35:46			41.94	42.02	-	+
SAM	10/21/2008	10:35:51	41.94	100			-	+
SAM	10/21/2008	10:35:51			41.88	42.02	-	-
SAM	10/21/2008	10:35:51			41.88	42.08	-	-
SAM	10/21/2008	10:35:51			41.88	42.01	-	-
SAM	10/21/2008	10:35:51			41.88	42	-	-
SAM	10/21/2008	10:35:51			41.88	42.01	-	-
SAM	10/21/2008	10:35:51			41.89	42.01	-	+
SAM	10/21/2008	10:35:51			41.89	42.08	-	+
SAM	10/21/2008	10:35:52			41.9	42.08	-	+
SAM	10/21/2008	10:35:52			41.9	42.07	-	+
SAM	10/21/2008	10:35:52			41.9	42	-	+
SAM	10/21/2008	10:35:52			41.89	42	-	-
SAM	10/21/2008	10:35:59			41.89	42.08	-	-
SAM	10/21/2008	10:35:59			41.89	42.07	-	-
SAM	10/21/2008	10:36:00			41.89	42.06	-	-
SAM	10/21/2008	10:36:00			41.89	42.05	-	-
SAM	10/21/2008	10:36:01			41.89	42.04	-	-
SAM	10/21/2008	10:36:02			41.89	42.03	-	-
SAM	10/21/2008	10:36:02			41.89	42.04	-	-
SAM	10/21/2008	10:36:02			41.89	42.03	-	-
SAM	10/21/2008	10:36:05			41.89	42.04	-	-
SAM	10/21/2008	10:36:05			41.89	42.06	-	-
SAM	10/21/2008	10:36:05			41.89	42.05	-	-
SAM	10/21/2008	10:36:42			41.89	42.03	-	-
SAM	10/21/2008	10:36:42			41.89	42.02	-	-
SAM	10/21/2008	10:36:45			41.89	42.03	-	-
SAM	10/21/2008	10:36:45			41.89	42.08	-	-
SAM	10/21/2008	10:36:50			41.89	42.07	-	-
SAM	10/21/2008	10:36:50			41.89	42.06	-	-
SAM	10/21/2008	10:36:55			41.89	42.07	-	-
SAM	10/21/2008	10:36:55			41.89	42.08	-	-
SAM	10/21/2008	10:37:00			41.89	42.02	-	-
SAM	10/21/2008	10:37:00			41.89	42.01	-	-
SAM	10/21/2008	10:37:01			41.89	42.02	-	-
SAM	10/21/2008	10:37:04	41.97	200			+	-
SAM	10/21/2008	10:37:04	42.04	100			+	-
SAM	10/21/2008	10:37:04			41.9	42.04	+	+
SAM	10/21/2008	10:37:05	42.03	1000			-	+
SAM	10/21/2008	10:37:05	42.03	800			-	+
SAM	10/21/2008	10:37:05	42.04	100			+	+

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:37:05	41.99	200			-	+
SAM	10/21/2008	10:37:05	42.04	400			+	+
SAM	10/21/2008	10:37:05	42.04	800			+	+
SAM	10/21/2008	10:37:05	42.04	200			+	+
SAM	10/21/2008	10:37:05	42.04	200			+	+
SAM	10/21/2008	10:37:05	42.04	191			+	+
SAM	10/21/2008	10:37:05	42.04	200			+	+
SAM	10/21/2008	10:37:05	42.04	400			+	+
SAM	10/21/2008	10:37:05	42.04	104			+	+
SAM	10/21/2008	10:37:05			41.9	42.08	+	+
SAM	10/21/2008	10:37:05			41.89	42.08	+	-
SAM	10/21/2008	10:37:05			41.89	42.07	+	-
SAM	10/21/2008	10:37:05			41.9	42.07	+	+
SAM	10/21/2008	10:37:06			41.91	42.07	+	+
SAM	10/21/2008	10:37:06			41.91	42.06	+	+
SAM	10/21/2008	10:37:06			41.91	42.05	+	+
SAM	10/21/2008	10:37:06			41.91	42.06	+	+
SAM	10/21/2008	10:37:06			41.91	42.08	+	+
SAM	10/21/2008	10:37:07			41.91	42.07	+	+
SAM	10/21/2008	10:37:07			41.91	42.06	+	+
SAM	10/21/2008	10:37:08			41.91	42.05	+	+
SAM	10/21/2008	10:37:08			41.91	42.06	+	+
SAM	10/21/2008	10:37:08			41.91	42.05	+	+
SAM	10/21/2008	10:37:09			41.91	42.04	+	+
SAM	10/21/2008	10:37:09			41.91	42.08	+	+
SAM	10/21/2008	10:37:09			41.89	42.08	+	-
SAM	10/21/2008	10:37:09			41.89	42.07	+	-
SAM	10/21/2008	10:37:09			41.89	42.08	+	-
SAM	10/21/2008	10:37:09			41.89	42.07	+	-
SAM	10/21/2008	10:37:09			41.89	42.06	+	-
SAM	10/21/2008	10:37:14			41.89	42.05	+	-
SAM	10/21/2008	10:37:20			41.89	42.04	+	-
SAM	10/21/2008	10:37:21			41.89	42.03	+	-
SAM	10/21/2008	10:37:21			41.89	42.04	+	-
SAM	10/21/2008	10:37:21			41.89	42.05	+	-
SAM	10/21/2008	10:37:21			41.89	42.03	+	-
SAM	10/21/2008	10:37:21			41.89	42.02	+	-
SAM	10/21/2008	10:37:25			41.89	42.01	+	-
SAM	10/21/2008	10:37:25			41.89	42.02	+	-
SAM	10/21/2008	10:37:25			41.89	42.01	+	-
SAM	10/21/2008	10:37:30			41.89	42	+	-
SAM	10/21/2008	10:37:33			41.89	41.99	+	-
SAM	10/21/2008	10:37:34			41.89	42.08	+	-
SAM	10/21/2008	10:37:35			41.89	42.07	+	-
SAM	10/21/2008	10:37:35			41.89	42.06	+	-
SAM	10/21/2008	10:37:37			41.89	42.05	+	-
SAM	10/21/2008	10:37:39			41.9	42.05	+	+
SAM	10/21/2008	10:37:39			41.9	42.04	+	+
SAM	10/21/2008	10:37:40			41.9	42.05	+	+
SAM	10/21/2008	10:37:40			41.9	42.06	+	+
SAM	10/21/2008	10:37:40			41.9	42.05	+	+

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:37:40			41.9	42.06	+	+
SAM	10/21/2008	10:37:41			41.9	42.04	+	+
SAM	10/21/2008	10:37:45			41.9	42.08	+	+
SAM	10/21/2008	10:37:46			41.9	42.05	+	+
SAM	10/21/2008	10:37:46			41.9	42.04	+	+
SAM	10/21/2008	10:37:47			41.9	42.03	+	+
SAM	10/21/2008	10:37:47			41.91	42.03	+	+
SAM	10/21/2008	10:37:47			41.91	42.04	+	+
SAM	10/21/2008	10:37:47			41.91	42.08	+	+
SAM	10/21/2008	10:37:47			41.91	42.03	+	+
SAM	10/21/2008	10:37:47			41.91	42.02	+	+
SAM	10/21/2008	10:37:47			41.91	42.03	+	+
SAM	10/21/2008	10:37:47			41.9	42.03	+	-
SAM	10/21/2008	10:37:47			41.9	42.02	+	-
SAM	10/21/2008	10:37:47			41.9	42.01	+	-
SAM	10/21/2008	10:38:32			41.9	42.08	+	-
SAM	10/21/2008	10:38:32			41.91	42.08	+	+
SAM	10/21/2008	10:38:32			41.9	42.08	+	-
SAM	10/21/2008	10:38:33			41.9	42.01	+	-
SAM	10/21/2008	10:38:33			41.9	42.08	+	-
SAM	10/21/2008	10:38:33			41.91	42.08	+	+
SAM	10/21/2008	10:38:35			41.91	42.07	+	+
SAM	10/21/2008	10:38:35			41.92	42.07	+	+
SAM	10/21/2008	10:38:36			41.92	42.06	+	+
SAM	10/21/2008	10:38:36			41.91	42.06	+	-
SAM	10/21/2008	10:38:36			41.9	42.06	+	-
SAM	10/21/2008	10:38:36			41.9	42.08	+	-
SAM	10/21/2008	10:38:40			41.9	42.07	+	-
SAM	10/21/2008	10:38:40			41.91	42.07	+	+
SAM	10/21/2008	10:38:40			41.91	42.06	+	+
SAM	10/21/2008	10:38:41			41.9	42.06	+	-
SAM	10/21/2008	10:38:41			41.9	42.05	+	-
SAM	10/21/2008	10:38:47			41.9	42.04	+	-
SAM	10/21/2008	10:38:48			41.91	42.04	+	+
SAM	10/21/2008	10:38:50			41.91	42.03	+	+
SAM	10/21/2008	10:38:50			41.91	42.04	+	+
SAM	10/21/2008	10:38:50			41.91	42.03	+	+
SAM	10/21/2008	10:38:50			41.91	42.04	+	+
SAM	10/21/2008	10:38:50			41.91	42.08	+	+
SAM	10/21/2008	10:38:53			41.91	42.07	+	+
SAM	10/21/2008	10:38:53			41.92	42.07	+	+
SAM	10/21/2008	10:38:54			41.92	42.06	+	+
SAM	10/21/2008	10:38:54			41.92	42.05	+	+
SAM	10/21/2008	10:38:54			41.92	42.06	+	+
SAM	10/21/2008	10:38:54			41.92	42.07	+	+
SAM	10/21/2008	10:38:54			41.92	42.06	+	+
SAM	10/21/2008	10:38:54			41.92	42.07	+	+
SAM	10/21/2008	10:38:54			41.92	42.08	+	+
SAM	10/21/2008	10:38:54			41.91	42.08	+	-
SAM	10/21/2008	10:38:55			41.91	42.06	+	-
SAM	10/21/2008	10:38:55			41.9	42.06	+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:38:55			41.91	42.06	+	+
SAM	10/21/2008	10:38:55			41.92	42.06	+	+
SAM	10/21/2008	10:38:57			41.92	42.08	+	+
SAM	10/21/2008	10:38:57			41.91	42.08	+	-
SAM	10/21/2008	10:38:58			41.9	42.08	+	-
SAM	10/21/2008	10:38:58			41.91	42.08	+	+
SAM	10/21/2008	10:38:58			41.9	42.08	+	-
SAM	10/21/2008	10:38:59			41.9	42.07	+	-
SAM	10/21/2008	10:38:59			41.91	42.07	+	+
SAM	10/21/2008	10:39:00			41.91	42.08	+	+
SAM	10/21/2008	10:39:00			41.92	42.08	+	+
SAM	10/21/2008	10:39:02			41.91	42.08	+	-
SAM	10/21/2008	10:39:04			41.91	42.07	+	-
SAM	10/21/2008	10:39:05			41.91	42.06	+	-
SAM	10/21/2008	10:39:06			41.92	42.06	+	+
SAM	10/21/2008	10:39:06			41.92	42.08	+	+
SAM	10/21/2008	10:39:08			41.92	42.07	+	+
SAM	10/21/2008	10:39:10			41.92	42.06	+	+
SAM	10/21/2008	10:39:11			41.91	42.06	+	-
SAM	10/21/2008	10:39:15			41.91	42.08	+	-
SAM	10/21/2008	10:39:15			41.91	42.07	+	-
SAM	10/21/2008	10:39:15			41.91	42.08	+	-
SAM	10/21/2008	10:39:16			41.92	42.08	+	+
SAM	10/21/2008	10:39:16			41.91	42.08	+	-
SAM	10/21/2008	10:39:16			41.91	42.07	+	-
SAM	10/21/2008	10:39:16			41.91	42.08	+	-
SAM	10/21/2008	10:39:17			41.92	42.08	+	+
SAM	10/21/2008	10:39:17			41.92	42.07	+	+
SAM	10/21/2008	10:39:17			41.91	42.07	+	-
SAM	10/21/2008	10:39:17			41.91	42.08	+	-
SAM	10/21/2008	10:39:17			41.91	42.07	+	-
SAM	10/21/2008	10:39:20			41.92	42.07	+	+
SAM	10/21/2008	10:39:21			41.92	42.08	+	+
SAM	10/21/2008	10:39:21			41.92	42.07	+	+
SAM	10/21/2008	10:39:21			41.92	42.08	+	+
SAM	10/21/2008	10:39:22			41.92	42.07	+	+
SAM	10/21/2008	10:39:22			41.92	42.08	+	+
SAM	10/21/2008	10:39:22			41.92	42.07	+	+
SAM	10/21/2008	10:39:22			41.92	42.08	+	+
SAM	10/21/2008	10:39:22			41.92	42.07	+	+
SAM	10/21/2008	10:39:23			41.92	42.06	+	+
SAM	10/21/2008	10:39:23			41.92	42.07	+	+
SAM	10/21/2008	10:39:23			41.92	42.08	+	+
SAM	10/21/2008	10:39:23			41.92	42.07	+	+
SAM	10/21/2008	10:39:25			41.92	42.06	+	+
SAM	10/21/2008	10:39:25			41.91	42.06	+	-
SAM	10/21/2008	10:39:26			41.91	42.05	+	-
SAM	10/21/2008	10:39:31			41.91	42.06	+	-
SAM	10/21/2008	10:39:31			41.92	42.06	+	+
SAM	10/21/2008	10:39:31			41.92	42.05	+	+
SAM	10/21/2008	10:39:31			41.92	42.08	+	+

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:39:31			41.91	42.08	+	-
SAM	10/21/2008	10:39:32			41.91	42.07	+	-
SAM	10/21/2008	10:39:32			41.92	42.07	+	+
SAM	10/21/2008	10:39:32			41.92	42.06	+	+
SAM	10/21/2008	10:39:33			41.92	42.07	+	+
SAM	10/21/2008	10:39:33			41.91	42.07	+	-
SAM	10/21/2008	10:39:33			41.92	42.07	+	+
SAM	10/21/2008	10:39:35			41.91	42.07	+	-
SAM	10/21/2008	10:39:35			41.91	42.06	+	-
SAM	10/21/2008	10:39:35			41.91	42.08	+	-
SAM	10/21/2008	10:39:35			41.91	42.06	+	-
SAM	10/21/2008	10:39:36			41.91	42.08	+	-
SAM	10/21/2008	10:39:36			41.92	42.08	+	+
SAM	10/21/2008	10:39:36			41.92	42.05	+	+
SAM	10/21/2008	10:39:36			41.91	42.05	+	-
SAM	10/21/2008	10:39:36			41.91	42.08	+	-
SAM	10/21/2008	10:39:37			41.91	42.07	+	-
SAM	10/21/2008	10:39:37			41.91	42.08	+	-
SAM	10/21/2008	10:39:37			41.91	42.07	+	-
SAM	10/21/2008	10:39:37			41.91	42.06	+	-
SAM	10/21/2008	10:39:37			41.92	42.06	+	+
SAM	10/21/2008	10:39:38			41.91	42.06	+	-
SAM	10/21/2008	10:39:39			41.91	42.05	+	-
SAM	10/21/2008	10:39:40			41.91	42.06	+	-
SAM	10/21/2008	10:39:40			41.91	42.05	+	-
SAM	10/21/2008	10:39:45			41.91	42.04	+	-
SAM	10/21/2008	10:39:46			41.91	42.05	+	-
SAM	10/21/2008	10:39:46			41.91	42.04	+	-
SAM	10/21/2008	10:39:46			41.91	42.03	+	-
SAM	10/21/2008	10:39:46			41.91	42.04	+	-
SAM	10/21/2008	10:39:46			41.91	42.03	+	-
SAM	10/21/2008	10:39:46			41.91	42.04	+	-
SAM	10/21/2008	10:39:46			41.91	42.08	+	-
SAM	10/21/2008	10:39:46			41.91	42.03	+	-
SAM	10/21/2008	10:39:46			41.91	42.02	+	-
SAM	10/21/2008	10:39:47			41.91	42.08	+	-
SAM	10/21/2008	10:39:47			41.91	42.07	+	-
SAM	10/21/2008	10:39:47			41.91	42.08	+	-
SAM	10/21/2008	10:39:47			41.91	42.07	+	-
SAM	10/21/2008	10:39:47			41.91	42.06	+	-
SAM	10/21/2008	10:39:47			41.91	42.08	+	-
SAM	10/21/2008	10:39:48			41.91	42.06	+	-
SAM	10/21/2008	10:39:48			41.91	42.08	+	-
SAM	10/21/2008	10:39:48			41.91	42.07	+	-
SAM	10/21/2008	10:39:48			41.91	42.08	+	-
SAM	10/21/2008	10:39:48			41.91	42.07	+	-
SAM	10/21/2008	10:39:48			41.91	42.06	+	-
SAM	10/21/2008	10:39:48			41.91	42.05	+	-
SAM	10/21/2008	10:39:49			41.91	42.06	+	-
SAM	10/21/2008	10:39:49			41.91	42.08	+	-
SAM	10/21/2008	10:39:49			41.91	42.05	+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:39:49			41.91	42.07	+	-
SAM	10/21/2008	10:39:49			41.91	42.05	+	-
SAM	10/21/2008	10:39:49			41.91	42.04	+	-
SAM	10/21/2008	10:39:52			41.91	42.03	+	-
SAM	10/21/2008	10:40:08			41.91	42.02	+	-
SAM	10/21/2008	10:40:15			41.92	42.02	+	+
SAM	10/21/2008	10:40:17			41.91	42.02	+	-
SAM	10/21/2008	10:40:42			41.91	42.01	+	-
SAM	10/21/2008	10:40:53			41.91	42.08	+	-
SAM	10/21/2008	10:40:53			41.91	42.07	+	-
SAM	10/21/2008	10:40:53			41.91	42.02	+	-
SAM	10/21/2008	10:40:53			41.91	42.08	+	-
SAM	10/21/2008	10:40:53			41.91	42.02	+	-
SAM	10/21/2008	10:40:54			41.92	42.02	+	+
SAM	10/21/2008	10:40:55			41.92	42.08	+	+
SAM	10/21/2008	10:40:58			41.92	42.07	+	+
SAM	10/21/2008	10:40:59			41.92	42.06	+	+
SAM	10/21/2008	10:41:01			41.92	42.07	+	+
SAM	10/21/2008	10:41:01			41.92	42.06	+	+
SAM	10/21/2008	10:41:01			41.92	42.08	+	+
SAM	10/21/2008	10:41:01			41.92	42.07	+	+
SAM	10/21/2008	10:41:01			41.92	42.08	+	+
SAM	10/21/2008	10:41:02			41.93	42.08	+	+
SAM	10/21/2008	10:41:02			41.92	42.08	+	-
SAM	10/21/2008	10:41:02			41.92	42.07	+	-
SAM	10/21/2008	10:41:02			41.92	42.08	+	-
SAM	10/21/2008	10:41:02			41.92	42.07	+	-
SAM	10/21/2008	10:41:02			41.92	42.08	+	-
SAM	10/21/2008	10:41:03			41.92	42.07	+	-
SAM	10/21/2008	10:41:03			41.92	42.06	+	-
SAM	10/21/2008	10:41:03			41.92	42.07	+	-
SAM	10/21/2008	10:41:03			41.92	42.08	+	-
SAM	10/21/2008	10:41:03			41.92	42.06	+	-
SAM	10/21/2008	10:41:03			41.92	42.05	+	-
SAM	10/21/2008	10:41:03			41.92	42.06	+	-
SAM	10/21/2008	10:41:03			41.92	42.05	+	-
SAM	10/21/2008	10:41:03			41.92	42.04	+	-
SAM	10/21/2008	10:41:04			41.92	42.08	+	-
SAM	10/21/2008	10:41:04			41.92	42.04	+	-
SAM	10/21/2008	10:41:04			41.92	42.08	+	-
SAM	10/21/2008	10:41:04			41.92	42.07	+	-
SAM	10/21/2008	10:41:04			41.92	42.06	+	-
SAM	10/21/2008	10:41:04			41.92	42.07	+	-
SAM	10/21/2008	10:41:04			41.92	42.06	+	-
SAM	10/21/2008	10:41:04			41.92	42.05	+	-
SAM	10/21/2008	10:41:05			41.92	42.06	+	-
SAM	10/21/2008	10:41:05			41.92	42.05	+	-
SAM	10/21/2008	10:41:05			41.92	42.04	+	-
SAM	10/21/2008	10:41:05			41.92	42.05	+	-
SAM	10/21/2008	10:41:05			41.92	42.08	+	-
SAM	10/21/2008	10:41:05			41.92	42.07	+	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:41:05			41.92	42.08	+	-
SAM	10/21/2008	10:41:06			41.92	42.04	+	-
SAM	10/21/2008	10:41:06			41.92	42.03	+	-
SAM	10/21/2008	10:41:12			41.95	42.03	+	+
SAM	10/21/2008	10:41:22			41.92	42.03	+	-
SAM	10/21/2008	10:41:33			41.93	42.03	+	+
SAM	10/21/2008	10:41:33			41.93	42.08	+	+
SAM	10/21/2008	10:41:33			41.92	42.08	+	-
SAM	10/21/2008	10:41:33			41.93	42.08	+	+
SAM	10/21/2008	10:41:33			41.92	42.08	+	-
SAM	10/21/2008	10:41:34			41.93	42.08	+	+
SAM	10/21/2008	10:41:34			41.93	42.03	+	+
SAM	10/21/2008	10:41:35			41.92	42.03	+	-
SAM	10/21/2008	10:41:35			41.93	42.03	+	+
SAM	10/21/2008	10:41:35			41.92	42.03	+	-
SAM	10/21/2008	10:41:36			41.92	42.08	+	-
SAM	10/21/2008	10:41:36			41.92	42.07	+	-
SAM	10/21/2008	10:41:36			41.92	42.08	+	-
SAM	10/21/2008	10:41:36			41.92	42.07	+	-
SAM	10/21/2008	10:41:36			41.93	42.07	+	+
SAM	10/21/2008	10:41:36			41.93	42.08	+	+
SAM	10/21/2008	10:41:36			41.92	42.08	+	-
SAM	10/21/2008	10:41:36			41.93	42.08	+	+
SAM	10/21/2008	10:41:37			41.93	42.07	+	+
SAM	10/21/2008	10:41:37			41.93	42.06	+	+
SAM	10/21/2008	10:41:37			41.93	42.07	+	+
SAM	10/21/2008	10:41:37			41.93	42.08	+	+
SAM	10/21/2008	10:41:37			41.93	42.06	+	+
SAM	10/21/2008	10:41:37			41.93	42.05	+	+
SAM	10/21/2008	10:41:37			41.92	42.05	+	-
SAM	10/21/2008	10:41:37			41.92	42.08	+	-
SAM	10/21/2008	10:41:37			41.92	42.07	+	-
SAM	10/21/2008	10:41:37			41.92	42.05	+	-
SAM	10/21/2008	10:41:37			41.93	42.05	+	+
SAM	10/21/2008	10:41:38			41.93	42.08	+	+
SAM	10/21/2008	10:41:38			41.92	42.08	+	-
SAM	10/21/2008	10:41:38			41.92	42.07	+	-
SAM	10/21/2008	10:41:38			41.92	42.08	+	-
SAM	10/21/2008	10:41:38			41.93	42.08	+	+
SAM	10/21/2008	10:41:38			41.93	42.07	+	+
SAM	10/21/2008	10:41:38			41.92	42.07	+	-
SAM	10/21/2008	10:41:38			41.93	42.07	+	+
SAM	10/21/2008	10:41:38			41.92	42.07	+	-
SAM	10/21/2008	10:41:38			41.93	42.07	+	+
SAM	10/21/2008	10:41:42			41.97	42.07	+	+
SAM	10/21/2008	10:41:43			41.97	42.08	+	+
SAM	10/21/2008	10:41:52			41.93	42.08	+	-
SAM	10/21/2008	10:41:53			41.93	42.07	+	-
SAM	10/21/2008	10:41:53			41.93	42.08	+	-
SAM	10/21/2008	10:41:55			41.93	42.07	+	-
SAM	10/21/2008	10:41:55			41.94	42.07	+	+

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:41:55			41.94	42.06	+	+
SAM	10/21/2008	10:41:55			41.94	42.08	+	+
SAM	10/21/2008	10:41:56			41.94	42.07	+	+
SAM	10/21/2008	10:41:56			41.94	42.08	+	+
SAM	10/21/2008	10:41:57			41.94	42.07	+	+
SAM	10/21/2008	10:41:57			41.94	42.08	+	+
SAM	10/21/2008	10:42:00			41.94	42.07	+	+
SAM	10/21/2008	10:42:10			41.94	42.08	+	+
SAM	10/21/2008	10:42:10			41.94	42.07	+	+
SAM	10/21/2008	10:42:10			41.93	42.07	+	-
SAM	10/21/2008	10:42:10			41.93	42.08	+	-
SAM	10/21/2008	10:42:10			41.95	42.08	+	+
SAM	10/21/2008	10:42:10			41.95	42.07	+	+
SAM	10/21/2008	10:42:10			41.93	42.07	+	-
SAM	10/21/2008	10:42:10			41.95	42.07	+	+
SAM	10/21/2008	10:42:10			41.94	42.07	+	-
SAM	10/21/2008	10:42:18			41.95	42.07	+	+
SAM	10/21/2008	10:42:27			41.94	42.07	+	-
SAM	10/21/2008	10:42:28			41.93	42.07	+	-
SAM	10/21/2008	10:42:28			41.94	42.07	+	+
SAM	10/21/2008	10:42:29			41.93	42.07	+	-
SAM	10/21/2008	10:42:29			41.94	42.07	+	+
SAM	10/21/2008	10:42:29			41.93	42.07	+	-
SAM	10/21/2008	10:42:29			41.94	42.07	+	+
SAM	10/21/2008	10:42:29			41.93	42.07	+	-
SAM	10/21/2008	10:42:30			41.94	42.07	+	+
SAM	10/21/2008	10:42:30			41.93	42.07	+	-
SAM	10/21/2008	10:42:30			41.94	42.07	+	+
SAM	10/21/2008	10:42:30			41.93	42.07	+	-
SAM	10/21/2008	10:42:30			41.93	42.08	+	-
SAM	10/21/2008	10:42:30			41.94	42.08	+	+
SAM	10/21/2008	10:42:30			41.93	42.08	+	-
SAM	10/21/2008	10:42:30			41.93	42.07	+	-
SAM	10/21/2008	10:42:30			41.94	42.07	+	+
SAM	10/21/2008	10:42:30			41.93	42.07	+	-
SAM	10/21/2008	10:42:31			41.94	42.07	+	+
SAM	10/21/2008	10:42:31			41.93	42.07	+	-
SAM	10/21/2008	10:42:31			41.94	42.07	+	+
SAM	10/21/2008	10:42:31			41.93	42.07	+	-
SAM	10/21/2008	10:42:31			41.94	42.07	+	+
SAM	10/21/2008	10:42:32			41.93	42.07	+	-
SAM	10/21/2008	10:42:32			41.94	42.07	+	+
SAM	10/21/2008	10:42:32			41.93	42.07	+	-
SAM	10/21/2008	10:42:32			41.94	42.07	+	+
SAM	10/21/2008	10:42:41			41.95	42.07	+	+
SAM	10/21/2008	10:42:41			41.95	42.06	+	+
SAM	10/21/2008	10:42:41			41.95	42.07	+	+
SAM	10/21/2008	10:42:41			41.95	42.06	+	+
SAM	10/21/2008	10:42:41			41.95	42.07	+	+
SAM	10/21/2008	10:42:42			41.95	42.06	+	+
SAM	10/21/2008	10:42:42			41.94	42.06	+	-

SEC_OEA_FCIC_001509

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:42:42			41.94	42.07	+	-
SAM	10/21/2008	10:42:42			41.94	42.08	+	-
SAM	10/21/2008	10:42:42			41.94	42.06	+	-
SAM	10/21/2008	10:42:42			41.95	42.06	+	+
SAM	10/21/2008	10:42:42			41.94	42.06	+	-
SAM	10/21/2008	10:42:42			41.99	42.06	+	+
SAM	10/21/2008	10:42:42			41.99	42.07	+	+
SAM	10/21/2008	10:42:45	41.99	100			-	+
SAM	10/21/2008	10:42:45			41.99	42.08	-	+
SAM	10/21/2008	10:42:45			41.94	42.08	-	-
SAM	10/21/2008	10:42:45			41.93	42.08	-	-
SAM	10/21/2008	10:42:46			41.94	42.08	-	+
SAM	10/21/2008	10:43:04			41.94	42.06	-	+
SAM	10/21/2008	10:43:04			41.94	42.08	-	+
SAM	10/21/2008	10:43:05			41.93	42.08	-	-
SAM	10/21/2008	10:43:05			41.94	42.08	-	+
SAM	10/21/2008	10:43:06			41.93	42.08	-	-
SAM	10/21/2008	10:43:06			41.94	42.08	-	+
SAM	10/21/2008	10:43:07			41.93	42.08	-	-
SAM	10/21/2008	10:43:11			41.93	42.07	-	-
SAM	10/21/2008	10:43:11			41.93	42.08	-	-
SAM	10/21/2008	10:43:11			41.93	42.07	-	-
SAM	10/21/2008	10:43:16			41.93	42.06	-	-
SAM	10/21/2008	10:43:17			41.94	42.06	-	+
SAM	10/21/2008	10:43:29			41.94	42.08	-	+
SAM	10/21/2008	10:43:29			41.95	42.08	-	+
SAM	10/21/2008	10:43:30			41.96	42.08	-	+
SAM	10/21/2008	10:43:46			41.96	42.07	-	+
SAM	10/21/2008	10:44:12			41.96	42.06	-	+
SAM	10/21/2008	10:44:12			41.96	42.07	-	+
SAM	10/21/2008	10:44:12			41.96	42.08	-	+
SAM	10/21/2008	10:44:13			41.96	42.07	-	+
SAM	10/21/2008	10:44:13			41.97	42.07	-	+
SAM	10/21/2008	10:44:13			41.97	42.08	-	+
SAM	10/21/2008	10:44:13			41.98	42.08	-	+
SAM	10/21/2008	10:44:16			41.99	42.08	-	+
SAM	10/21/2008	10:44:27			42	42.08	-	+
SAM	10/21/2008	10:44:27			41.99	42.08	-	-
SAM	10/21/2008	10:44:28			42	42.08	-	+
SAM	10/21/2008	10:44:53			41.98	42.08	-	-
SAM	10/21/2008	10:44:53			41.98	42.07	-	-
SAM	10/21/2008	10:44:54			41.98	42.08	-	-
SAM	10/21/2008	10:44:54			41.98	42.07	-	-
SAM	10/21/2008	10:44:54			41.98	42.08	-	-
SAM	10/21/2008	10:44:54			41.98	42.07	-	-
SAM	10/21/2008	10:44:55			41.98	42.08	-	-
SAM	10/21/2008	10:46:59			41.98	42.07	-	-
SAM	10/21/2008	10:47:00			41.98	42.06	-	-
SAM	10/21/2008	10:47:00			41.98	42.05	-	-
SAM	10/21/2008	10:49:02			41.98	42.04	-	-
SAM	10/21/2008	10:50:24			41.98	42.08	-	-

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:50:28			41.98	42.04	-	-
SAM	10/21/2008	10:51:35			41.95	42.04	-	-
SAM	10/21/2008	10:51:57			41.94	42.04	-	-
SAM	10/21/2008	10:51:59	41.94	100			-	-
SAM	10/21/2008	10:51:59			41.92	42.04	-	-
SAM	10/21/2008	10:52:12			41.92	42.03	-	-
SAM	10/21/2008	10:52:13			41.9	42.03	-	-
SAM	10/21/2008	10:52:13			41.91	42.03	-	+
SAM	10/21/2008	10:52:13			41.91	42.02	-	+
SAM	10/21/2008	10:53:04	42.02	100			+	+
SAM	10/21/2008	10:53:05			41.91	42.08	+	+
SAM	10/21/2008	10:53:05			41.92	42.03	+	+
SAM	10/21/2008	10:53:05			41.92	42.08	+	+
SAM	10/21/2008	10:53:05			41.92	42.02	+	+
SAM	10/21/2008	10:53:33			41.92	42.07	+	+
SAM	10/21/2008	10:53:33			41.92	42.03	+	+
SAM	10/21/2008	10:53:33			41.92	42.08	+	+
SAM	10/21/2008	10:53:33			41.92	42.07	+	+
SAM	10/21/2008	10:53:33			41.92	42.02	+	+
SAM	10/21/2008	10:55:11			41.9	42.02	+	-
SAM	10/21/2008	10:56:10			41.9	42.01	+	-
SAM	10/21/2008	10:56:10			41.9	41.97	+	-
SAM	10/21/2008	10:56:10			41.9	42.01	+	-
SAM	10/21/2008	10:56:19			41.9	41.97	+	-
SAM	10/21/2008	10:56:19			41.9	42.01	+	-
SAM	10/21/2008	10:57:34	42.01	100			-	-
SAM	10/21/2008	10:58:00			41.91	42.01	-	+
SAM	10/21/2008	10:58:00			41.92	42.01	-	+
SAM	10/21/2008	10:58:13			41.92	42	-	+
SAM	10/21/2008	10:58:23			41.91	42	-	-
SAM	10/21/2008	10:58:25	41.91	100			-	-
SAM	10/21/2008	10:58:25	41.9	200			-	-
SAM	10/21/2008	10:58:25	41.9	200			-	-
SAM	10/21/2008	10:58:25			41.9	42	-	-
SAM	10/21/2008	10:58:25			41.83	42	-	-
SAM	10/21/2008	10:58:25			41.83	41.95	-	-
SAM	10/21/2008	10:58:25			41.83	41.92	-	-
SAM	10/21/2008	10:58:25			41.82	41.92	-	-
SAM	10/21/2008	10:58:25			41.79	41.92	-	-
SAM	10/21/2008	10:58:25			41.79	41.91	-	-
SAM	10/21/2008	10:58:25			41.79	41.92	-	-
SAM	10/21/2008	10:58:26			41.79	41.91	-	-
SAM	10/21/2008	10:58:28			41.79	41.9	-	-
SAM	10/21/2008	10:58:30			41.77	41.9	-	-
SAM	10/21/2008	10:58:33			41.78	41.9	-	+
SAM	10/21/2008	10:58:34			41.77	41.9	-	-
SAM	10/21/2008	10:58:34			41.78	41.9	-	+
SAM	10/21/2008	10:58:34			41.77	41.9	-	-
SAM	10/21/2008	10:58:37			41.77	41.91	-	-
SAM	10/21/2008	10:58:39			41.78	41.91	-	+
SAM	10/21/2008	10:58:41			41.79	41.91	-	+

perfect information

SYMBOL	DATE	TIME	PRICE	SIZE	nbbid	nbask	uptick	upbid
SAM	10/21/2008	10:58:53	41.91	100			+	+
SAM	10/21/2008	10:58:53	41.96	100			+	+
SAM	10/21/2008	10:58:53			41.79	41.96	+	+
SAM	10/21/2008	10:58:53			41.79	41.95	+	+
SAM	10/21/2008	10:58:54			41.8	41.95	+	+
SAM	10/21/2008	10:58:57			41.81	41.95	+	+
SAM	10/21/2008	10:59:00			41.82	41.95	+	+
SAM	10/21/2008	10:59:00			41.85	41.95	+	+
SAM	10/21/2008	10:59:00			41.85	41.96	+	+
SAM	10/21/2008	10:59:03	41.96	100			+	+
SAM	10/21/2008	10:59:19			41.85	41.95	+	+
SAM	10/21/2008	10:59:38			41.85	41.94	+	+

From: Edwards, Amy K.
Sent: Tuesday, April 07, 2009 11:24 AM
To: Hanley, Kathleen
Subject: FW: Bullet points on the uptick rule

Attachments: Bullet points_10_7_08.doc

From: Mayhew, Stewart
Sent: Wednesday, October 22, 2008 11:03 PM
To: Uhlmann, Peter
Cc: Edwards, Amy K.
Subject: Bullet points on the uptick rule

My concern about your proposed language is that it seems to imply that the OEA study found evidence of bear raids that the tick test didn't stop.

Attached are some bullet points you may find useful.

Bullet
s_10_7_08.doc (

Here is some additional text describing the Commission's historical view of the purpose of the tick test.

The Commission's Special Study (1963) identified three objectives of the tick test, which have been consistently used by the Commission as a framework for discussing the effectiveness of the regulation. These objectives are that the rule should:

(1) Allow relatively unrestricted short sales in an advancing market;

(2) Prevent short selling at successively lower prices, thus eliminating short selling as a tool for driving the market down; and

(3) Prevent short sellers from accelerating a declining market by exhausting all remaining bids at one price level, causing successively lower prices to be established by long sellers.

The 1963 Special study and numerous subsequent studies found that the uptick rule was not effective at achieving these objectives.

Stewart Mayhew
Deputy Chief Economist

Office of Economic Analysis

Overview of the Elimination of Rule 10a-1 (The Uptick Rule)

Office of Economic Analysis

Historical Background

- The uptick rule was originally adopted by the SEC in 1938 with very little supporting evidence. The Commission study used to justify the rule was based on two weeks of transactions data from 20 securities, and found simply that short sales constituted a significant portion of the total volume during a period when the market declined. The idea of having a tick-based restriction on short selling goes back to a rule adopted by the NYSE in 1931. The adoption of earlier rule by the NYSE appears to have been motivated by a desire to head off potential action by Congress to impose more severe restrictions on short selling.

- The Commission, in the Special Study in 1963 and subsequently, has recognized that the uptick rule was not effective and not necessary. For example, in a 1976 release, the Commission stated that "it appears... that certain of the major manipulative practices intended to be remedied by short sale regulation of the type currently in effect no longer do, or could, afflict today's market in the same manner they did in the period prior to the adoption of the existing market regulatory framework."

- In the aftermath of the 1987 market crash, economists on the Commission staff and outside the Commission evaluated the uptick rule. They concluded that the uptick rule may have exacerbated the disconnect between equity and equity futures markets during the crash, and that there was no good justification for maintaining the uptick rule.[1]

Why the Uptick Rule was Ineffective and Harmful

- Numerous economic studies since 1963 by Commission staff and independent researchers have found the uptick rule was not effective or not necessary. These are summarized in the literature review section beginning on page 16 of OEA's Reg SHO Pilot study.

- A large number of academic studies show that restrictions on short selling can harm market efficiency, price discovery, and liquidity. Studies have also shown that restricting short selling leads to higher volatility and more negative skewness in stock returns, leading to an increase rather than a decrease in the frequency of large price declines.

[1] See Macey, Mitchell, and Netter, Restrictions on Short Sales: An Analysis of the Uptick Rule and its Role in View of the October 1987 Stock Market Crash, Cornell Law Review Vol 74: 799-835.

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Current Draft: October 7, 2008

the effects of the uptick rule. If the Commission had taken no action to change Rule 10a-1, the rule would have expanded to all Nasdaq stocks when Nasdaq became an exchange. This would have required significant implementation and compliance costs for those trading platforms such as ECNs that were trading only Nasdaq stocks and were operating without an uptick rule.

- When the Commission was considering eliminating the uptick rule, stock exchanges, ECNs and other trading systems, and brokers were in the middle of reprogramming their systems to comply with Regulation NMS. The industry needed timely resolution from the Commission on whether the uptick rule would be removed, because they needed to know whether to program it into their systems. This was one of the drivers of the timing of the Commission's decision.

- Prior to eliminating Rule 10a-1, the Commission eliminated the rule on a Pilot basis for approximately 1/3 of the stocks in the Russell 3000. To allow the public and the Commission staff to study the effects of eliminating the rule, special new data were made publicly available during the Pilot period. Commission staff and multiple groups of independent researchers studied the effects of eliminating the rule. The results of independent researchers were presented and discussed in a public Roundtable in September 2006. The results of the Commission staff study were made publicly available in Draft form in September 2006 and in final form in February 2007.

- The OEA pilot study has been criticized on the basis that it was conducted during a period when the market was not significantly declining and therefore is not informative about the effects of the uptick rule during market declines. However, the uptick rule applied to the trading of individual securities, not the market as a whole, and many of the individual securities in the pilot experienced episodes of significant price declines. For example, the period studied by OEA contained a short period of high uncertainty about stocks affected by Hurricane Katrina. In the stocks affected, those with an uptick rule did not differ then those without an uptick rule.

- When the Commission voted to eliminate the uptick rule, it was informed not only by the OEA pilot study, but by a large body of evidence, including research conducted by both OEA staff economists and independent researchers, and including studies conducted in periods with varying market conditions. Some of the earlier studies on which the Commission based its decision were focused on periods of general market decline.

Current Situation

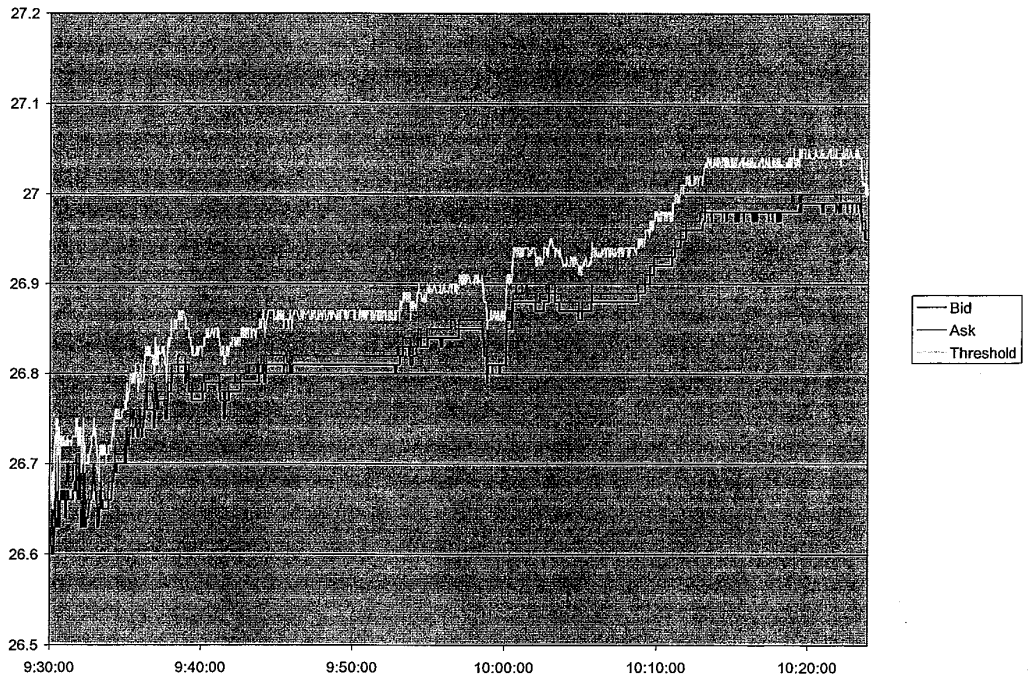
- With the advent of the subprime mortgage crisis and credit crisis in 2007, market volatility increased markedly in every major stock market around the world.

consistent with the goals of the Commission, nor is OEA aware of any specific proposals of how such a rule would be structured. Actively traded stocks today frequently have a bid ask spread of only one penny. If an uptick rule were imposed with an increment larger than one penny, the threshold price for a short sale execution would often be above the ask price, in which case a short sale could not be executed anywhere at or inside the quoted spread. Given that Reg NMS prohibits trading outside the NBBO, this would amount to a *de facto* prohibition on short selling.

To illustrate, the following graph shows the how a hypothetical five-penny uptick rule would have operated for Intel Stock during the first hour of trading on December 31, 2007. The bottom two lines show the evolution of the bid ask spread. The top, yellow line shows the last trade price plus five cents. If a rule required that a trade be executed five cents above the previous trade price, the minimum threshold trade price for executing short sales would have been significantly higher than the ask all day.

Figure 1

Five-Penny Uptick Threshold, Relative to Bid-Ask Spread
INTC Stock, December 31, 2007



Produced by OEA
First Draft: September 12, 2008
Current Draft: October 7, 2008

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MEMORANDUM

TO: DISTRIBUTION LIST

FROM: OEA

SUBJECT: INITIAL ANALYSIS OF PILOT STOCKS ON FEBRUARY 27TH, 2007

DATE: 4/9/2007

At last September's Roundtable on the Regulation SHO Pilot, several panelists noted that the pilot period had not provided an opportunity to study the efficacy of the short sale price tests during large market declines.[1] A few Commissioners echoed these sentiments at the December 4th, 2006, open meeting to propose the removal of Rule 10a-1 and similar SRO rules.

On February 27th, 2007, the Dow Industrial Average fell 3.3%, the largest single-day percentage market decline since March 2003. In addition, the point drop on the Dow (416.02) was the seventh biggest single-day point drop ever and the biggest loss since September 17, 2001. Further, a few technological glitches on February 27th created a panic atmosphere toward the end of the trading day. This large single-day decline gives us an opportunity to study the effect of the Regulation SHO Pilot under unusually "bearish" market conditions. Indeed, one commenter implied that the Pilot was responsible for the market decline.[2] We took advantage of this opportunity and summarize our initial analysis in this memo.

SUMMARY OF THE FINDINGS

We focus our analysis on the daily returns for the stocks included in the Regulation SHO Pilot, which are not subject to any price test rule, and a group of Control stocks, which are subject to price test rules. Our goal is to learn additional information about the potential effect of adopting the proposal to remove price test rules during periods of market stress.[3] Specifically, we find that the absence of Rule 10a-1 and the Nasdaq Bid Test did not result in significantly lower returns on February 27th, 2007. Therefore, the results of our analysis suggest that February 27th, 2007 provides no new evidence opposing the adoption of the proposal. Specific results include:

- The price test rules did not protect stocks from negative returns.
    - Almost 99% of NYSE and Amex stocks and 97% of Nasdaq Global and Global Select stocks had negative returns on February 27th. A smaller percentage of Pilot stocks had negative returns than Control stocks.
- The absence of a price test rule did not result in larger price declines.

[1] See the Roundtable transcript (http://www.sec.gov/about/economic/shopilottrans091506.pdf), for example, the comments of Frank Hatheway (p. 27), Paul Irvine (pp.54-56), and Pete Kyle (p. 121).
[2] See comment from Bruce Thompson on February 28, 2007: http://www.sec.gov/comments/s7-21-06/bthompson8357.htm. This comment seems to be largely based on a quote by Jim Cramer.
[3] See Release No. 34-54891, File No. S7-21-06: http://www.sec.gov/rules/proposed/2006/34-54891.pdf.

  - The Pilot stocks on NYSE and Amex under-performed the Control stocks by 6 bps on February 27th. Tests reveal that this 6 bps is not statistically significant.
  - The Pilot stocks on Nasdaq under-performed the Control stocks by about half a basis point. This half a basis point is not statistically significant.

- We examined the robustness of these results, but found no cause for concern.
  - We determined that there is no longer a good control sample for the Nasdaq 100.[4]
  - When we exclude the Nasdaq 100 stocks, Pilot stocks under-perform the Control stocks by 0.6 bps, but this difference is not statistically significant.
  - Some NYSE stocks experienced a computer capacity glitch toward the end of the day. Examining only those stocks that were not affected by the glitch, we find that Pilot stocks underperformed the Control stocks by about 32 basis points. This difference is not statistically significant.
- We examined whether small stocks are affected more by price test rules, and found that the absence of a price test restriction does not adversely affect small stocks during periods of market stress.
  - We found that our smallest Pilot stocks, by market capitalization, did not under-perform the smallest Control stocks.

ANALYSIS

Samples

We collected closing prices for February 26th and 27th and shares outstanding for February 26th for all stocks from Data Stream. We merged this data with the Pilot stock lists posted by Amex, Nasdaq, and NYSE in the evening of February 26th. In addition, we merged the data with a Control sample constructed as follows. We started with the Control sample used in the OEA Pilot Report and tracked ticker symbol changes, delistings, and mergers. While allowing ticker symbols to change, we kept those stocks that were listed on Amex, Nasdaq Global or Global Select, or NYSE as of February 27th. Our Pilot sample consisted of 463 stocks listed on NYSE or Amex and 454 stocks listed on Nasdaq. Our Control sample consisted of 877 NYSE or Amex stocks subject to Rule 10a-1 and 723 Nasdaq stocks subject to the Bid Test. Because the short sale rule applied to NYSE and Amex stocks is different from the rule applied to Nasdaq stocks, we keep these stocks separate throughout our analysis.

Returns

We estimate returns as the percentage price change from the February 26th close to the February 27th close. Table 1 shows the number and percentage of Pilot and Control stocks that declined in price. Over 95% of our sample stocks declined on February 27th. The percentage of Pilot stocks declining is slightly lower than the percentage of Control stocks declining. However, the numbers appear fairly similar. For Amex and NYSE stocks, 98.7% of Pilot stocks had negative returns while 98.86% of Control stocks had

[4] In other words, if market capitalization affected returns on February 27, 2007, the Nasdaq Control group may not accurately control for all confounding effects.

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negative returns. The difference was a bit larger for Nasdaq stocks as 96.70% of Pilot stocks declined to the 96.96% of Control stocks. However the difference is still very small. We can reject the hypothesis that more Pilot stocks declined than Control stocks without estimating a statistical test.

Table 1: Stocks with Price Declines

Listing Market	Sample	# of Stocks Declining	% of Stocks Declining
Amex and NYSE	Pilot	457	98.70%
	Control	867	98.86%
Nasdaq Global or Global Select	Pilot	439	96.70%
	Control	701	96.96%

Because so many stocks declined on this day, we next examine the actual returns to test whether the returns of Pilot stocks were any different than Control stocks. Table 2 shows the average returns and results of a test for the differences between the returns. The average return of NYSE and Amex Pilot stocks was -334 basis points or -3.34%. The average NYSE and Amex Control stock had a return of –328 basis points. The average Pilot stock price declined more than the average control stocks by 6 basis points.

We used a t-test to determine whether the 6 basis point difference is statistically significant. The p-value of the t-test tells us that if the true difference is zero, what is the probability of observing an average difference of -6 basis points or less? Typically, economists do not consider a result statistically significant unless the p-value is less than 0.05. Therefore, the p-value of 0.555 means that the 6 basis points is not statistically significant.

For economic significance, consider the dollar value of one basis point and the end of day transaction costs in the sample stocks. For stocks listed on NYSE and Amex, one basis point is about 0.4¢ per share and the quoted spread at the end of day on February 27th was 13 basis points for Control stocks and 12 basis points for Pilot stocks. One basis point in Nasdaq stocks is about 0.25¢ and the end of day quoted spread was 18 basis points for Control stocks and 12 basis points for Pilot stocks. There is no formal test for economic significance, but the results can be compared to these numbers when judging whether a single figure is large economically. Typically, economic significance is not an issue unless a result is first statistically significant.

For Nasdaq stocks, Pilot stocks had an average return of about -373 basis points, while Control stocks had an average return of -372 basis points. The difference is less than a basis point and is both statistically and economically insignificant.

Table 2: Stock Returns

	Amex and NYSE stocks	Nasdaq Stocks
Pilot Sample	-334 bps	-373 bps
Control Sample	-328 bps	-372 bps
Difference	- 6 bps	-0.5 bps
t-test p-value	0.5550	0.9719

Overall, these results suggest that the application of the price test rules had no effect on the stock market decline of February 27th because the stocks subject to the price test rules declined just as much as

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the stocks that are not subject to the price test rules. We next check the reliability of this result by verifying whether the Control stocks are a good match for the Pilot stocks and by categorizing the stocks by institutional details that could influence the results.

Value-weighted Returns

Even though the results thus far show that Pilot stocks did not decline more than Control stocks, we still need to make sure that the Control stocks are a good match for the Pilot stocks. February 27th is over 2 ½ years after the creation of the Pilot sample. We constructed our Control sample at the same time to include stocks that could have been selected for the Pilot. The OEA Pilot report found that the Pilot and Control samples were still statistically similar immediately before the start of the Pilot, almost two years ago. It is reasonable to suspect that the Pilot and Control stocks are no longer as similar as they used to be.

We suspect that market capitalization will give us the best comparison of the samples. Table 3 shows how the average market capitalization of the Pilot stocks differs from the average market capitalization of the Control stocks. The Amex and NYSE Pilot stocks tend to be smaller than the Control stocks. The difference is not statistically significant, but it could be economically important.

The Nasdaq Pilot stocks tend to be much larger than the Nasdaq Control stocks. The difference is both statistically and economically significant. This result could stem from the inclusion of the entire Nasdaq 100 in the Pilot.[5] None of the stocks in the Control sample are as large as the stocks in the Nasdaq 100.

Table 3: Market Capitalization Differences

	Amex and NYSE stocks	Nasdaq Stocks
Pilot Sample	$8.96B	$5.72B
Control Sample	$10.26B	$1.01B
Difference	-$1.3B	***$4.71B***
t-test p-value	0.4132	***<0.0001***

To determine whether the differences in average market capitalization are economically important to our results, we re-estimate the returns for each of our samples weighting by market capitalization. For example, a stock that has a market capitalization of $1B will be weighted ten times more than a stock with a market capitalization of $100M.

Table 4: Stock Returns Weighted by Market Capitalization

	Amex and NYSE stocks	Nasdaq Stocks
Pilot Sample	-338 bps	-401 bps
Control Sample	-329 bps	-360 bps
Difference	- 8 bps	***-41 bps***
t-test p-value	0.2658	***<0.0001***

[5] See Release No. 34-54435, File No. SR-NASDAQ-2006-031: http://www.sec.gov/rules/sro/nasdaq/2006/34-54435.pdf.

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Table 4 shows that the NYSE and Amex results do not change much when returns are weighted by market capitalization. The Pilot stocks now under-perform the Control stocks by a statistically insignificant 8 basis points. This figure is still not large enough to be considered economically significant.

The weighted returns tell a different story for Nasdaq stocks. The Pilot stocks now under-perform the control stocks by a statistically and economically significant 41 basis points. Interestingly, because the large stocks are weighted more heavily in the computation, this result suggests that the Nasdaq 100 may have under-performed the smaller Pilot stocks on February 27th.

Results without the Nasdaq 100

The results of the last section show that the Nasdaq Control stocks do not provide a good match for the Nasdaq Pilot stocks and that the difference affects the results. Because the differences between the Pilot and Control stocks are probably due to the inclusion of the Nasdaq 100 in the Pilot sample, we delete the Nasdaq 100 stocks from the Pilot sample and examine whether the Control stocks provide a good match.

After deleting the Nasdaq 100 stocks, we are left with 354 Nasdaq Pilot stocks and 736 Nasdaq Control stocks. Table 5 shows that the market capitalizations of the remaining Nasdaq Pilot stocks are statistically similar to the market capitalizations of the Control stocks. Therefore, the Control stocks do appear to be a good match for the Pilot stocks when the Nasdaq 100 stocks are excluded.

Table 5: Stock Returns Excluding Nasdaq 100

	Market Cap	Unweighted Returns	Weighted Returns
Pilot Sample	$1.03B	-373 bps	-346 bps
Control Sample	$1.01B	-372 bps	-360 bps
Difference	$0.02B	-0.6 bps	14 bps
t-test p-value	0.8056	0.9677	0.2566

Table 5 also re-estimates the differences in the unweighted returns and in the returns weighted by market capitalization. The unweighted return results are almost exactly the same as the unweighted return results in Table 2. The Pilot stocks have average returns that are statistically similar to the average returns of the Control stocks. The weighted returns, however, produce different results. The Pilot stocks now outperform the Control stocks by a statistically insignificant 14 basis points. These results support the conclusion that the Nasdaq Pilot stocks did not under-perform the Nasdaq Control stocks.

Results by stocks affected by the computer capacity glitch

One of the problems faced on February 27th was a queuing of orders on the NYSE toward the end of the trading day. In particular, a subset of specialist posts on the NYSE experienced severe order queuing from about 3pm until after the normal closing. Some of the affected posts closed on time before the queuing problems were resolved, while others remained open until after the queued orders executed.

We examine whether the results for NYSE stocks could be obscured by the glitch toward the end of the trading day. The queuing itself may have slowed down trading enough to mitigate differences between Pilot and Control stocks. Further, the stocks that closed before the queuing was resolved could have closed away from the true value, thus weakening our statistical tests. Therefore, we divide the

NYSE stocks into three categories based on whether they experienced a glitch and whether they closed at the regular time.

To make sure that the Control stocks are still similar to the Pilot stocks even after dividing them this way, we first estimate the average market capitalization of each of these groups. Of the 1,299 NYSE stocks in the sample, 233 did not experience the computer capacity glitch.[6] These are the stocks for which trading itself was not delayed and, therefore, where any effects of the absence of the tick test would be most pronounced. Another 344 stocks had the glitch but closed on time (we define stocks as closing on time if they closed before 4:01:30).[7] These stocks may have closed before the capacity problem was resolved and therefore, the closing prices might not reflect the true end of day balance of buying and selling interest.

The final 732 stocks experienced the computer capacity glitch but closed after the glitch was resolved. The closing price should reflect all entered buying and selling interest but the glitch itself may have obscured any effect of the absence of the tick test. Despite closing after the resolution of the glitch, the prices of these stocks may have additional problems if traders wondering if orders were lost, entered those orders more than once. If either buy or sell orders are more likely to be entered more than once, the closing price will not reflect the true buying and selling interest in the stock. Therefore, the sample that will inform us the most about the effect of the tick test is the sample of stocks that did not experience a glitch.

The Pilot stocks make up about 31 to 39% of the stocks in each of these groups: the no glitch group has 87 Pilot stocks, the glitch group that closed on time has 127 Pilot stocks, and the glitch group that closed late has 233 Pilot stocks. Table 6 shows the market capitalizations of the Pilot and Control stocks in each of the three sub-groups. For the no glitch group, the average market capitalizations of the pilot and control groups are statistically similar. The same is true for the glitch stocks with a late close. The Control stocks in the glitch group that closed on time are much larger than the Pilot stocks in the same group. Therefore, the Control stocks are not a very good match for the Pilot stocks in this category.

Table 6: Market Capitalization Controlling for Computer Capacity Glitch and Closing Time

	No Glitch	Glitch – Regular Close	Glitch – Late Close
Pilot Sample	$10.76B	$5.87B	$10.54B
Control Sample	$9.06B	$13.20B	$9.51B
Difference	$1.7B	***$7.33B***	$1.03B
t-test p-value	0.6950	***0.0345***	0.6026

To examine the effect of the tick test, Table 7 shows the daily returns for each of the subgroups and the results of a t-test for the difference between the Pilot and Control stocks. The Pilot stocks that did not experience a glitch underperformed the Control stocks by 32 basis points, but this number is not statistically significant.

For the glitch stocks, the results differ by the timing of the close. For the stocks that closed on time, the Pilot stocks outperformed the Control stocks by 38 basis points. This result is not statistically

[6] Apparently, post numbers 1 to 12 had the capacity glitch. We collected the post number for each of our sample stocks from the TAQ master file for February 27, 2007 obtained from NYSEdata.com.
[7] Closing times are from the last NYSE closing quote print the TAQ quote file for February 27, 2007 obtained from NYSEdata.com.

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significant, though the p-value is just insignificant. This result should be taken with extreme caution for two reasons. First, the stocks' closing prices may not reflect all buying and selling interest. Second, because Table 6 above suggests that the Control stocks may not be a good match for the Pilot stocks, the result may be driven by differences in the characteristics of the stocks in the two groups rather than the difference in price test application.

Table 7: Stock Returns Controlling for Capacity Glitch and Closing Time

	No Glitch	Glitch – Regular Close	Glitch – Late Close
Pilot Sample	-345 bps	-301 bps	-352 bps
Control Sample	-313 bps	-339 bps	-328 bps
Difference	-32 bps	38 bps	-24 bps
t-test p-value	0.2399	0.0537	0.0627

The late closing Pilot stocks experiencing the glitch underperformed the Control stocks in the same group by 24 basis points. This result is also statistically insignificant but the p-value is close to the 0.05 significance criteria. As indicated above, this result on its surface cannot be interpreted with much confidence because the prices might reflect orders that are executed multiple times. Therefore, we cannot attribute these results solely to the Pilot.

Despite the inability to interpret what the results for the glitch stocks tell us about the Regulation SHO Pilot, we can use the results to illustrate the importance of focusing only on the sample that did not experience a glitch. The glitch clearly could have obscured the tests of the Pilot. By removing the stocks that had capacity problems toward the end of the day, we can better isolate the effect of not having a tick test on a high stress day. When isolating this effect, we can conclude that the tick test had little effect on returns.

Small Stocks

Several commenters expressed concern about removing Rule 10a-1 and the Bid Test from smaller stocks. To examine whether the absence of a price test rule affected small stocks in a harmful way, we re-ran the above tests focusing only on small stocks. First, we separated all of the sample stocks into ten groups by market capitalization. The groupings were made without regard to Pilot status or listing market. We then removed the Nasdaq 100 stocks, separated the stocks into groups by listing market, and re-ran our tests.

Table 8 shows the results for the smallest group of stocks only. The smallest group consists of 19 Pilot stocks listed on the NYSE and Amex, 36 Control stocks listed on the NYSE and Amex, 56 Pilot stocks listed on Nasdaq, and 140 Control stocks listed on Nasdaq. For both markets, the Pilot sample experienced higher returns than the Control sample, but the difference was not statistically significant.

Table 8: Stock Returns for the Smallest Stocks

	Amex and NYSE Stocks	Nasdaq Stocks
Pilot Sample	-279 bps	-309 bps
Control Sample	-361 bps	-334 bps
Difference	82 bps	24 bps
t-test p-value	0.3488	0.6200

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February 27th Pilot Analysis

We also re-estimated the test for each of the other size groups. Only one NYSE and Amex size group and only one Nasdaq size group showed results that support the hypothesis that Pilot stocks under-performed Control stocks. Both of these groups were mid-sized groups. Therefore, the evidence does not suggest that the absence of price test rules harms small stocks during periods of market stress.

Summary and Conclusions

We examine the effect of having a tick test during an unusual market decline by comparing the daily price performance of stocks in the Regulation SHO Pilot to similar stocks that are not in the Pilot ("Control stocks") on February 27th, 2007. Overall, we find that the returns of the Pilot stocks appear slightly lower than the returns of the Control stocks, but the difference is not statistically significant. We verified this result by re-examining the data in several ways. We do not find any other results that are compelling enough to support a different conclusion. Further, the results are similar for small stocks, except that small Pilot stocks are insignificantly higher than small Control stocks. We believe that the conclusions of this analysis provide no new evidence opposing the adoption of the proposal.

We should note that while this market decline of 3.3% on February 27th, 2007 is large by today's standards, it is not large compared to returns experienced in the past. An examination the daily returns in the Dow Industrial Average from January 3, 1900 to February 24, 2006 reveals that the daily return was below -3% on 1.09% of the trading days. This means that on average, each year the Dow experiences almost three trading days of market declines of at least the magnitude experienced on February 27th, 2007.

Further, the relative calm of the pilot period has thus far provided only one large market decline to study. We caution about extrapolating too much based on the results of this one day. The effect of the price test might not be the same on every 3% market decline and might differ when the market declines much more than 3%.

OFFICE OF ECONOMIC ANALYSIS
DRAFT MEMORANDUM

To:	Distribution List
From:	Office of Economic Analysis
Date:	Revised: February 2, 2009
Re:	Abnormal Market Volatility and the 2008 Market Crisis

This memo provides statistical information and analysis relating to stock market volatility during the market crisis, especially since September 2008. In order to better understand whether the volatility during the 2008 financial crisis differs from that experienced during other turbulent periods, such as October 1929, the Great Depression, and October 1987, we provide information about market volatility over more than a century. We evaluate volatility both on a daily basis as well as intraday. We also provide information on how market volatility in the United States has compared with market volatility in other parts of the world during this period. Some of the key points are:

- Realized volatility from mid-September through November 2008 was extraordinarily high, reaching levels comparable to October 1929 and October 1987. [Figures 1, 2]

- History suggests that if the financial crisis continues unresolved, equity markets are likely to continue experiencing high volatility. During the Great Depression, markets experienced prolonged periods of very high volatility, especially between 1931 and 1933 and between 1937 and 1940. [Figure 2]

- Volatility declined substantially between November 2008 and December 2008, but remained above its long-run average. The CBOE VIX index, which is a forward-looking measure designed to gauge the market's forecast of future volatility, declined from a peak above 80 on November 20 to close at 40 on December 31, 2008, and remained in the 40s most of the time in January 2009. [Figure 3]

- After normalizing volatility to correct for changes in the overall level of volatility and the typical pattern in intraday volatility, volatility in the last half hour of the day was abnormally high during the 4th quarter of 2008, compared to historical norms. A similar phenomenon of abnormally high volatility near the end of the day was observed in other periods of market instability, such as in 1987 and 1997. [Figures 4-8].

- The large increase in volatility observed in the United States was also observed in the world's other equity markets. Peak volatility in Europe during October and November was comparable to that in the U.S., while volatility in Japan and Hong Kong was higher. [Figures 9-10].

- Other results include:

- The proportion of total volatility occurring overnight while the market was closed was slightly higher than usual. [See Appendix 2]

- In the third and fourth quarter of 2008, there were 16 days with an absolute return greater than two percent on the S&P 500 index during the final half hour of trading, most of which occurred in October and November. [Appendix 3]

- The day with the most extreme end-of-day volatility was October 29, 2008, when the S&P 500 index fell nearly five percent in the final eleven minutes of trading. This end-of-day decline was observed across all sectors of the S&P 500, but was largest in the Financial Sector. [Appendix 3]

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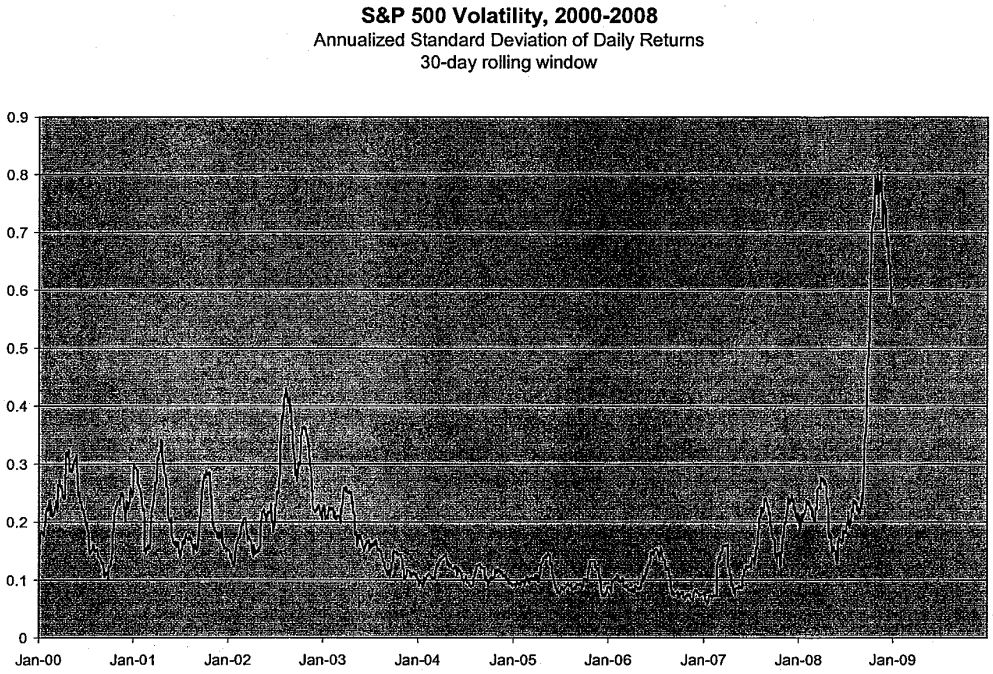
Historical Context

To aid in evaluating the magnitude of stock market volatility during the 2008 financial crisis, it is useful to consider the current level of volatility in context of the historical record. Figure 1 shows a graph of realized volatility on the S&P 500 index from January 2000 through December 2008.[1] As the graph indicates, market volatility began to rise near the end of February 2007, and increased substantially in August 2007. Volatility remained at levels comparable to the early 2000s until the middle of September 2008, at which point volatility increased precipitously.

Figure 1



Taking a step back to look at the longer historical record, Figure 2 shows a graph of market volatility for the period 1900-1950 (upper panel) and 1951-2008 (lower panel). This provides a comparison of the current volatility with that experienced during prior crises.[2] As the graphs indicate, the volatility spike that occurred in the 4th quarter of 2008 is roughly comparable in magnitude to those of other crisis periods: October 1929 and October 1987. Note that the market experienced prolonged periods of very high volatility during the Great Depression, particularly from 1931 to 1933, and from late 1937 to mid-1940 but not after the market decline in October 1987.

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[1] In this graph, volatility was measured as the annualized standard deviation of log of daily returns over a rolling window of 30 trading days.

[2] The bottom panel is based on the returns of the S&P 500 Index. Because the S&P 500 index does not go back far enough, the top panel uses alternative market indices compiled by the Center for Research in Securities Prices (CRSP) beginning in 1926, and by Professor William Schwert at the University of Rochester for the period prior to 1926.

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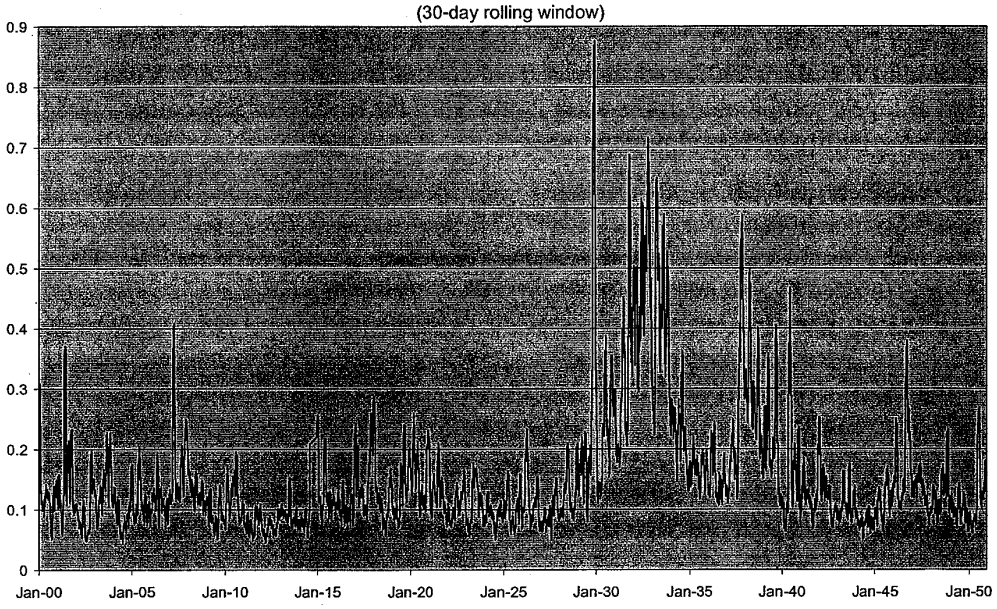
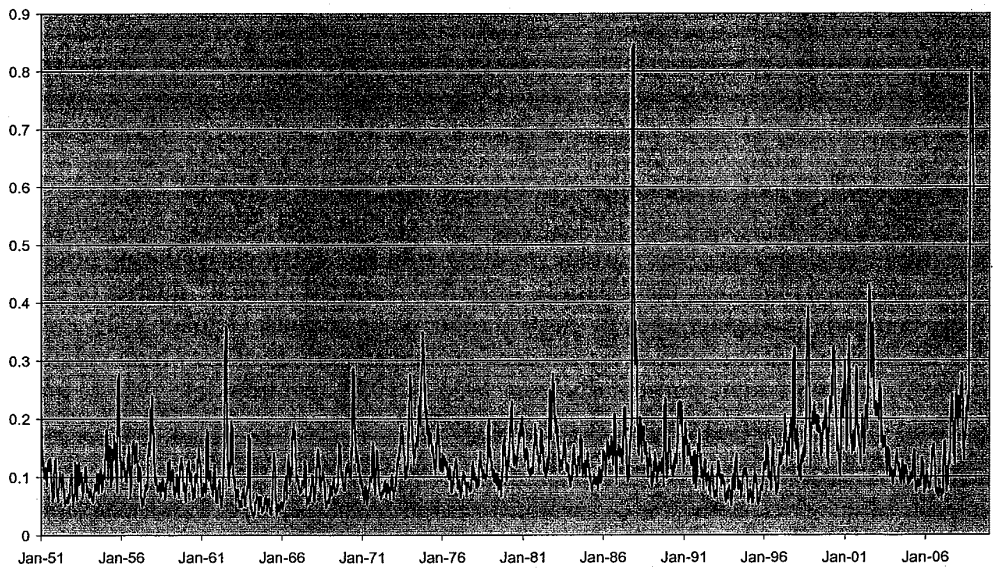
Figure 2

Market Volatility, 1900-1950
Annualized Standard Deviation of Daily Returns
(30-day rolling window)



S&P 500 Volatility, 1951-2008
Annualized Standard Deviation of Daily Returns
30-day rolling window



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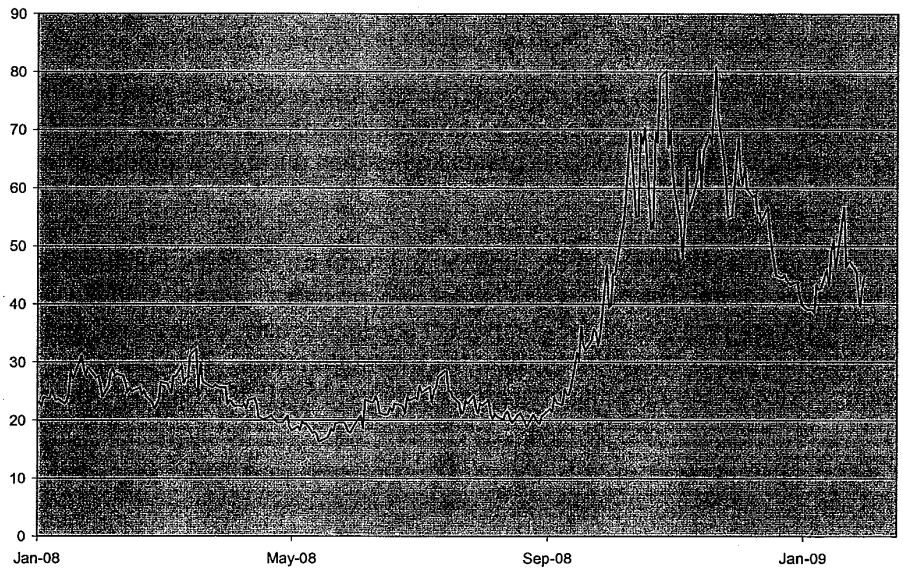
Market Volatility Forecast

The graphs in the previous section are based on historical measures of realized volatility. These metrics are inherently "backward-looking," in that they only measure what happened in the past, they do not reflect what the market perceives likely to happen in the future. The CBOE Volatility Index (VIX) is a "forward-looking" measure, designed to capture the market's forecast of volatility for the month, as reflected implicitly in the prices of exchange-traded S&P 500 index options. Figure 3 graphs the level of the VIX index from before the crisis until January 30, 2009. The index peaked above 80 on November 20, 2008, and declined to close at 40 at the end of the year. During January 2009, the index remained predominantly in the 40s, but fluctuated between an intraday low of 36.88 on January 2 to an intraday high of 57.36 on January 20.

Figure 3

CBOE Volatility Index (VIX)
1/2/2008 - 1/30/2009



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General Pattern in Intraday Volatility

It has long been known that stock market volatility follows a U-shaped pattern over the trading day, with volatility higher near the beginning and end of trading hours than in the middle of the day.[3] This pattern has been observed over a long period of time in various markets, and is not unique to periods of market crisis. Some commentators have suggested that end-of-day volatility during the 2008 crisis has been abnormally high, and have expressed concerns that this may be related to trading by certain groups or linked to certain instruments such as leveraged Exchange-Traded Funds. In order to assess the extent to which end-of-day volatility was abnormally high during the 2008 crisis, we compared the intraday volatility pattern during the crisis to the typical pattern observed in other periods.

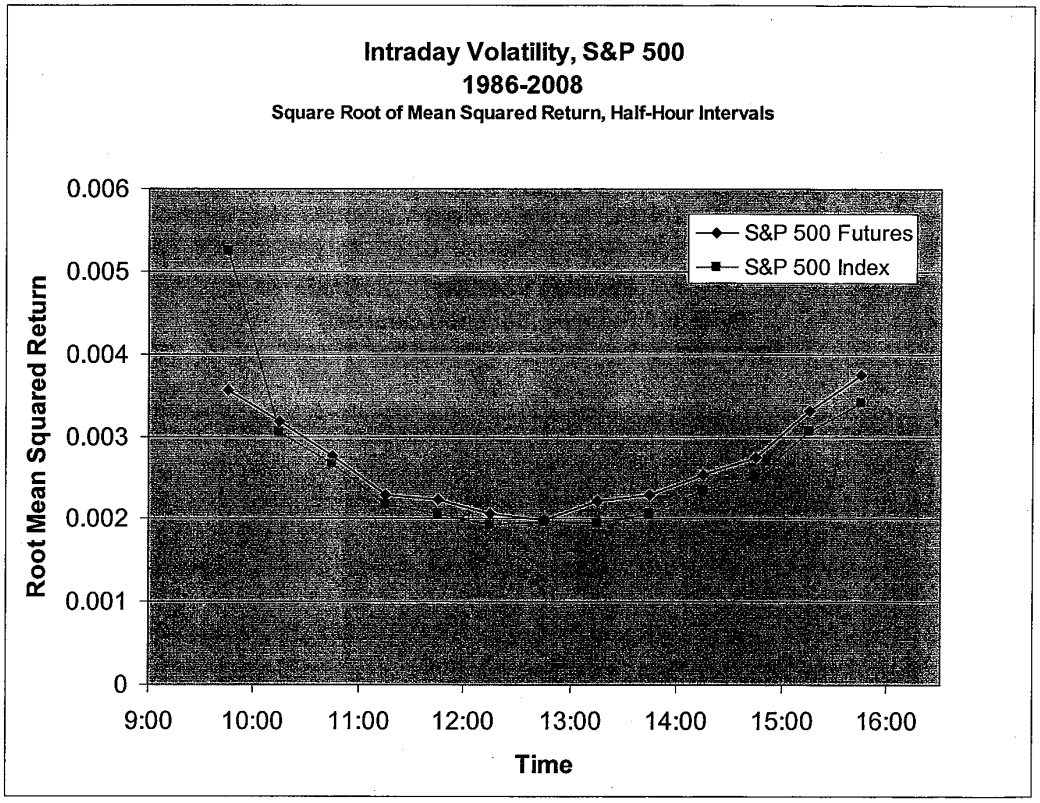
To establish the typical pattern of market volatility over the day, we used data provided by TickData to examine price movements of the S&P 500 index and S&P 500 Futures over 30-minute intervals. We verified that over the course of the day volatility tends to follow a U-shaped pattern: volatility begins high, decreases over the first two hours of the trading day, remains low between 11:30 and 2:00, and increases over the last two hours. The same basic pattern was observed for both S&P 500 Futures prices and S&P 500 Index values.

Figure 4 graphs the volatility on the cash index and on the futures price for each half-hour period over the period 1986-2008. As the figure indicates, volatility at both the beginning and end of the day is approximately 10 basis points higher than during the middle of the day.

Note that for the first half-hour period of the day, the index return was significantly more volatile than the futures return. This is due to the fact that the index value at 9:30 is computed before the opening prices of the component stocks has been established, and so it is computed with stale prices that do not reflect the overnight return. This is not an issue for the futures price so the subsequent analysis only used S&P 500 Futures prices.

[3] For example, see Lockwood, Larry J. and Scott C. Linn, 1990, "An Examination of stock market return volatility during overnight and intraday periods, 1964-1989." Journal of Finance v45 pp. 591-601.

Figure 4



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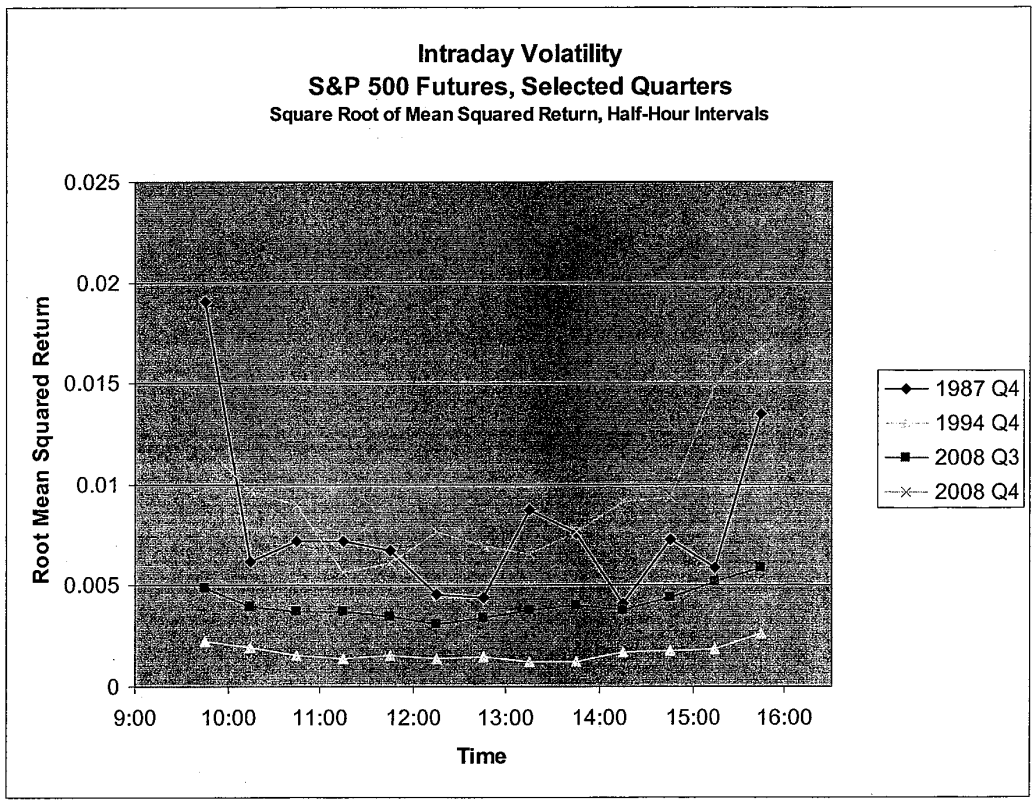
For purposes of comparison, Figure 5 presents intraday realized volatility on S&P 500 futures for a typical period of low volatility (Fourth Quarter of 1994), a historical market crisis (Fourth Quarter of 1987), and the current financial crisis (Third and Fourth quarters of 2008). As the graph indicates, the U-shaped pattern was observed in all cases, but was more pronounced in times of crisis, especially Q4 of 1987 and Q4 of 2008.

Figure 5



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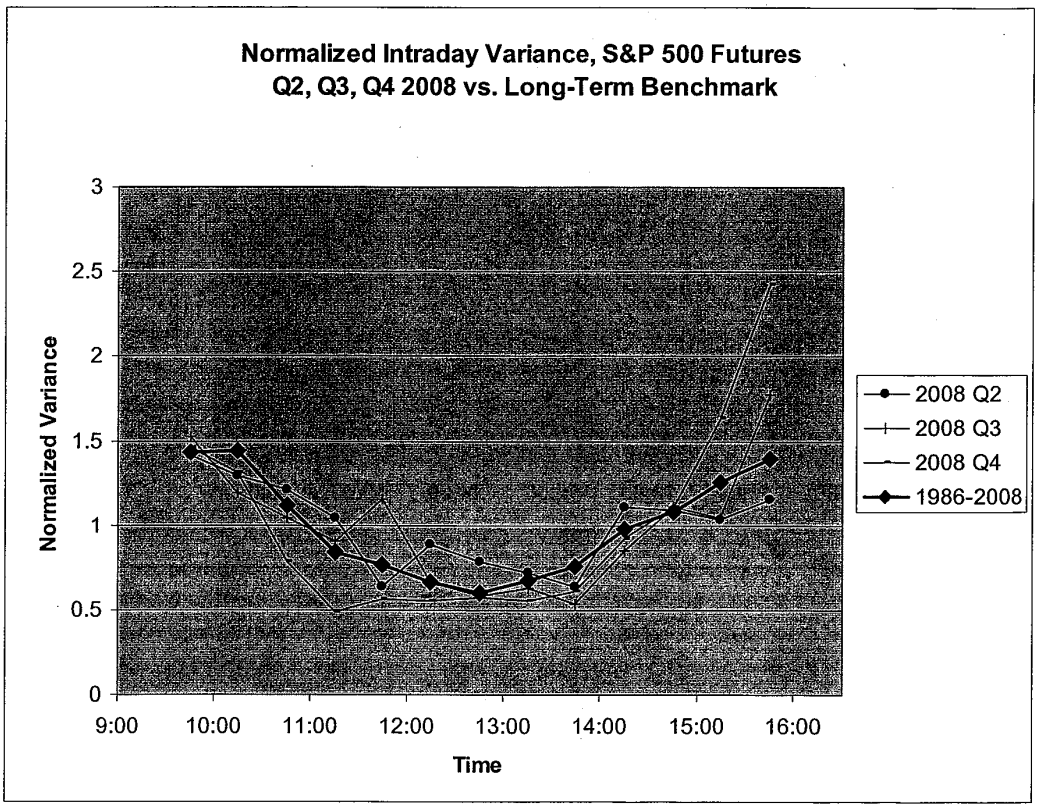
Abnormal End-of-Day Volatility

In order to establish a more meaningful comparison of intraday patterns across high-and low-volatility periods, we developed a metric called "normalized variance" that isolates the contribution of each half-hour period to total volatility, while controlling for total volatility. See Appendix 1 for how this metric is calculated. To interpret values of this variance metric on the following graphs, a value of 1.5 observed for the last half hour of the day indicates that return variance is 50% higher than the intraday average on the same day. If volatility is U-shaped over the day, this variance metric will be higher than one near the beginning and end of the day, and lower than one in the middle of the day.

Figure 6 graphs the intraday pattern in this variance metric for Q2, Q3, and Q4 of 2008, alongside the long-term benchmark pattern estimated over the period 1986-2008. The graph shows that end-of-day volatility was no higher than usual in Q2 of 2008, but became higher during the crisis. In particular, variance was particularly high the fourth quarter of 2008, when volatility in the last half hour of the day was nearly 2 ½ times the intraday average.[4]

Figure 6



[4] Although it is not shown on the graph, it is worth noting that end-of-day variance was also high during the third and fourth quarters of 2007, when variance in the last half hour of the day was roughly double the intraday average.

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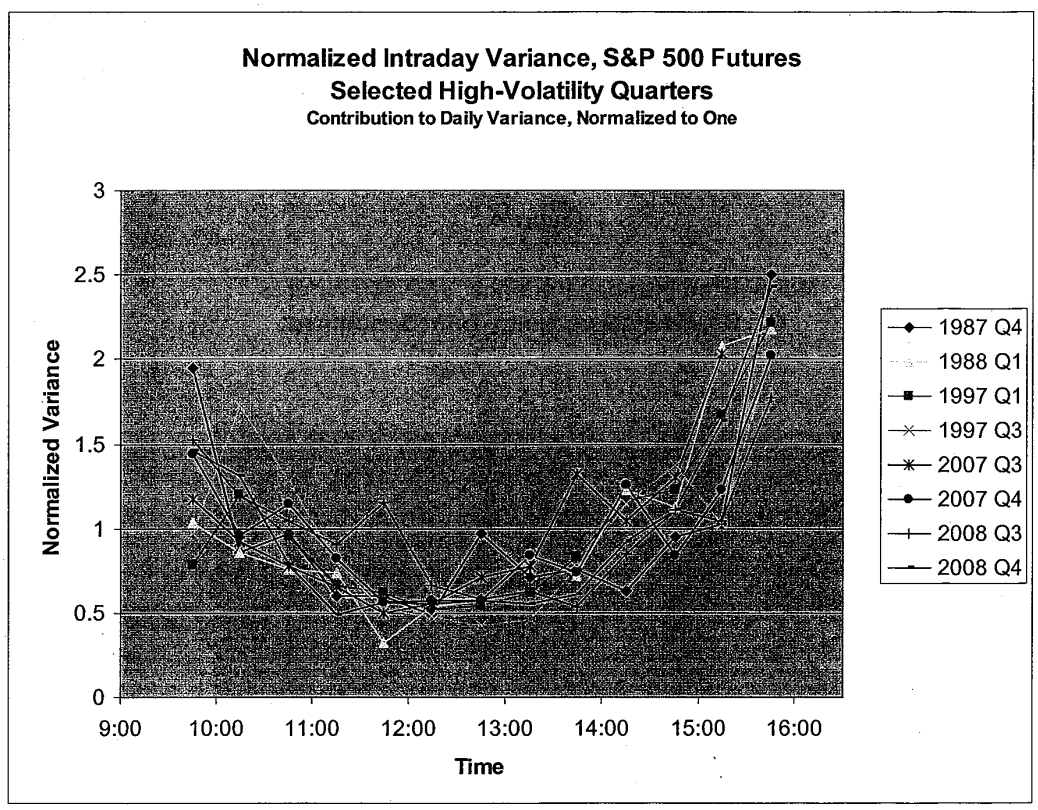
Figure 7 presents the intraday volatility pattern for the third and fourth quarters of 2007 and 2008 side by side with similar graphs from other times of market turbulence, including two quarters around the 1987 market crisis and two quarters in 1997. The figure demonstrates that abnormally high end-of-day volatility was not unique to the 2008 crisis. For example, in the fourth quarter of 1987, variance in the last half hour of the day was 2.50 times higher than the intraday average, even higher than the ratio of 2.42 observed in the fourth quarter of 2008.

Figure 7



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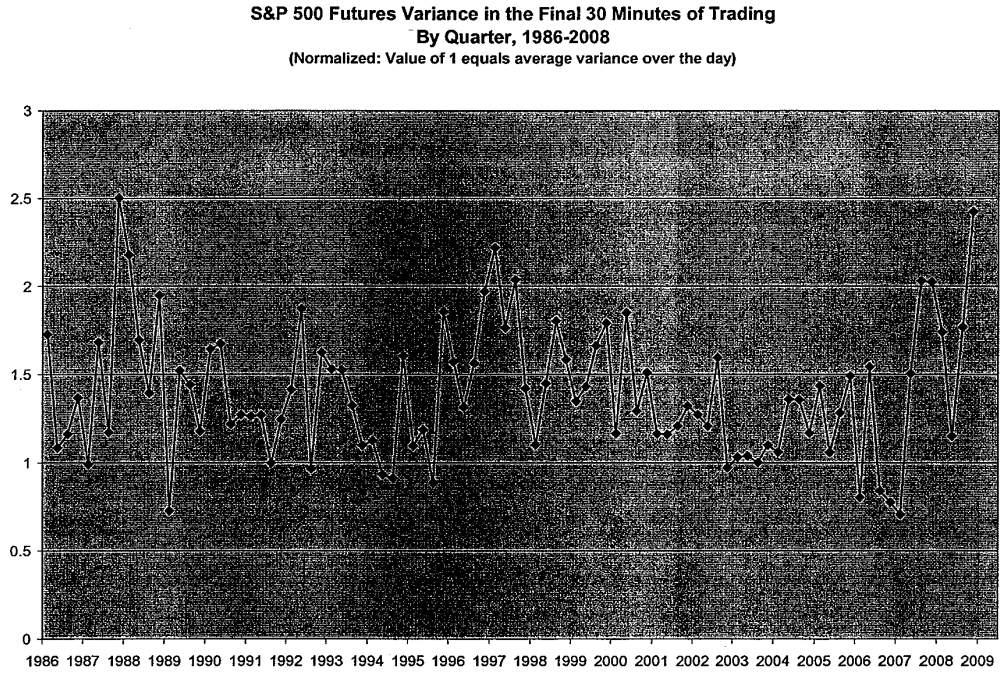
To further investigate historical patterns of end of day volatility, Figure 8 graphs variance in the last half hour of the day for each quarter since 1986. As the graph indicates, variance was greater than one for the vast majority of quarters, indicating that volatility has consistently been higher at the end of the day than during the middle of the day. It has not been uncommon for normalized variance (averaged over the quarter) to exceed 1.5, especially in the late 1980s and the late 1990s. Average normalized variance greater than 2.0 has been unusual, observed for only seven quarters since 1986. The peak values of volatility occurred in periods of market turbulence: Q4 of 1987 and Q4 of 2008, respectively.

Figure 8



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Volatility in International Equity Markets

The 2008 financial crisis affected markets all over the world. This section provides graphs that compare volatility in the U.S. with volatility in various international equity markets, based on index data obtained from Datastream International.

Figure 9 shows volatility for North American Markets including the NYSE Composite index, the Nasdaq Composite Index, and the Toronto TSX Composite. While the prior graphs based on the S&P 500 index included both NYSE and Nasdaq components, Figure 9 separates the two markets, and shows that volatility during the 2008 crisis was slightly higher for NYSE stocks than for Nasdaq stocks. Volatility in Canadian stocks was comparable to Nasdaq stocks.

Figure 9

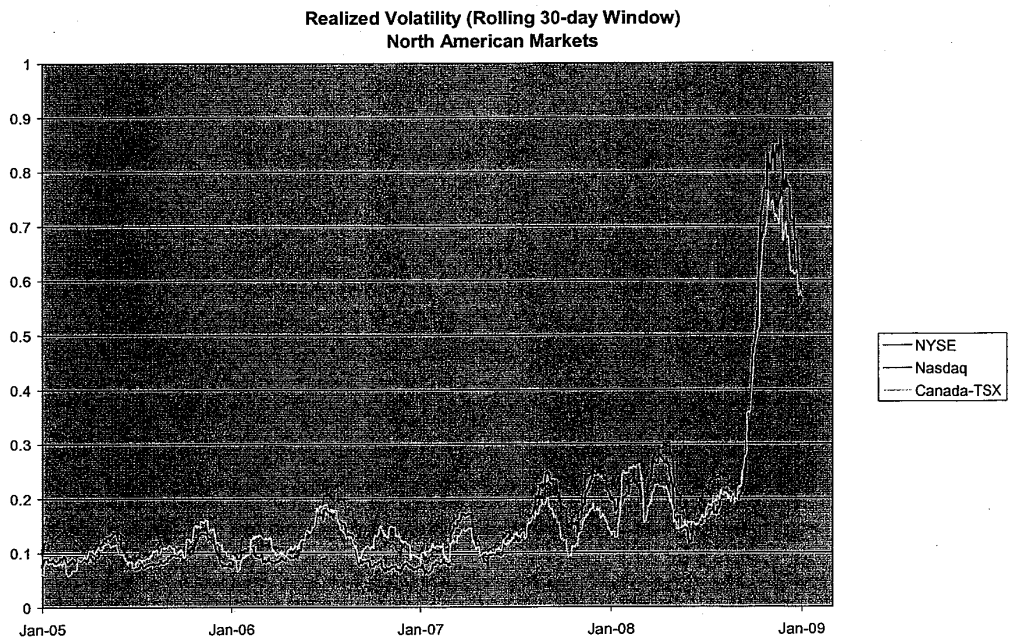
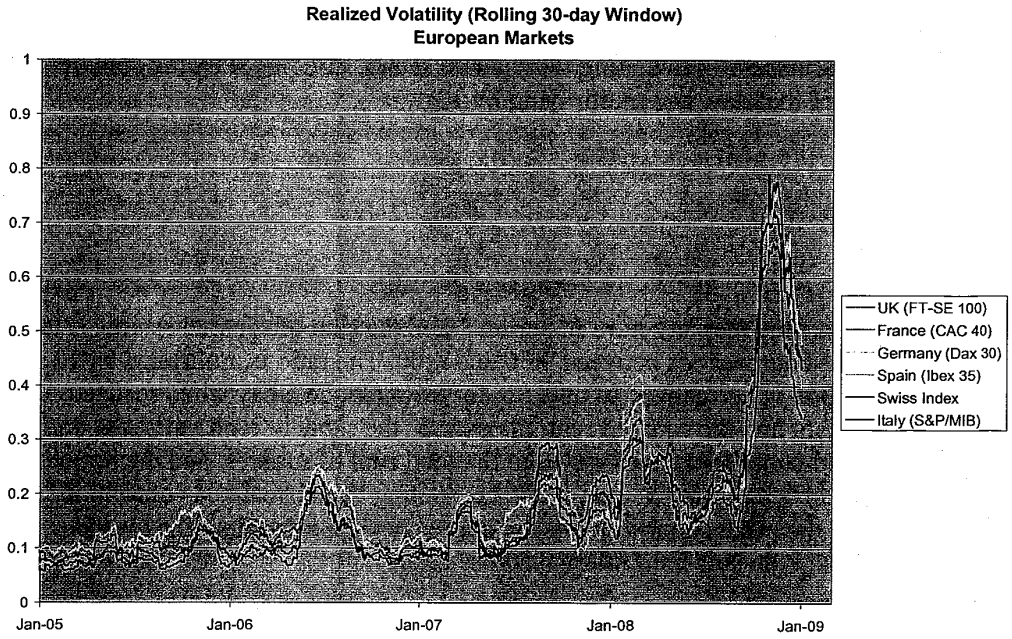
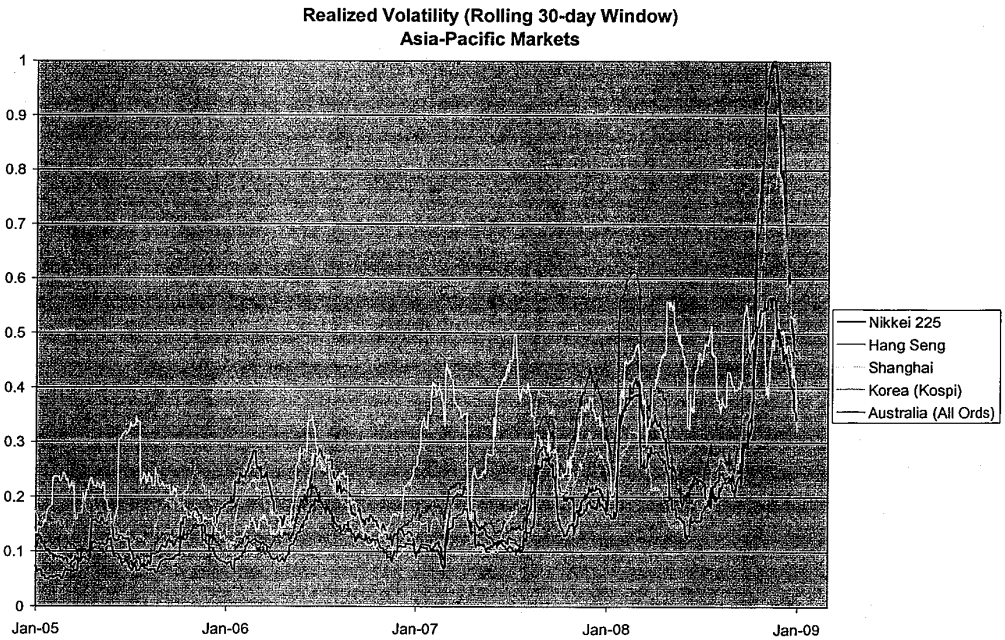


Figure 10 shows volatility for various European and Asia-Pacific Markets. The European markets exhibited a similar pattern, with volatility peaking somewhere between 70% and 80% in November 2008 (slightly lower for the Swiss index). Realized volatility in the Japanese and Hong Kong markets was particularly high, with 30-day rolling volatility for both the Nikkei 225 and Hang Seng indexes peaking around 100% in mid-November. Volatility in the Shanghai Stock Exchange index was substantially higher than the other main international stock indices over the prior two years, but was lower during the fourth quarter of 2008. Volatility in the Australian market also increased in the fourth quarter of 2008, but not as much as in the world's other major equity markets. The pattern of volatility in the Korean equity market was similar to that in the U.S.

Figure 10





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Appendix 1: Calculation of Volatility Metric

This Appendix presents the calculation of the volatility metric that isolates the contribution of each half-hour period to total volatility, while controlling for total volatility. In particular, for each half-hour period each day, we computed the normalized contribution to variance by calculating the squared return, dividing it by the sum of squared returns for that day, and multiplying by 13:

$$C_i = 13 \times \frac{R_i^2}{\sum_{j-1}^{13} R_j^2}$$

where R_i represents the market return in period *i,* and the sum of squared returns is taken across the 13 half-hour periods between 9:30 and 4:00. The ratio is multiplied by 13 so that the contribution is normalized to one. So, for example, on a day when realized volatility is constant and the squared return is exactly the same in each half-hour period, each period would contribute exactly 1/13 to the total sum of squares, and the normalized contribution would be constant at one. After computing the normalized contribution each half hour of each day, these contributions are aggregated by computing the mean contribution for a given half-hour interval across days.

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Appendix 2: Open-To-Close vs. Overnight Volatility

This Appendix addresses the question of how high is volatility during trading hours compared to the volatility when the market is closed, as reflected in the overnight return. To address this question, we observed the S&P 500 futures price immediately after 9:30 AM and immediately prior to 4:00 each day. For each day t, we computed the overnight return from 4:00 on day t-1 to 9:30 on day t (R_{to}) and the open-to-close return on day t (R_{td}). We then computed the ratio of the squared open-to-close return to the sum of the two squared returns. This represents the relative contribution of the open-to-close return to total variance, denoted OCV:

$$OCV = \frac{R_{td}^2}{R_{to}^2 + R_{td}^2}.$$

In the extreme case where all price changes occur between 9:30 and 4:00 and the overnight return is always zero, the OC metric would equal one. In the opposite case where the price always remains constant between 9:30 and 4:00 and all price changes occur overnight, the OC metric would equal zero. The metric was computed each day then aggregated across days for each quarter from 1986 to 2008.

As indicated in Figure 11, the Open-to-Close Return typically represented around 60-70% of total variance, with a slight downward trend over time.

Focusing on those quarters having abnormally high end-of-day volatility, some of these quarters also had a low value for OCVs. In other words, during time periods that experienced market turbulence, relatively more volatility occurred overnight. For example, Figure 11 shows that Q4 of 1987, Q4 of 1997, and Q3 and Q4 of 2007 had relatively low values of OCV. However, the OCV metric was not particularly low for Q3 or Q4 of 2008.

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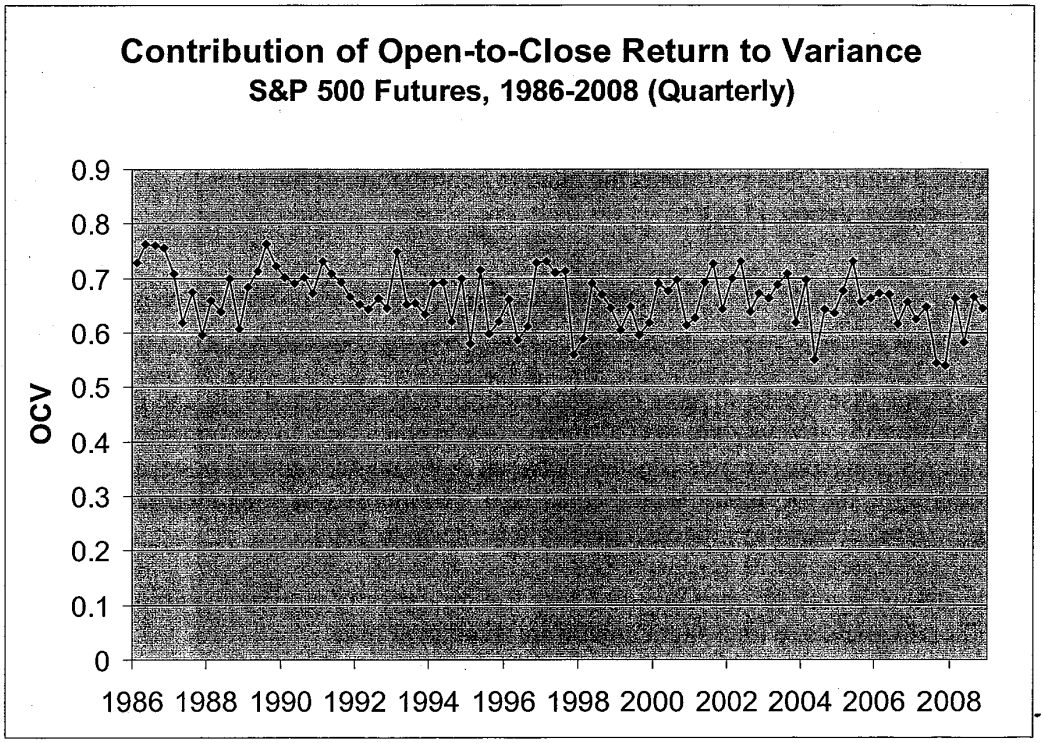
Figure 11



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Appendix 3: Extreme Days

The analysis in this memo established that proportion of total volatility attributable to the last half hour of the day was high during the third and fourth quarters of 2008. To further investigate this phenomenon, we isolated days within this six month period that had extreme volatility. We found that during that period of time, fourteen of the sixteen largest end-of-day return events occurred in October and November, including four that occurred between October 23 and October 29, and seven that occurred between November 13 and November 21. Note that returns at the end of the day on high volatility days were both positive and negative. The following table reports the sixteen days between July 2008 and December 2008 for which the absolute value of the return on the S&P 500 index, during the last half hour of the trading day, was greater than two percent. The table also reports the return and normalized variance for S&P 500 Futures in the last half hour of the day.

Table 1

Date	Index Return 3:30-4:00	Futures Return 3:30-4:00	Normalized Variance
October 29, 2008	-4.13%	-4.26%	9.32
November 21, 2008	3.40%	3.16%	4.62
November 14, 2008	-3.38%	-3.49%	6.83
October 28, 2008	3.33%	3.30%	4.79
October 13, 2008	3.16%	3.11%	7.94
October 8, 2008	-3.16%	-3.28%	3.34
October 15, 2008	-3.11%	-2.84%	7.30
October 27, 2008	-3.00%	-2.76%	5.79
November 13, 2008	2.63%	2.64%	2.62
October 23, 2008	2.62%	2.94%	3.85
November 20, 2008	-2.56%	-2.72%	3.76
November 18, 2008	2.27%	2.08%	3.99
September 17, 2008	-2.18%	-2.17%	5.74
December 1, 2008	-2.12%	-2.10%	5.33
November 19, 2008	-2.08%	-1.76%	4.00
November 17, 2008	-2.04%	-2.08%	5.14

October 29, 2008

Of all the days in the last two quarters of 2008, October 29 stands out in terms of abnormal activity at the end of the trading day. As reported in Table 1, this was the only day on which the absolute returns on the S&P 500 index and on the S&P 500 index futures between 3:30 and 4:00 exceeded four percent. In addition, the normalized variance measure—equal to 2.42 on average during the fourth quarter of 2008—was equal to 9.32 on this date. In other words, end-of-day volatility on October 29 was high, not only compared to the average end-of-day, but also compared to volatility earlier that day.

Figure 12 shows the intraday graph for the S&P 500 on October 29, 2008. Of particular interest on this day, the S&P 500 index increased by 3.25% in less than 15 minutes between 3:11:18 and 3:26:03, then at the end of the day decreased by 4.92% in 11 minutes between 3:48:48 and 3:59:48. Some commentators attributed this end-of-day move to a Dow Jones news story reporting comments by Jeff Immelt, CEO of General Electric (GE). Another news story reports that "traders said hedge funds and mutual funds were dumping stocks to raise cash to repay clients and lenders, while other investors were eager to lock in some profit from Tuesday's huge rally."[5]

Figure 12

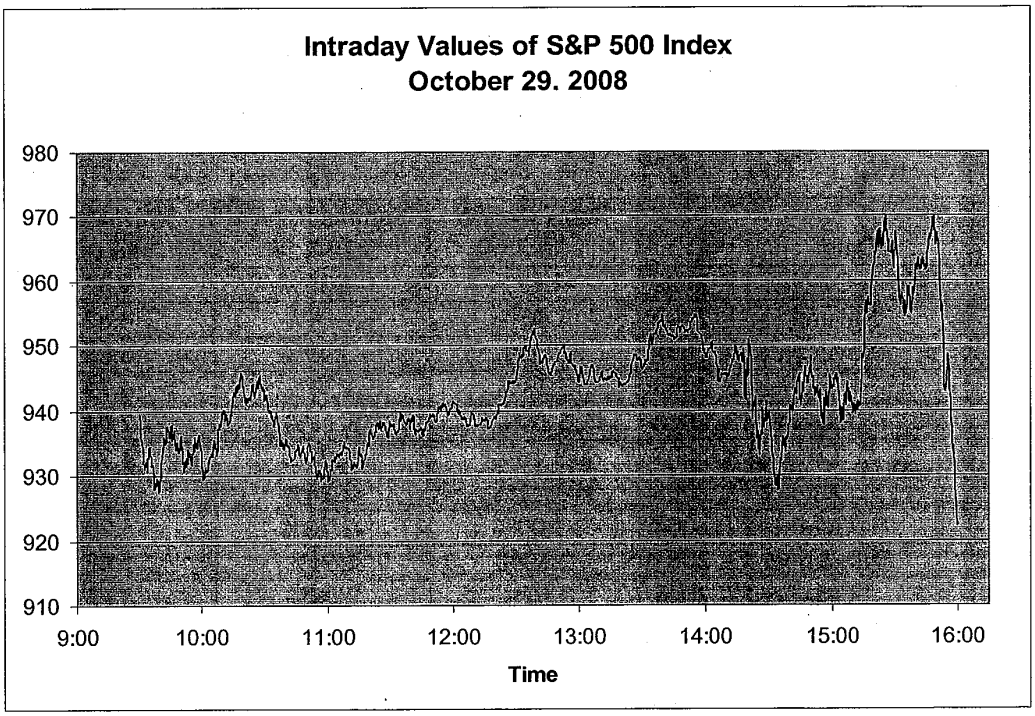

Figure 13 narrows in on the end of the day, and graphs the returns for Energy, Financial, Health Care, Information Technology, Retail, and "Other" components of the S&P 500. As the graph indicates, the return pattern on the S&P 500 index was observed in each of these sectors, but the financial stocks experienced the greatest decline during this period.

Table 2 reports the S&P 500 component stocks having the largest negative returns during the last 15 minutes of the day on October 29. As the table indicates, many of the worst performing stocks over this period were insurance companies and other large financial services firms. Contrary to the assertion that GE stock was driving this decline, GE was not among the 50 S&P 500 stocks with the most negative returns over this period.

[5] "Offhand Comment Sinks GE Stock, Maybe Market," The Ticker, washingtonpost.com, October 29, 2008. "Dow, S&P 500 fall on profit worry, GE's outlook," Kristina Cooke, Reuters, October 29, 2008.

Figure 13

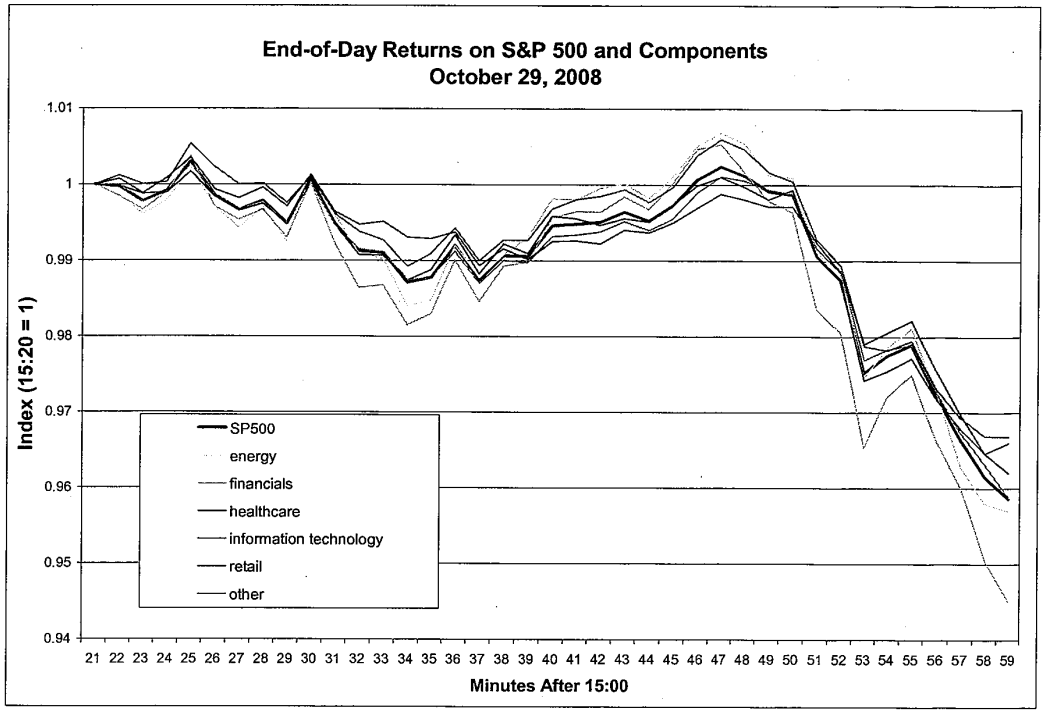

Table 2:
S&P 500 Stocks with the Most Negative End-of-Day Returns on 10/29/2008

Stock	Return 3:45-4:00
MetLife	-9.59%
Prudential Financial	-8.79%
Bank of New York Mellon	-8.65%
Office Depot	-8.30%
Hartford Financial Services Grp	-8.07%
Morgan Stanley	-7.71%
Ameriprise Financial	-7.27%
Public Storage	-7.17%
Lincoln National	-7.14%
Micron Technology	-6.99%
Massey Energy	-6.96%
Host Hotels & Resorts	-6.93%
Assurant	-6.81%
Sprint Nextel	-6.80%
State Street	-6.69%

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November 21, 2008

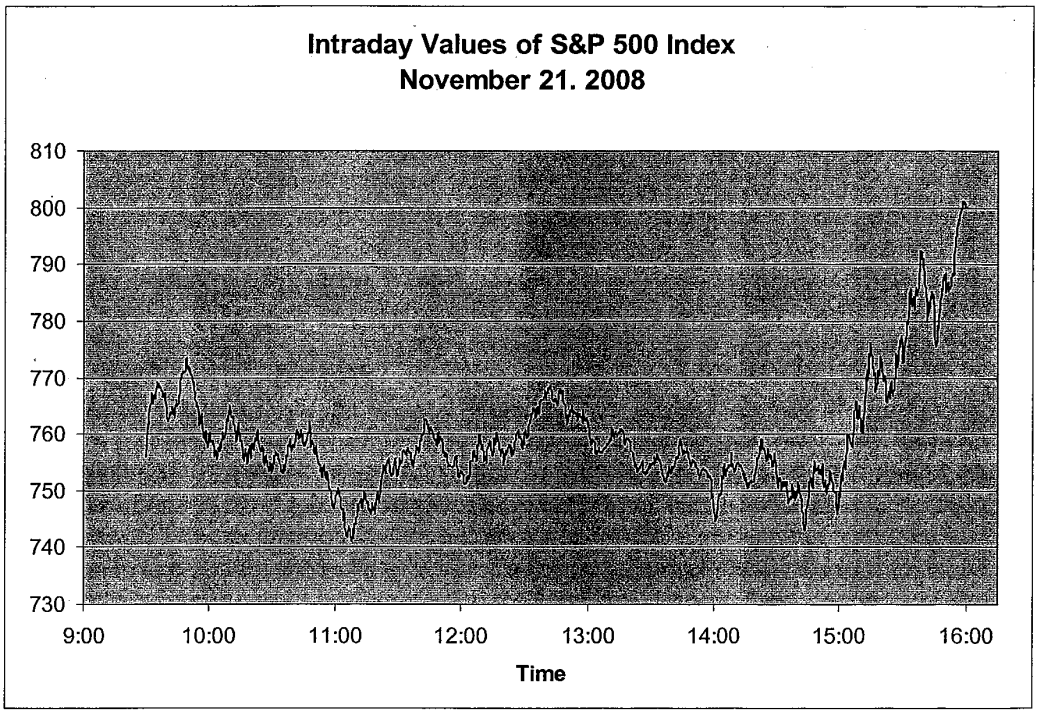
The top graph in Figure 14 shows the intraday movements of the S&P 500 index on November 21, 2008. On this day, the index rose precipitously in the final hour of the day, rising 7.29% between 2:59:09 and 3:59:54. Some commentators linked this market move to reports that President-Elect Obama would nominate Timothy Geithner as Treasury Secretary.[6]

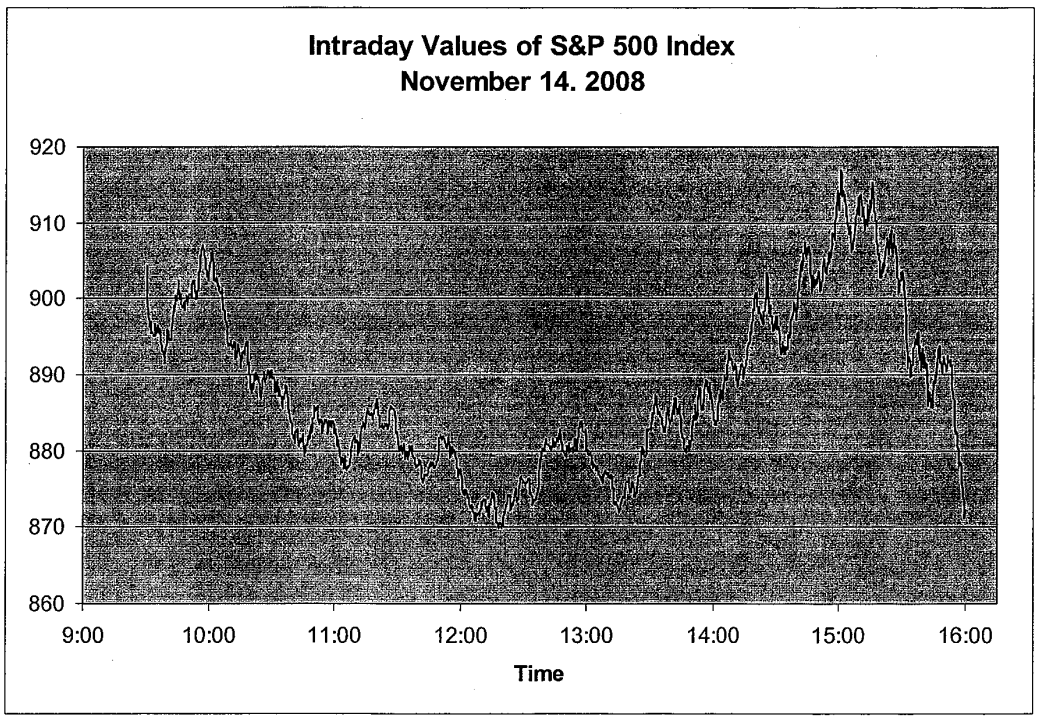
November 14, 2008

The bottom graph in Figure 14 shows the intraday movements of the S&P 500 index on November 14, 2008. This was a particularly volatile day, with the index declining roughly 4.1% between 9:57 and 12:18, increasing more than 5.4% between 12:18 and 3:00, and then decreasing nearly 4.9% in the last hour of trading.

[6] "Geithner talk gooses stocks," Alexandra Twin, CNNMoney.com, November 21, 2008.

Figure 14





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Economic Analysis of the Short Sale Price Restrictions Under the Regulation SHO Pilot

Office of Economic Analysis
U.S. Securities and Exchange Commission

February 06, 2007

This is a report of the staff of the Office of Economic Analysis. The Commission has expressed no view regarding the analysis, findings or conclusions herein.

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Economic Analysis of the Short Sale Price Restrictions under the Regulation SHO Pilot

A Study by the Staff of the Office of Economic Analysis[1]

I Introduction

A. Background

Short selling in exchange-listed stocks ("Listed Stocks") in the U.S. has been subject to a "tick test" since 1938. Rule 10a-1 under the Securities Exchange Act of 1934 allows short sales to occur only at an uptick or a zero uptick (also known as a "zero-plus tick") for Listed Stocks. That is, short sales in Listed Stocks may be effected above the last trade price or at the last trade price if the last trade price is higher than the most recent trade at a different price.[2] Prior to August 1, 2006, Nasdaq was not operating as an exchange and, therefore, its stocks were not Listed for the purposes of Rule 10a-1. However, in 1994, the National Association of Securities Dealers ("NASD") introduced a "bid test" for Nasdaq National Market Stocks ("Nasdaq NM Stocks"), which applies to trading on Nasdaq and trading reported to the NASD. This rule, the former NASD Rule 3350, specifies that whenever the bid is a downtick from the previous bid, traders other than market makers may sell short only at prices one penny above the bid.[3] Within this report, the tick test and bid test will be described more generally as "price restrictions."

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[2] Paragraph (a) of Rule 10a-1 governs short sales of any security registered on, or admitted to unlisted trading privileges on, a national securities exchange if such transactions are made pursuant to an effective transaction reporting plan as defined in Rule 600 of Regulation NMS. Unless a specific exemption applies, short sales are prohibited at a price that is either (1) below the last reported price of a transaction reported pursuant to an effective transaction reporting plan (known as a "minus tick"); or (2) at the last reported price if that price is lower than the last reported different price (known as a "zero-minus tick").

[3] When Nasdaq began operating as a national securities exchange, NASD Rule 3350 was replaced by Nasdaq Rule 3350 for Nasdaq NM stocks traded on Nasdaq, and NASD Rule 5100 for Nasdaq NM stocks traded over-the-counter and reported to a NASD facility. In connection with Nasdaq commencing operations as a national securities exchange the Nasdaq National Market was renamed to the Nasdaq Global Market and Nasdaq NM stocks were renamed Nasdaq Global Market stocks. See NASD Rule 4200(a)(6) (providing that the Nasdaq Global Market is the successor to the Nasdaq National Market); see also Securities Exchange Act Release No. 54071 (June 29, 2006),

In July 2004, the Securities and Exchange Commission (the "Commission" or the "SEC"), adopted Regulation SHO, which contains Rule 202T, allowing the Commission to establish, by separate order, a pilot program to examine the efficacy of price restrictions.[4] At the same time, the Commission issued an order ("Pilot Order") establishing a pilot program ("Pilot") exempting a third of the stocks in the Russell 3000 Index ("Russell 3000") from all price restrictions.[5] The pilot stocks constitute a sample of Russell 3000 stocks that is stratified across average daily trading volume levels within each of three groups, corresponding to New York Stock Exchange ("NYSE,") Nasdaq, and American Stock Exchange ("AMEX") issues.[6] The Pilot went into effect on May 2, 2005, and was scheduled to end on April 28, 2006,[7] but has been extended to August 6, 2007 to allow the Commission to consider potential rulemaking after evaluating the results of the Pilot.[8]

The Pilot was designed to enable the Commission and the broader community to evaluate whether the price restrictions have a substantive impact on market quality, and more generally to achieve a deeper understanding of how price restrictions affect the trading process. In its Pilot Order, the Commission provided further explanation for the Pilot:[9]

> The Pilot will enable us to obtain empirical data to help assess whether short sale regulation should be removed, in part or in whole, for actively-traded securities, or if retained, should be applied to additional securities. The Pilot will allow us to study trading behavior in the absence of a short sale price test on the stocks selected by comparing the trading behavior of the control group stocks to that of

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71 FR 38922 (July 10, 2006) (File No. SR-NASD-2006-068). For purposes of this study, we refer to Nasdaq NM stocks as Nasdaq NM or Nasdaq Stocks and not Nasdaq Global Market stocks. Prior to Nasdaq commencing operations as an exchange, Nasdaq securities traded on exchanges on an unlisted trading privileges basis were not subject to any price restriction.

[4] See the adopting release, SEC Release No. 34-50103, July 28, 2004.

[5] See the first Pilot Order, SEC Release No. 34-50104, July 28, 2004.

[6] Stocks were selected for this sample by sorting the 2004 Russell 3000 first by listing market and then by average daily dollar volume from June 2003 through May 2004, and then within each listing market, selecting every third company starting with the second.

[7] SEC Release No. 34-50747, November 29, 2004.

[8] SEC Release No. 34-53684, April 20, 2006.

[9] SEC Release No. 34-50104, July 28, 2004.

> the Pilot stocks through empirical analysis. We will examine, among other things, the impact of price tests on market quality (including volatility and liquidity), whether any price changes are caused by short selling, costs imposed by a price test, and the use of alternative means to establish short positions.

To the extent that price restrictions have discernable effects, these should appear as differences between the pilot stocks, which the Commission selected to be a representative subsample of the Russell 3000 index, and the rest of the Russell 3000, which serve as control stocks. The results observed from the Pilot will help inform any subsequent rulemaking that the Commission may consider at the conclusion of the Pilot.

B. Overview

The goal of this study is to examine whether eliminating price restrictions has had any impact on market quality, broadly defined. We compute and compare various market statistics for pilot and control stocks both before and during the Pilot. The pilot stocks and control stocks are statistically similar prior to the Pilot. The analysis is conducted separately for both Listed Stocks and for Nasdaq NM Stocks to help distinguish the tick test from the bid test.

We designed this study to evaluate the various policy alternatives outlined in the first Pilot Order.[10] For example, the results of the Pilot might suggest eliminating all price restrictions, extending a uniform test to all securities, or removing price restrictions for a subset of stocks. Any of these alternatives would potentially affect not only the stocks in the Russell 3000, but others that have a lower market capitalization and perhaps are less actively traded than those in the pilot study. Price restrictions may have different effects for larger and smaller market capitalization stocks, or for more actively traded and less actively traded stocks. Accordingly, as part of our comparison of pilot and control stocks, we partition the sample into

[10] See SEC Release No. 34-50104, July 28, 2004.

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groups based on market capitalization and turnover (trading volume divided by shares outstanding). The results for the smallest and least actively traded stocks within the Russell 3000 would be the most informative about the likely impact of price restrictions for those stocks that are not in the Russell 3000. Moreover, comparing large and small stocks (or high and low volume stocks) within the Russell 3000 should reveal whether any effects of the price restrictions are related to size or volume.

This study investigates various hypotheses relating to the potential effects of price restrictions. First, if price restrictions represent an economically meaningful constraint on short selling, they may induce some traders to avoid short selling or to reduce the size of their short positions. Thus, we test whether the level of short trading volume and short interest are significantly different for pilot and control stocks.[11] Both for Listed Stocks and Nasdaq NM Stocks, we find that price restrictions reduce the volume of executed short sales relative to total volume, indicating that price restrictions indeed act as a constraint to short selling. However, in neither market do we find significant differences in short interest across pilot and control stocks.

To the extent that price restrictions are applied in some markets and not in others trading the same stocks, traders who find the restrictions binding might avoid the constraint by choosing a venue where the constraint is not applied. Specifically, because not all markets that trade Nasdaq NM Stocks apply the Nasdaq Bid Test, short sellers can route their orders to avoid the rule. Removing the rule eliminates the need to avoid it and therefore might affect where short sales in Nasdaq NM Stocks are executed. Our results indicate that Nasdaq's share of short selling volume is negatively impacted by price restrictions, suggesting that some short sellers are routing orders to avoid price restrictions.

[11] Short interest is the total number of shares of a security that have been sold short and have not yet been repurchased.

Additionally, traders can avoid price restrictions by synthetically shorting in the option market rather than shorting the stock.[12] To measure the extent to which price restrictions drive short sellers to the option market, we compare option market trading activity for pilot and control stocks. We find no evidence that short sale price restrictions in equities have an impact on option trading or open interest.[13]

Regardless of whether price restrictions have any substantive impact on overall market liquidity or inhibit manipulation, they affect the ability of short sellers to demand liquidity by getting prompt execution of market orders. For purely mechanical reasons, we would expect price restrictions to affect the number of trades occurring on downticks vs upticks, and the percentage of time the market is in an upbid or downbid state. For Listed Stocks, we find that the application of the tick test results in significantly fewer than 50% of transactions occurring on downticks or zero downticks, while trading is more balanced when the tick test does not apply. For Nasdaq NM Stocks, we find that the percentage of time the market is in a downbid state declines when the bid test is removed, suggesting that downbids occur more regularly when the bid test applies.

To the extent that price restrictions inhibit the free movement of stock prices, they might make markets less liquid. On the other hand, because short sellers can rarely execute against a bid quotation, price restrictions force short sellers to act more like liquidity suppliers than liquidity demanders. Therefore, removing them might decrease the perceived supply of liquidity. To test whether price restrictions have a more general impact on liquidity or volatility, we compare quoted and effective spreads, intraday volatility, and the daily price range across

[12] A synthetic short position can be achieved by buying a put option and writing a corresponding call option in the same security. The term synthetic refers the fact that you can replicate the payoffs of an equity short sale without actually short selling the equity itself.
[13] Open interest is the total number of options contracts that have not yet been closed or fulfilled by delivery.

pilot and control stocks. We find that quoted depths are augmented by price restrictions but realized liquidity is unaffected. Further, we find some evidence that price restrictions dampen short term within-day return volatility, but when measured on average, they seem to have no effect on daily return volatility.

Finance theory predicts that under certain conditions, constraints on short selling may cause securities to be misvalued by the market, particularly when investors have highly divergent opinions about the stock.[14] A simple argument is that short sale constraints make it more costly for those investors who have a negative opinion of a stock to trade on their beliefs, and thus, their views may be reflected less in the stock price than those who have a positive view. Under more general assumptions, theoretic models predict that short sale constraints can cause stocks to be either overvalued or undervalued.[15] To test whether price restrictions constitute an economically consequential short sale constraint that influences equilibrium stock prices, we investigate whether the prices of pilot stocks react in response to the removal of the rule. We find that for Listed Stocks, control stocks outperform pilot stocks on average by about 24 basis points on the first day of the Pilot, suggesting that the tick test may cause stocks to be slightly overvalued. For Nasdaq NM Stocks, no significant return differential was observed surrounding the initiation of the pilot. We also examine stock returns for a six-month period following the initiation of the pilot program, to ascertain whether the elimination of price restrictions has had any discernible effect on stock prices over a longer horizon. We find that pilot stocks and control stocks have similar returns over this horizon, but some tests show weak evidence consistent with the hypothesis that price restrictions facilitate over-pricing. In the absence of price restrictions, prices do not rise as much as with price restrictions, leading to a lower equilibrium price.

[14] See, for example, Lintner (1969), Miller (1977), and Scheinkman and Xiong (2003).
[15] See Gallmeyer and Hollifield (2006).

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One view of price restrictions is that they help prevent "bear raids," or that they make it more difficult for would-be manipulators to drive prices down below their true values. On the other hand, price restrictions might also make it more difficult for short sellers to move prices back toward their true value in response to upward manipulations. Because price restrictions are inherently short-term constraints, any substantive impact on the susceptibility of securities to manipulation is most likely to be manifest at short horizons. For this reason, we focus our investigation on price patterns that might indicate manipulative behavior at a daily or intraday frequency. To explore these issues, we proceed along three avenues of investigation.

First, to the extent that price restrictions create an environment less conducive to price patterns that might indicate downward manipulation and more conducive to price patterns that might indicate upward manipulations, we might expect to observe more extreme negative returns, and fewer extreme positive returns, for pilot stocks than for control stocks. To investigate this, we use our control-sample methodology to test whether the skewness of the returns distribution of short-horizon returns differs across pilot and control stocks.[16] Our results indicate no statistically significant impact of the pilot program on return skewness, measured at five-minute, thirty-minute, or one-day return intervals.

Second, we identify positive and negative price "spikes," or instances when extreme price moves are reversed shortly afterwards, and examine whether the frequency of positive and negative spikes differs across pilot and control stocks. We find that at a short (five-minute) horizon, pilot stocks tend to experience more price reversals than control stocks, but that this result is the same for negative and positive price reversals. At a thirty-minute horizon, we find no evidence that there are more price reversals for pilot stocks than control stocks.

[16] Bris, Goetzmann, and Zhu (2004), in a study of the effects of short sale regulations around the world, find evidence suggesting that short selling constraints can affect the skewness of the returns distribution.

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Third, we use a time-series regression methodology to measure the extent to which positive and negative price changes are likely to be subsequently reversed. If price rules play an important role in preventing short sellers from temporarily driving prices down below their fair value, we would expect to see a larger portion of negative returns subsequently reversed for the pilot stocks than the control stocks. For Listed Stocks, we find that a larger portion of both negative and positive returns are subsequently reversed for pilot stocks than control stocks at a short (five-minute) horizon. The symmetry of these results is consistent with the increase in volatility discussed above rather than any marked increase in the potential for downward price pressure. On the other hand, a marked increase in the potential for downward price pressure relative to upward price pressure should lead to an asymmetry in positive and negative return reversal results. We do not find this asymmetry. At a thirty-minute horizon, we find no statistically significant difference in the magnitude of return reversals for Listed pilot and control stocks. For Nasdaq NM Stocks, we find no statistically significant difference in the magnitude of return reversals for pilot and control stocks for either five-minute or thirty-minute intervals.

One important element of the Pilot is the ability to examine whether the tick test affects stocks of varying sizes and volume differently. For example, does the tick test affect larger stocks in the same manner as smaller stocks and would the tick test be more effective for large or small stocks? To examine these questions, we divide the stocks into size, measured as market capitalization, and volume, measured as trading volume divided by shares outstanding (turnover), groups and run each of our tests again for each group. For most of our tests, we find that the tick and bid tests affect stocks the same no matter how large or small or how active are the stocks. In particular, we find that the tick and bid tests result in a lower percentage of short sale volume for most size and activity levels. We also find that the tick and bid tests result in

lower bid and ask depth for most size and activity levels. Thus, the bid and tick tests do not affect liquidity in a way related to the size or activity level of a stock. Finally, the tick and bid tests do not affect returns at or following the start of the Pilot whether the stocks are large or small. On the other hand, the size and activity levels appear to matter for the effect of price restrictions on volatility and for routing decisions. The bid test affects routing decisions more in smaller stocks. Likewise, the bid and tick tests dampen permanent price volatility in small stocks while amplifying it in large stocks.

The remainder of this report is organized as follows. In section II, we recount the history of price restrictions, including Regulation SHO. Section III contains an overview of the academic literature relating to the tick test and the bid test. The data and construction of the samples are described in section IV. Section V explains the empirical methods used in the analyses. In section VI, we present our main analysis of the effect of removing price restrictions for pilot and control stocks over the first 6 months of the Pilot Period. More specifically, in section VI-A, we present our analyses of how eliminating price restrictions has affected the overall level of short volume and short interest, option market volume and open interest, and the frequency and duration of upticks or upbids within the day. In section VI-B, we present our analysis of how the removal of price restrictions has affected market quality, including measures of spreads and intraday volatility. In section VI-C, we report our results on whether lifting price restrictions has affected underlying stock prices or returns, the skewness of returns distributions, the incidence of positive and negative spikes, and the tendency of positive and negative shocks to subsequently reverse. In section VII, we investigate whether price restrictions affect all stocks similarly or whether certain types of stocks, such as small stocks, are more affected by the rules. Section VIII summarizes and concludes the report.

II History of Price Restrictions

This section briefly summarizes the historical background of the price restriction rules.[17] After the market crash of 1929, a popular view emerged that short sellers exacerbated the crash.[18] Public concerns about short selling became particularly acute in the aftermath of the international currency crisis of September 21-22, 1931, prompting Senator Arthur Capper of Kansas to introduce several bills aimed at restricting and taxing short selling. It was in this environment, on October 6, 1931, that the NYSE required that all sell orders must be marked long or short.[19] According to Meeker (1932, p. 147), this effectively acted as a rule against shorting on a downtick, as such trades were viewed as violations of the Exchange's rule against "demoralizing" trades.[20]

Shortly after its creation in 1934, the Commission recommended sixteen rules that all national securities exchanges should adopt. Among them was a recommendation for an explicit rule against shorting on a downtick:

> No member shall use any facility of time exchange to effect on the exchange a short sale of any security in the unit of trading at a price below the last sale price of such security on the exchange.[21]

Exceptions were specified for odd-lot trading and to allow regional exchanges to bring their prices in line with the primary exchange. Sixteen exchanges adopted this rule in 1935.[22]

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[17] See also Meeker (1932), SEC, Report of the Special Study of the Securities Markets, reprinted in H.R. Doc. No. 95, 88th Cong., 1st Sess. (1963 "Special Study"), Macey, Mitchell, and Netter (1989), SEC Release No. 34-42037, October 20, 1999.
[18] See Frederick (1932).
[19] New York Stock Exchange, Notice Concerning Distinction Between Long and Short Account Selling Orders, October 5, 1931, reprinted in Appendix A of Meeker (1932).
[20] Constitution of the New York Stock Exchange (August 11, 1927) Article XVII, Section 4.
[21] SEC, *First Annual Report of the Securities and Exchange Commission* (1935), available from the Securities and Exchange Commission Historical Society.
[22] SEC, Report of the Special Study of the Securities Markets, reprinted in H.R. Doc. No. 95, 88th Cong., 1st Sess. (1963), p. 251.

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Following sharp price drops in the fall of 1937, the Commission performed a study of the transactions of 20 securities on the NYSE for the periods September 7-13 and October 18-23 of that year[23] and found that short sales constituted a significant portion of the transactions in the declining market. The Commission adopted new short-selling rules, including a rule to formally define what is meant by a short sale and Rule 10a-1, the tick test.[24] This version of the tick test prohibited short sales "at or below the price at which the last sale, regular way, was effected on such exchange." The rule was adopted on January 24, 1938 and went into effect February 8, 1938.

The tick test was amended March 10, 1939 to allow for short selling at a zero uptick, or in other words at the last trade price, "provided that the last sale price was higher than the last different price which preceded it."[25] Certain exemption letters have been granted over the years, such as the exemption for diversified exchange traded funds.[26] However, the basic structure of this rule has remained essentially unchanged since 1939.

The Commission's Special Study (1963) identified three objectives of the tick test, which have been consistently used by the Commission as a framework for discussing the effectiveness of the regulation. These objectives are that the rule should:

(1) Allow relatively unrestricted short sales in an advancing market;
(2) Prevent short selling at successively lower prices, thus eliminating short selling as a tool for driving the market down; and
(3) Prevent short sellers from accelerating a declining market by exhausting all remaining bids at one price level, causing successively lower prices to be established by long sellers.

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[23] SEC Release No. 1548, January 24, 1938, 3 FR 213 (January 26, 1938).
[24] Rule 3b-3 under the Exchange Act sets forth the definition of "short sale" and identifies the specific instances for determining a long position. 17 CFR 240. 3b-3.
[25] See the *Fifth Annual Report of the Securities and Exchange Commission*, Fiscal Year Ended June 30, 1939, United States Government Printing Office, Washington, available at http://www.sechistorical.org/collection/papers/1930/1939_SEC_AR.pdf
[26] See, *e.g.*, Letter re: SPDRs (January 27, 1993); Letter re: MidCap SPDRs (April 21. 1995); Letter re: Select Sector SPDRs (December 14, 1998); Letter re: Units of the Nasdaq-100 Trust (March 3, 1999); Letter re: ETFs (August 17, 2001) (class letter).

In 1976, the Commission proposed three alternative temporary rules that would have suspended the tick test for some or all registered securities.[27] In response to the proposal, several market participants, including the NYSE, opposed the proposal, and expressed concerns that abolishing the tick test might lead to increased volatility or decreased liquidity. The Commission withdrew the proposals in 1980.[28]

A House Report submitted by the Committee on Government Operations dated December 6, 1991 discusses several aspects of short selling, including the tick test.[29] The report suggests that short selling has negative price effects that "can have important and lasting consequences" and asserts that the tick test is "effective in stabilizing the market for exchange-listed stocks for the benefit of issuers and investors," although no evidence is cited in support of this view. The report also recommends that the tick test should be extended to the Nasdaq market.

On September 6, 1994, the Commission approved NASD Rule 3350 (the "bid test") as a temporary rule.[30] This created a bid test for trades executed by NASD members or their customers, but with exemptions for both equity and option market makers. Specifically, this rule prohibited short sales at or below (or less than one penny above) the best bid price whenever the prevailing inside bid price is lower than the previous inside bid. The bid test might appear less restrictive than the tick test, because it allows for unrestricted short selling at any price when the bid price is higher than the previous bid, and because of the market maker exemptions. Since its

[27] See SEC Release No. 13091, December 21, 1976.
[28] See SEC Release No. 34-42037, October 20, 1999.
[29] Short-Selling Activity in the Stock Market: Market Effects and the Need for Regulation (Part 1) (House Report), H.R. Rep. No. 102-414 (1991), *reprinted in* CCH Federal Securities Law Reports Number 1483 Part II (1992).
[30] See SEC Release No. 34-34277, July 6, 1994.

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initial approval, the bid test has been re-approved annually as a temporary rule.[31] The bid test was in effect when Regulation SHO became effective in January 2005. When Nasdaq began operating as an exchange in August 2006, NASD Rule 3350 was replaced by Nasdaq Rule 3350 and NASD Rule 5100.[32]

The Commission re-opened the discussion on Rule 10a-1 in a concept release dated October 20, 1999.[33] In this release, the Commission requested comment on numerous issues surrounding the tick test, including:

- whether the tick test should be suspended when the daily stock return is above a threshold level;
- whether actively traded securities should be exempted from the tick test;
- whether the restrictions should apply only around certain market events such as at the open and close, around mergers and acquisitions, or at option expirations;
- whether hedging transactions be exempt from the tick test;
- whether the tick test should be revised in response to expanded after-hours trading or decimalization;
- whether the tick test should be extended to non-exchange-listed stocks; and,
- whether the tick test should be eliminated.

In October 2003, the Commission proposed a rule that would create a uniform bid test that would apply to both Listed and Nasdaq NM Stocks, with various exemptions.[34] In addition, the Commission proposed a pilot program that would suspend the tick test for actively-traded securities for two years.[35] As stated in the proposing release, "[t]he temporary suspension would allow the Commission to study the effects of relatively unrestricted short selling on market volatility, price efficiency, and liquidity."[36]

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[31] Most recently, see SEC Release No. 34-53093, January 10, 2006.
[32] Nasdaq NM stocks are currently trading under an exemption from Rule 10a-1 in order to maintain the status quo until the conclusion of the Pilot or any further rulemaking by the Commission.
[33] See SEC Release No. 34-42037, October 20, 1999.
[34] See SEC Release No. 34-48709, October 28, 2003.
[35] See SEC Release No. 34-48709, October 28, 2003.
[36] See SEC Release No. 34-48709, October 28, 2003.

With the adoption of Regulation SHO in July 2004, the Commission decided to defer consideration of the uniform bid test and the proposed exemptions (proposed Rule 201), in order to first observe the results of the pilot program.[37] In connection with the establishment of a Pilot, the parameters governing a Pilot were expanded to include a broader spectrum of securities than envisioned in the proposing release, and the length of the Pilot was shortened to one year. As stated in the adopting release,

> the purpose of the Pilot is to assist the Commission in considering alternatives, such as: (1) eliminating a Commission-mandated price test for an appropriate group of securities, which may be all securities; (2) adopting a uniform bid test, and any exceptions, with the possibility of extending a uniform bid test to securities for which there is currently no price test; or (3) leaving in place the current price restrictions.

The details of the program, including the list of securities included in the Pilot, were specified in the Commission's Pilot Order of July 28, 2004.[38] The Pilot was originally scheduled to begin on January 3, 2005 and last for one year. However, because the industry needed more time to prepare their systems, the start date was postponed until May 2, 2005, and later, the terminal date of the Pilot was extended until August 6, 2007 to maintain the status quo for pilot stocks until the Commission evaluates the results of the study and considers potential rulemaking on price restrictions.[39] The Pilot Order suspends Rule 10a-1 and the bid test for approximately a third of the Russell 3000 stocks. The methodology for selecting the pilot stocks is detailed in the Pilot Order, and is summarized in section IV, below.

III Previous Evidence

The previous evidence on price restrictions gives us insight into how price restrictions work. In particular, it examines the effectiveness of the rules and the effect that the rules have on

[37] SEC Release No. 34-50103, July 28, 2004.
[38] SEC Release No. 34-50104, July 28, 2004.
[39] SEC Release No. 34-53684, April 20, 2006.

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market quality. We are unaware of a previous study that compares the tick test to the bid test. Several concurrent studies also examine the effect of the Pilot on the tick and bid tests (Alexander and Peterson (2006), Bai (2006), Diether, Lee, and Werner (2006), and Wu (2006)). These studies are summarized on Appendix A.

A. Effectiveness of the Rule

1. Shorting in a Declining Market

Several studies examine whether the rules appear to keep short sales from executing in declining markets. When Rule 10a-1 was adopted in 1938, it was motivated in part by a Commission study of short selling, based on two weeks of data in 1937. This study found that when a downtick rule applied, a substantial amount of short selling occurred during periods when the market was declining.[40] Two subsequent studies produced by staff at the Commission found that the tick test allows short selling in declining markets.[41] The Commission's 1963 Special Study concluded that Rule 10a-1 was not effective at achieving its objectives, stating that

> [p]resent rules appear inadequate to relieve the added pressure that short selling may create during a severe decline in the general market or a declining price trend in a particular security. Despite the rules, a relatively large volume of short selling occurred in particular stocks, including "market leaders" and "trading favorites," during the period of decline preceding the market break of May 28, 1962, and at critical junctures on that day, and many additional opportunities existed when short selling could have occurred.[42]

In a more recent study, Ferri, Christophe, and Angel (2004) examine short selling in a matched sample of Nasdaq National Market stocks, which were subject to the bid test, and Nasdaq SmallCap stocks, which were not, during a period of high volatility and rapidly declining

[40] The NYSE had a downtick rule prior to the Commission's tick test. A downtick rule is a weaker form of the tick test because it allows trading at the most recent price even if that price was a downtick.
[41] The Securities and Exchange Commission (1963), in the Special Study, examined the trading activity leading up to and during the market break of May 28, 1962. In a working paper by SEC staff, Marcotte and Martin (1977) study the tick test for the period from September 20 through October 15, 1976, during which time the Dow Jones Industrial Average fell by 8.12%. The results are summarized in Pollack (1986).
[42] 88th Congress, HR Doc No 88-95 (1st session, 1963), pp. 293-294.

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stock prices (September 2000-August 2001). In their sample of 2,275 observations, they find no significant differences in the overall level of short selling, or the frequency of days with abnormally negative returns and abnormally high short selling.

Overall, the research above shows that short sales are executed in declining markets despite the application of the tick or bid tests. However, this does not mean that short sales are unaffected by the tick and bid tests. We discuss this further in the next section.

2. Short Sale Execution Quality

Another area of research examines whether these rules harm the execution quality of short sales by reducing the prices received by short sellers, by delaying the execution of short sales, or by reducing the fill rates.

Martin and Marquette (1977) conduct a simulation calibrated to the Dow 30 stocks, to estimate the degree to which the rule would have affected execution prices for market short sale orders submitted during a period of market decline. The simulation results indicate that even during a period of rapid price declines, randomly arriving short market orders would have executed at higher prices as a result of the uptick rule. Therefore, short sellers appear better off because of the tick test.

Albert, Smaby, and Robison (1997) examine the negative abnormal returns to stocks following large increases in reported short interest, as an estimate of the profitability of short selling. They find that short selling was more profitable for their Listed sample than their Nasdaq sample during a period (1987-1991) when only Listed Stocks were subject to a price restriction. Their findings imply that the uptick rule does not have a significant negative impact on the bottom line for short sellers.

While studying order data from the NYSE, Angel (1997) and Alexander and Peterson (1999) find that the tick test prevents short sales from demanding liquidity more than 90% of the time. As expected, the degree to which the tick test is binding depends on whether the market is rising or falling. Likewise, McCormick and Reilly (1996) find that the Nasdaq bid test prevents short sellers from demanding liquidity roughly 35% of the time. This proportion was found to be an increasing function of trading volume and, not surprisingly, a decreasing function of the day's stock return.

Both Angel (1997) and Alexander and Peterson (1999) conclude that Rule 10a-1 significantly impedes order execution quality for short sales, even in rising markets. For those cases where the stock price increased, short sellers can trade at the bid less than fifteen percent of the time. According to Alexander and Peterson (1999), the tick test appears to contradict the Commission's first stated objective for short selling regulation, to "allow relatively unrestricted short selling in an advancing market."

In addition, Alexander and Peterson (1999) also found that short sale orders have significantly lower execution rates and significantly longer times to execution than regular sales. Alexander and Peterson (2002) study how the tick test was affected by the reduction of the tick size from 1/8 to 1/16 in June 1997. As predicted, their evidence suggests that short sales were executed faster and at better prices after the reduction in tick size, confirming that the tick test is less binding when the tick size is smaller.

In summary, previous research shows that short sellers can receive better prices as a result of the tick test and that the tick test does not impede profit opportunities. However, the tick test and bid test restrict the ability of short sellers to demand liquidity even in rising markets.

This results in execution delays and lower fill rates. Tick size changes have lowered these costs, but short sellers are still precluded from demanding liquidity much of the time.

3. Manipulation

Many of the studies that examine the ability to short in a declining market do not address the question of whether short selling in a declining market increases the potential for manipulating a stock price below its fair value, or conversely, whether short selling helps prices adjust more quickly to their efficient values. Nor do the studies address the question of whether a tick test or bid test would have been effective at reducing the amount of short selling during declining markets. A few early studies of short selling in the 1930s concluded that there was no evidence that short sales had any material effect on the magnitude of price swings.[43]

Ferri, Christophe, and Angel (2004) come a little closer to questioning whether the bid test inhibits trading that may be indicative of manipulation. On days when stock prices are declining, the degree of short selling is positively related to returns for Nasdaq SmallCap stocks, which are not subject to the bid test, but not for matching Nasdaq NM stocks, which are subject to the bid test. This result is the reverse of what one would expect to see if the bid test helps prevent short sellers from pushing down prices. The authors conclude that "a bid test is unnecessary for investor protection."

B. Effect on Market Quality

Because the tick and bid tests appear to have some impact on the execution of short sales, even though short sales can still execute in declining markets, we might expect the tick and bid test to affect market quality. In a recent working paper, Jones (2003) re-examines the period surrounding the initiation of the tick test in the 1930s. He finds a significant reduction in bid ask

[43] See Twentieth Century Fund (1935), Macaulay and Durand (1951).

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spreads and positive abnormal stock returns surrounding the initiation of the downtick rule on October 6, 1931, with no significant changes in trading volume, volatility, or the price impact of trades. He also finds similar results surrounding the initiation of Rule 10a-1 1938. He concludes that

> [b]ecause the uptick rule no longer constrains shorting as much as it once did, any liquidity effects are likely to be much more modest than the ones identified in the 1930's. However, it would not be surprising if repeal of the uptick rule were to lead to some reduction in individual stock liquidity, particularly in less liquid stocks.[44]

In research sponsored by NASD, McCormick and Reilly (1996) find that the introduction of the bid test did not have a substantive impact on market quality, as measured by volatility and bid ask spreads. A more comprehensive follow-up study by McCormick and Zeigler (1997), which was also sponsored by the NASD, supports the original finding that the implementation of the bid test had little or no impact on market quality. They find that quoted and effective spreads were narrower in 1997 than in 1994, but they attribute the changes to a gradual improvement in market quality over time, and not to the implementation of the bid test. They find no significant change in quoted spreads as a result of the bid test. While they do find a statistically significant decline in effective spreads, this is a natural consequence of a rule that forces short sellers to act as liquidity suppliers rather than liquidity demanders. Because the improvement in effective spreads is coming at the cost of delayed executions, it does not necessarily signify an improvement in market quality.

Au-Yeung and Gannon (2003) estimate the joint dynamics of index and index futures returns in Hong Kong, surrounding the elimination of Hong Kong's uptick rule on March 25, 1996. Using a multivariate GARCH framework, they find evidence that Hong Kong's uptick

[44] This study was funded by the New York Stock Exchange.

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rule was impeding price discovery on the index relative to the futures contract, and that conditional volatility for the index declined with the elimination of the uptick rule.

Overall, this evidence seems to indicate that tick tests can lead to narrower bid ask spreads, but impedes price discovery, while the bid test should not have any discernable effect on market quality. The construction of the Pilot study improves upon the design of these previous studies and allows us to study these issues in a more controlled environment.

IV Construction of the Samples

A. Selection of Pilot and Control Stocks

The stocks in the pilot sample are those specified in the Pilot Order.[45] Stocks were selected for this sample by sorting the 2004 Russell 3000 first by listing market and then by average daily dollar volume from June 2003 through May 2004, and then within each listing market, selecting every third company starting with the second. Because the selection process relied on average daily dollar volume, companies that had their initial public offering in May or June of 2004, just prior to the Russell reconstitution, were not included. The 32 stocks that are not listed on the NYSE, Amex, or Nasdaq NM were also excluded prior to sorting and selecting the pilot stocks.

While no companies have moved in and out of the Pilot, the pilot stocks might experience ticker symbol changes, listing changes, and mergers. We collected the necessary change information from NYSE, Amex, and Nasdaq, who keep track of and disseminate these changes. In the case of mergers between pilot and control stocks, the status of the resulting company is the same as the status of the company with the larger market capitalization of equity on the day prior to the first merger announcement. The pilot stocks that did not survive to the start of the Pilot on

[45] SEC Release No. 34-50104, July 28, 2004.

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May 2, 2005 are not included in the analysis. Pilot stocks with listing changes during the Pilot are included in our analysis up until the date of the listing change.

The stocks in the control sample come from the remainder of the 2004 Russell 3000 not included in the Pilot. We do not include the stocks with initial public offerings after May 2004 because these stocks were not eligible to be selected for the Pilot. Like the pilot sample, the control sample stocks can experience corporate events that make tracking them difficult. We keep track of ticker symbol changes, listing changes, and mergers using the daily symbol directories from the Nasdaq Trader web site and using Bloomberg. As with the pilot sample, we include only the control stocks that survive until May 2, 2005 and include stocks that are subsequently delisted up until the delisting date.

Table 1 reports the sample sizes and breaks down the sample in various dimensions. As the table indicates, our sample contains 504 listed pilot stocks and 973 listed control stocks that are subject to Rule 10a-1 and 439 Nasdaq pilot stocks and 917 Nasdaq control stocks that are subject to NASD Rule 3350. Table 1 also indicates that roughly 70% of Listed Stocks and 63% of Nasdaq NM Stocks have listed options. Because listing affects the short sale rules applied to trading, we report results for sub-samples by listing market but not for the full sample. If an issuer switches its listing from Nasdaq to Amex or NYSE or vice versa after May 2, we keep that stock in the sample up until the day of the listing change. If an issuer changed its listing prior to May 2, it will be grouped according to its new listing and we include pre-period data only from that same listing.[46] Listings changes between Amex and NYSE do not affect our sample because the change does not affect the short sale rule applied.

[46] We exclude one stock that changed its listing on the first day of the pilot, Renasant Corporation RNST, formerly Peoples Holding Company, PHC.

Similarly, we keep stocks in our sample up until their last listed day even if they are acquired or otherwise move to markets that do not apply the same rule (i.e., move to the Nasdaq Capital Market, OTCBB, or the Pink Sheets) after May 2, 2005. We keep these stocks to avoid a survivorship bias, which is a bias associated with finding higher average returns than actually exist. We believe an analysis of the pilot would be particularly sensitive to survivorship bias and we therefore, make every effort to reduce it. Further, if an issuer moves its listing from Nasdaq to an exchange or from an exchange to Nasdaq, we keep the stock in the sample up until the list/delist date. We do this so that our analysis does not confuse the effects of the tick test with those of the bid test. Because we retain stocks in our sample until the stocks delist, our sample size on our last sample day (October 31, 2005) is smaller than our sample size on the first pilot day (May 2, 2005). In fact, we have about 88 fewer stocks in our sample on October 31 than we do on May 2. Despite the drop in sample size, the pilot stocks comprise about 1/3 of the sample stocks for both Listed and Nasdaq NM Stocks on October 31 as well as May 2.

B. Data and Sample Statistics

We examine these pilot and control stocks over a 210 day period in 2005. We examine the 82 day period from January 29 to April 29 as the Pre-Pilot Period during which the pilot and control stocks are subject to the same rules. The Pre-Pilot Period allows us to test whether the pilot and control stocks appear similar when they are subject to the same rule and it gives us a reference point to examine how the sample stocks change when the price restriction rules are removed. In the results section, this period is compared to the 128 day period from May 2, the first day of the pilot, to October 31, 2005.

Before comparing the Pre-Pilot Period to the Pilot Period, we first examine whether the pilot and control samples appear comparable over the Pre-Pilot Period. Table 2 gives this comparison separately for Listed and Nasdaq NM Stocks. The statistics are daily levels averaged over the Pre-Pilot Period. We use trade and quote data obtained from the Securities Industry Automation Corporation (SIAC) to estimate stock volume, price, spread, depth, and intraday returns, data from the Center for Research in Securities Prices (CRSP) to estimate market capitalization and daily returns, data from the Option Price Reporting Authority (OPRA) to estimate option volume and open interest, and the SRO Pilot data to estimate short selling levels.[47] Short interest, reported monthly, comes from the NYSE, Amex, and Nasdaq. Most of the measures in Table 2 are qualitatively similar for pilot and control stocks, according to a statistical t-test run at the 95% and 99% confidence levels (also stated as 5% and 1% significance levels). This evidence suggests that the two groups are a good match and supports the validity of further comparison of pilot and control stocks.

The statistics of Table 2 are divided into groups. The first group of statistics measures general stock characteristics such as volume, price, market capitalization, and short interest. The first three rows of Table 2 show that the pilot stocks have similar average volume to the control stocks whether volume is measured by the number of trades per day, the average daily share volume, or turnover. The average volume-weighted average price (VWAP) and average market capitalization diverge slightly. For both Listed and Nasdaq NM Stocks, the VWAP is higher for pilot stocks but the market capitalization is lower. Neither difference is statistically significant.

[47] The SRO Pilot data refers to the short selling records available from each of nine markets: American Stock Exchange, Archapelago Exchange (now a part of NYSE Group), Boston Stock Exchange, Chicago Stock Exchange, NASD, NASDAQ Stock Market (now NASDAQ Stock Exchange), New York Stock Exchange (now a part of NYSE Group), National Stock Exchange, and the Philadelphia Stock Exchange. This analysis aggregates the short selling data without regard to whether there exists a SIAC report for the short sale transaction.

The next group of statistics measures the level and nature of short selling. These statistics measure short interest, the short selling volume and location, and option volume and open interest. In Listed Stocks, short selling comprises about 24% of share volume and 27% of trades. The level jumps to 36% of share volume and 37% of trades in Nasdaq NM Stocks. Still, the level of short selling in pilot stocks is similar to that of control stocks prior to the start of the pilot. Because the bid test does not apply to all markets, we examine the share of short sales executed on Nasdaq to measure whether investors appear to be routing short sales away from Nasdaq. While we estimate this statistic for Listed Stocks as well, we focus on the Nasdaq NM Stocks for results. Rows ten to fifteen of Table 2 show that prior to the pilot, the pilot and control stocks have similar average option volume and open interest, statistically indistinguishable from each other.

The next set of statistics measures mechanical aspects of trading and quoting, in particular, the percentage of trades occurring on a downtick or zero downtick and the percentage of the day during which the last change in the bid was downward. These measures were selected because they both determine when a short sale can be executed and are influenced by the application of the price restrictions. Prior to the pilot, about 46% of trades in Listed Stocks occur on downticks or zero downticks, while slightly over 50% of trades in Nasdaq NM Stocks do. These percentages are similar for the pilot and control stocks. Likewise, the percentage of the day during which the most recent change in the bid was downward is similar for pilot and control stocks. For Listed Stocks, the most recent change in the bid was downward for about 39% of the day. This is indicative of the nature of a limit order book market to have short-lived liquidity imbalances followed by long periods of liquidity building. In other words, a large order quickly executes, removing several price levels in the limit order book, followed by a slow replenishing

of the limit order book. In the Nasdaq market, which operates more like a dealer market than the listed market, stocks spend more time in a downbid situation, about 47% of the time.

Liquidity is the next important group of statistics. We measure displayed liquidity using quoted and effective spreads measured in absolute terms and also relative to prices, and using aggregated quoted ask and bid depth at the National Best Bid and Offer (NBBO). We measure realized liquidity using the NBBO for both Listed and Nasdaq NM Stocks. Like the earlier measures, the liquidity measures show that the pilot and control stocks are statistically similar for all measures. While the magnitude of some of the measures, particularly the quoted ask depth and quoted bid depth, appears higher for control stocks than for pilot stocks, the measures are actually statistically similar.

The final group of statistics gives the distribution of returns and prices over various periods. Table 2 gives average returns, average absolute returns, the skewness of the returns, and the variance of the returns over 5 minute, 30 minute, and 1 day periods. It also shows the daily price range and three variance ratios. The variance ratios measure the transitory volatility by comparing the variance of returns measured over short and long horizons. Overall, the pilot and control samples are statistically similar in the means, skewness, and transitory and total volatility. It is interesting to note that the returns for all samples and all horizons are positively skewed. This positive skewness has been documented in previous work, which associates the result with short selling restrictions.

V Methods

A. Comparing Pilot and Control Stocks

We derive the results in this report using several empirical approaches. The first approach compares the pilot sample to the control sample both before and after the start of the pilot. The approach allows us to apply a standard t-test to the difference of the differences. As long as the pilot and control samples are generally well constructed, this approach will control for changes in market conditions that are unrelated to the pilot. However, this approach may not fully control for differences within the samples. Further, it is cumbersome when examining the differential effect of the pilot on sub-samples. Therefore, we will also employ a regression approach.

The regression approach includes multiple test variables at the same time and also controls for unforeseen differences between the pilot and control samples. Because the number of stocks changes over the sample period, we employ daily cross-sectional regressions for each sample day after the start of the pilot and then we average the coefficients. We employ variations on the following regression:

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i \quad (1)$$

where Market Quality is one of several dependent variables (e.g., effective spread) measured for each stock on one trading day, Pilot is equal to one for pilot stocks and zero for other stocks, and Pre-Pilot Market Quality is the average daily level of the dependent variable measured over the Pre-Pilot Period. If the dependent variable is generally larger for pilot stocks than control stocks, then β_1 will greater than zero. If this relation is persistent across time, then the average β_1 will be greater than zero. The Pre-Pilot Market Quality variable helps ensure that the coefficients on the

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indicator variables measure the effect of removing price restrictions. It also helps to control for any unforeseen differences between the pilot and control stocks.

We run all tests separately for stocks listed on an exchange and stocks listed on Nasdaq NM because the rule applied to trading of Nasdaq NM Stocks is different than the rule applied to the trading of stocks listed on exchanges.[48] This allows us to satisfy one purpose of the Pilot, which is to clearly distinguish the effect of each type of rule.

B. Behavior of Stock Prices Surrounding the Pilot Initiation

In order to evaluate whether the tick test or the bid test affects the level of stock prices, we examine average daily returns and average cumulative returns for pilot and control stocks over a 21-day period surrounding the beginning of the pilot. If pilot stocks are over-valued because of the price restrictions these returns should be significantly negative for pilot stocks relative to the control stocks on or around the first day of the pilot. Cumulative returns are normalized to zero on April 29, the trading day prior to the start of the pilot.

We believe it likely that any valuation effects of the pilot that are not already impounded into the price before the start of the pilot would most likely be observed immediately upon the initiation of the pilot, and reflected in the returns on the first day. However, we also consider the possibility that the effects of the pilot might be manifest over a longer time period. Therefore, we also examine returns over a six month time horizon. To avoid a survivor bias, we compound returns to the six month horizon if a stock falls out of the sample prior to October 31, 2005. In addition, to control for the systematic risk of a stock, we estimate an alpha for each stock. We estimate these alphas in-sample using the market model:

[48] It is worth noting that neither the bid test nor tick test applies to the trading of Nasdaq NM stocks on exchanges.

$$R_t = \alpha + \beta R_{Mt}$$

where R_t is the return on the stock in day t, and R_{Mt} is the equally-weighted market index return from CRSP for that day. We also estimate the tendency of the alphas to be significantly positive or negative. Pilot stocks might be more likely to have negative alphas than control stocks if either price restrictions corrected over-pricing over long horizons or if price restrictions prevent constant short selling pressure from pushing prices below their equilibrium level. Pilot stocks might be less likely to have positive alphas if price restrictions facilitate over-pricing.

C. *Measuring Large Price Reversals*

As part of our analysis of whether price restrictions inhibit price patterns that may be indicative of short-term price manipulation, we wish to examine the frequency of large short-term price movements that are immediately reversed. Although such price reversals, or "spikes," are bound to occur with some frequency due to the natural variation of prices, they may also be a sign of price manipulation. If the price patterns indicative of manipulation are more prevalent on the short side than on the long side, we would expect to see more negative price spikes than positive ones. And if price restrictions are effective at reducing the potential for price manipulation, we might expect to see significantly more price spikes for pilot stocks than control stocks.

To investigate this, we define the following measures of short-term price reversals:

$$Negative: \min(-R_{t-1}, R_t^L)/\sigma_i$$
$$Positive: \min(-R_t^L, R_{t-1})/\sigma_i$$

In these formulas, σ_i represents the holding period (non-annualized) standard deviation of returns on stock *i,* measured using data in the Pre-Pilot Period, R_t is the simple one-period return

on stock i at time t, and R_t^L is the one-period return measured as a percentage of the lagged stock price:

$$R_t = \frac{P_t - P_{t-1}}{P_{t-1}} \qquad R_t^L = \frac{P_t - P_{t-1}}{P_{t-2}},$$

where P_t represents the price of stock i at time t. We estimate these metrics using 5-minute and 30-minute horizons. The return as a percentage of the lagged price is used in the measure so that the adjacent returns will be compared on the same basis.[49]

We normalize the reversal measure by the standard deviation of returns on the same stock, computed using the same return interval over which the reversals are measured, in order to ensure that the measure will capture reversals that are large in magnitude compared to the typical movement on the stock. The standard deviation is computed using only pre-pilot returns data, so that the measure will not be affected by any changes in volatility that may be related to the pilot.

By definition, a "negative reversal" only occurs in periods when there is a negative return followed by a positive return—otherwise, the negative reversal measure is equal to zero. If a stock experienced a negative return of 3 standard deviations that was fully reversed in the next period, our negative reversal measure would be 3. If a return is only partially reversed, only the portion that is reversed is counted in the measure.

We do not test whether this measure changes across Pre-Pilot and Pilot Periods because the Pre-Pilot Period is already used to normalize the measure. Rather, we focus on differences between the control and pilot samples during the Pilot Period. In order to test whether the frequency of extreme reversals differs across the two samples, we use a nonparametric bootstrapping methodology that does not require any assumptions about the probability

[49] For example, if a stock price increases from 40 to 50 and then returns back to 40, this corresponds to a 25% return followed by a -20% return. In our measure, we would compute the negative return as a percentage of the original price, which would make it a -25% return.

distribution of returns or return reversals. Essentially, this method estimates the likelihood of observing a particular number of reversals under the null hypothesis that the distribution of reversals in the pilot sample is the same as the distribution in the control sample. This is implemented as follows. For a given "threshold" level of the reversals measure, we count the number of reversals in the pilot sample that exceed that threshold. We then select from the control sample (with replacement) a random sample of reversals equal in size to the pilot sample. Within this randomized sample, we count the number of reversals exceeding the threshold, and observe whether the number is higher or lower than the number observed in the pilot sample. We repeat the process 1,000 times and observe the frequency with which the number of reversals in the randomized control sample equals or exceeds the number in the pilot sample. We report the significance based on a two-tailed test—for example, the number of reversals in the pilot sample would be deemed significant at the five percent level if a number that high occurs 2.5% of the time or less in randomized control samples.

D. Autoregression Methodology for Measuring Reversals

As an alternative approach to measuring the impact of the pilot on price reversals, we employ a new methodology. Similar in spirit to autoregression, this methodology involves measuring the extent to which positive and negative price movements reverse in subsequent periods. Specifically, we use intraday returns to estimate a model of the form:

$$R_t = \sum_{n=1}^{5} \alpha_n R_{t-n}^{-} + \sum_{n=1}^{5} \beta_n R_{t-n}^{+} .$$

In this equation, R_t represents the stock return in period t, and the regressors are the positive and negative components of lagged returns:

$$R_t^{-} = \min(0, R_t) \qquad R_t^{+} = \max(0, R_t) .$$

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The estimated α and β coefficients measure the extent to which positive and negative returns tend to reverse or continue in subsequent periods. In a world where stock prices follow a random walk, the true coefficients would be equal to zero. Unlike an ordinary autoregression, this specification permits the degree of momentum or reversals to differ for positive and negative shocks. In either case, positive coefficients would indicate that returns exhibit short-term momentum, while a negative coefficient would indicate short-term reversals. For example, if the coefficients α_1 and α_2 were estimated to be -0.05 and -0.01, this would mean that a negative return of one percent would, on average, be followed by a positive return of five basis points in the next period, and a positive return of one basis point in the period after that. If the coefficients β_1 and β_2 were estimated to be -0.04 and -0.02, this would indicate that a positive return of one percent would on average be followed by negative returns of four and then two basis points in the next two periods. We are interested in comparing these coefficients for pilot and control stocks. If price restrictions help prevent short-term negative stock price manipulations, we would expect to see the α coefficients higher for pilot stocks than for control stocks.

E. Small and Low-Volume Stocks

One policy alternative outlined in the first Pilot Order was to extend a uniform test to all securities, including securities with a lower market capitalization or less actively traded than those included in the Pilot. While our analysis cannot directly investigate the effects of price restrictions for stocks beyond the range covered by the pilot sample, it can provide relevant evidence by investigating whether the impact of the Pilot has been substantially different for the smaller stocks than for the larger stocks in the Pilot, or whether the impact has differed for

actively traded and less actively traded issues. To examine these questions, we run a series of regression-based tests of the following form:

$$\text{Market Quality}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Market Quality}_i$$

where "Market Quality" represents a characteristic of interest such as spreads, depth, or volatility. The "Decile" variables are indicator variables corresponding to each of the nine lowest deciles, for two different decile partitions. The first partition ranks stocks by market capitalization on April 28, 2005. The second partition ranks stocks by annualized turnover in the Pre-Pilot Period as measured by its average daily share volume divided by its shares outstanding as of April 28, 2005 and multiplied by 250. In each case, the decile indicators take on a value of one if the stock falls within the designated decile, and zero otherwise. These partitions allow us to test whether the price restrictions have a larger impact on certain categories of stocks. In particular, we examine each $\beta_{10} + \beta_k$ to measure whether the pilot has a significant effect on stocks in decile *k*.

VI Results and Analysis

A. The Nature of Short Selling

1. Short Selling Activity

Price restrictions may impose costs on short sellers in the form of lower fill rates and delays on execution. If these costs are economically significant, then we would expect the removal of the price restrictions to result in increased short selling. We would expect short selling to increase more for pilot stocks than control stocks if the price restrictions are costly, or be the same for the pilot and control stocks if price restrictions are not costly.

Table 3 shows how removing the price restrictions affects the level of short selling, based on three different measures, including (i) the number of shares sold short on a given day divided by the total share volume, (ii) the number of trades involving short sales, and (iii) short interest.[50] Panel A shows the Pre-Pilot Period to Pilot Period comparison while Panel B reports the average coefficients from regression analysis. In the Listed market, short volume increases significantly from 24.4% to 26.3% of total volume in the pilot sample, while the change is not statistically significant for the control sample. A comparison of these two changes reveals that short selling volume increases by about 2% of total volume as a result of removing the tick test, suggesting that the tick test imposes economic costs on short sellers. The same conclusion can be drawn from the statistics on short selling as a percentage of trades.

Similarly, both volume and trade measures for Nasdaq NM Stocks suggest that the application of the bid test reduces short selling. The regression analysis in Panel B confirms these conclusions and also shows that the effect of the tick test is stronger than the effect of the bid test.

Although our results indicate that price restrictions appear to constrain the volume and frequency of short sales, these effects are not reflected in short interest. As indicated in Table 3, both pilot and control stocks exhibited significant increases in short interest around the time of the Pilot Period. However, none of the tests indicate any significant difference between pilot and control stocks. Both the univariate results in Panel A and the regression-based results in Panel B lead to the same conclusion: price restrictions appear to have no effect on short interest for Listed

[50] Though not reported, OEA found that pilot stocks were less likely to qualify for the Regulation SHO threshold list than control stocks. This result rejects the conjecture that removing price tests leads to more settlement failures. In order to maintain a focus on the price tests, analysis of the Regulation SHO threshold list is not included in this report.

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Stocks or for Nasdaq NM Stocks. The same result is observed whether short interest is measured in percentage of shares outstanding or in "days to cover."

The fact that we document statistically significant increases in short selling volume but not in short interest can be interpreted in various ways. One interpretation is that the increase in short volume is due primarily to increased short selling by parties that close out their short positions within the day—or, more generally, that the increase in short volume was accompanied by a decrease in the average horizon over which short positions are held. We should also note that the absence of a statistically significant result does not imply that no change occurred. Given that we observe short interest only monthly, it is possible that our statistical test did not have sufficient power to detect a change in short interest.

Because short sales in Nasdaq NM Stocks executed outside of the Nasdaq market are not subject to the bid test, short sellers can avoid the bid test by sending orders to markets other than Nasdaq. The removal of the bid test might result in an increase in short sales on Nasdaq in Nasdaq NM Stocks because the order routing decision might no longer be affected by the application of the bid test. The Nasdaq market share statistics in Panel A of Table 3 show that Nasdaq's market share in short sales increased 3.9% in pilot stocks and by 1.3% in non-pilot stocks. The difference of 2.6% is statistically significant, which is consistent with the non-uniform application of the bid test altering order routing decisions.

2. Option Activity

If price restrictions drive short sellers to trade options in lieu of stocks, then their removal should decrease option activity. Table 4 summarizes the changes in option trading for pilot and control stocks between the Pre-Pilot Period and Pilot Period. There are a total of 628 pilot and

1,263 control stocks that had listed options included in the analysis. Put and call option trading volume is aggregated over all classes and markets for each underlying stock on a daily basis. Then, the put and call option trading volume is averaged across days for each stock for period before the pilot and for the period of the pilot. The change in put option trading volume is calculated as the average daily put (call) volume during the pilot minus the average daily put (call) volume before the pilot. Finally, the change is averaged across stocks to yield the results reported in Table 4. Averaging across stocks allows us to maintain the independence of the observations and perform a t-test comparing the mean of the pilot stocks to the mean of the control stocks. The results for open interest and signed option volume use the same methodology.

If the price restriction drives would-be stock short sellers to trade options to implement their investment strategies, then the lifting of the price restrictions on the pilot stocks would lead to a significant decline in option trading for pilot stocks relative to the control stocks. As indicated in table 4, between the Pre-Pilot Period and Pilot Period, we do observe a slight increase in average trading volume for calls and puts on Listed Stocks, a decrease in average trading volume of calls and puts on Nasdaq NM Stocks, and an increase the average open interest of all categories. Based on the paired *t* test, however, we find no statistically significant changes at the 5% confidence level. We also observe that open interest increased less on average for control stocks than for pilot stocks, but again, based on the two-sample *t* test, we find no statistically significant differences between the changes in the pilot and control samples.

As an additional measure, we examine signed option volume. This is computed by subtracting the change in the put volume from the change in the call volume. A positive signed option volume suggests either an increase in long side buyer speculation or a decrease in short

side seller speculation. A negative signed option volume suggests either a decrease in long side buyer speculation or an increase in short side seller speculation. For example, if the change in the call volume is -10 and the change in the put volume is -5, then the signed option volume equals -5. On the other hand, if the change in the call volume is -5 and the change in the put volume is -10, then the signed option volume is 5. Again, we find no significant difference between pilot and control stocks.

Since short sellers may use short-term options in lieu of equity short sales, Table 4, Panel B shows the results for short-term options only.[51] The results are quantitatively similar to the results in Table 4, Panel A. Thus, the conclusions drawn from Table 4, Panel A hold for short-term options.

Overall, the options market results provide no statistical evidence supporting the hypothesis that the tick test drives would-be short sellers away from the equity markets and to the options markets to trade.[52] Option trading volume of pilot Nasdaq NM Stocks show a decline in option volume relative to control stocks of 15%, but this difference is not statistically significant.

3. Mechanical Effects

Price restrictions have the mechanical effect of forcing short sellers to be liquidity suppliers instead of liquidity demanders because short sales can rarely be executed against the bid price. Therefore, we expect the removal of price restrictions to be associated with changes in quoting and trading purely because of the mechanics of the rules. In particular, Table 2 shows

[51] Long and short-term options are identified using the Options Clearing Corporation directory as of October 31, 2005.

[52] A regression model that controlled for changes in volatility in the pre- and post-periods provided results that were consistent with those in Table 4.

that about 46% of trades occur on downticks when the tick test applies. We expect that the removal of the tick test will lead to more balanced trading around 50% downticks because short sales can now execute on downticks. This effect should be more obvious in Listed Stocks than Nasdaq NM Stocks where the trades occur on downticks half the time even with the bid test.

A second potential mechanical effect is the percentage of time during the day when the most recent bid change was downward. Table 2 shows that this figure is around 39% when the tick test applies and 47% when the bid test applies. Removing either price restriction could increase the percentage of the day with down bids because short sales can more easily hit the bid to force more downbids. Conversely, if the different price restrictions can explain some of the divergence in these figures, we expect the percentage of downbids in Listed Stocks and Nasdaq NM Stocks to converge.

Table 5 shows how the tick and bid tests affect trading and quoting mechanics. The downtick rows in Panel A show that the percentage of trades on downticks increases from 46% to almost 50% in pilot Listed Stocks. Conversely, the percentage of trades on downticks in control Listed Stocks goes down. On net, the percentage of trades on downticks is fairly balanced when the tick test does not apply and is skewed toward upticks when the tick test does apply. Nasdaq NM Stocks appear to have much more balanced trading even with the bid test so that removing the bid test results smaller increase in the number of downticks. Panel B confirms the result that the tick test has a much larger effect on trading mechanics than the bid test.

The downbid rows in Table 5 measure the percentage of the trading day during which the most recent bid change was downward. Pilot Listed Stocks experience a small increase in the prevalence of downbids but this increase is roughly similar to an increase experienced by control Listed Stocks. The results show a decline in the prevalence of downbids for pilot Nasdaq NM

Stocks, suggesting that short selling under the bid test might shorten the duration of upbids, reflecting the restriction that short sales can only hit upbids.

B. Market Quality

1. Liquidity Measures

Because price restrictions alter how orders transact with each other, they have the potential to alter traditional measures of liquidity. In particular, the price restrictions will often keep a short sale from executing against the bid quote. Therefore, we expect the depth at the bid quote to be lower without price restrictions. If a short sale can not execute against the bid, it often adds depth to the ask quote, and hence, the depth of the ask might be lower without price restrictions. Alternatively, a restricted short sale might set a lower ask price and an unrestricted short sale might exhaust the depth at the bid resulting in a lower bid price. Either way, short sale price restrictions can result in a narrower quoted bid-ask spread.

While quoted spreads and depths measure the displayed supply of liquidity, the effective spread measures liquidity actually available to investors. Therefore, an examination of effective spreads is necessary to understand the effect of price restrictions on liquidity. Because price restrictions can affect the displayed liquidity, we might also expect them to affect the actual liquidity as well.

Table 6 shows results on the effect of price restrictions on liquidity. For the pilot sample, the ask depth decreases for Listed Stocks but increases for Nasdaq NM Stocks. The control sample experiences an increase in depth at the ask. Comparing the changes reveals that the ask depth of the pilot stocks decreased relative to the ask depth for the control stocks in both Listed and Nasdaq NM Stocks. This change is significant for Listed Stocks in both the univariate and

regression-based tests, but is significant for Nasdaq NM Stocks only in the regression-based tests in Panel B. Panel B also shows that the ask depth is augmented about three round lots more when a tick test applies than when a bid test applies.

The bid depth results in Table 6 are slightly different than the ask depth results. The bid depth increases for all sub-samples, but the difference between the pilot and control samples is not significant in Panel A, while Panel B suggests that the bid depth of the pilot stocks does not increase as much as the bid depth of the control stocks. This effect is larger for Nasdaq NM Stocks than for Listed Stocks, therefore, the bid test seems to augment the bid depth more than the tick test does by about one round lot.

We examine two measures of quoted spread. The first, known as the "absolute spread," is simply the difference between the ask price and the bid price, measured in pennies. The second, called the "relative spread," is the absolute spread divided by the bid-ask midpoint, thus measuring the displayed cost to trade as a percentage of the stock's value. Panel A shows that the quoted spreads did not change much when the pilot started for either the pilot stocks or the control stocks. Only the relative quoted spread in control stocks saw an increase but that increase was not statistically different from the change in relative spreads experienced by the pilot stocks. The conclusions from Panel B give a more mixed picture. Quoted spreads decline about 0.3 cents more for pilot stocks, a result that is the same for Listed Stocks and Nasdaq NM Stocks. This result suggests that the tick and bid tests appear to reduce liquidity. However, the results on relative quoted spreads yield the opposite conclusion. While these results are statistically significant, the point estimates are fairly small. The quoted spreads decline by less than half a penny and the relative quoted spread increases by less than a basis point. Taken

together, these results suggest that the tick and bid tests have a slight effect on quoted spreads, if any.

In addition to quoted spreads we also examine effective spreads, estimated for each trade by computing the absolute value of the difference between execution price and the current bid-ask quote midpoint. As we did for the quoted spread, we estimate both absolute and relative effective spreads. The effective spread results in Panel A of Table 6 look quite similar to the quoted spread results. Only one of the changes is statistically significant, a decline in the effective spread of pilot Nasdaq NM Stocks. This result alone would suggest that the application of the bid test decreases liquidity. However, this conclusion is weakened by the lack of statistical significance in the other sub-samples and the lack of a difference between the pilot and control stocks. The Panel B results suggest that the tick test has no impact on effective spreads, but the results on the bid test are mixed. The bid test appears to decrease effective spreads and increase relative effective spreads. Like the results on quoted spreads, the magnitudes of these changes are small.

Overall, the Regulation SHO Pilot shows us that the price restrictions appear to augment depth at both the ask price and the bid price, but price restrictions have little if any effect on realized liquidity. These results are fairly consistent whether the price restriction is structured as a tick test or as a bid test, although the tick test augments the ask depth more and the bid test augments the bid depth more.

2. Return Volatility

The next set of tests examine whether removing the price restrictions alters return volatility. Table 7 displays test results for several volatility measures and several return horizons

to capture different aspects of volatility. The daily price range measures the degree to which prices fluctuate within a day by comparing the high price to the low price in a day. The daily price range declines from the Pre-Pilot Period to the Pilot Period for each subsample. This decline is statistically significant for both Listed and Nasdaq control samples and for the Nasdaq pilot sample, but not for the Listed pilot sample. Panel A suggests that the decline was statistically similar for pilot and control stocks, while the Panel B regression suggests that the daily price range increased for pilot stocks relative to control stocks for both the Listed and Nasdaq samples. Taken together, the daily price range results are mixed on whether the tick and bid tests dampen volatility.

To explore intraday volatility further, we examine our next two volatility measures, absolute returns and return variance, over three time horizons, 5 minutes, 30 minutes, and one day.[53] These measures would increase for pilot stocks over the shorter horizons if the tick and bid tests dampen transitory volatility. The measures would increase for the pilot stocks over the longer horizons if the tick and bid tests dampen permanent volatility. Economically, transitory volatility captures the efficiency of the trading mechanism while permanent volatility captures the effects on equilibrium prices. We separately analyze absolute returns and return variance because each measures volatility slightly differently. Return variance has a tendency to put more weight on larger price movements than absolute returns.

The average absolute returns are lower during the Pilot Period for the control sample across all three return horizons. The univariate results in Panel A show that the pilot stocks experienced a statistically similar decline in the absolute returns as the control stocks for the 30 minute and daily horizons. At the five-minute horizon, however, the pilot sample experienced an

[53] The 5 and 30 minute absolute returns and variances are estimated without including the first half hour of the trading day, after hours trading, or pre-open trading.

increase in absolute returns relative to the control stocks for both Listed and Nasdaq NM Stocks. The regression results in Panel B confirm this finding and show that the effect is larger for Listed Stocks. Panel B also confirms the results for the daily horizon but indicates that absolute returns increased over the 30-minute horizon for pilot stocks relative to control stocks. While the 30-minute results are mixed, the absolute return results suggest that the tick and bid tests have no effect on the magnitude of daily returns while they seem to dampen the magnitude of five minute returns. Further, the tick test seems to dampen short-term returns more than the bid test.

The return variance results in Panels A and B are quite a bit weaker. Panel A shows that the changes to return variances experienced by pilot stocks are statistically similar to the changes in return variances experienced by control stocks for both Listed Stocks and Nasdaq NM Stocks, and this result holds for all three return horizons. Panel B confirms this result for the 30 minute and daily return horizons but finds that pilot Listed Stocks seem to experience an increase in return volatility over the 5 minute horizon relative to control Listed Stocks. In summary, the bid test seems to have no effect on return variance over any time horizon while the tick test might dampen return variance over the five minute horizon.

Because the results above suggest that price restrictions may dampen transitory volatility, we next focus on variance ratios that are specifically designed to capture transitory volatility by comparing the short horizon volatility to longer horizon volatility. If no transitory volatility exists, variance ratios are designed to equal one. We examine three different variance ratios. We compare five minute variance to thirty minute variance, five minute variance to daily variance, and thirty minute variance to daily variance. Panels A and B show that the variance ratio of five to thirty minute returns increased for pilot Listed Stocks relative to control Listed Stocks. Further, Panel B shows that the change for Listed Stocks differs significantly from that

of Nasdaq NM Stocks. However, none of the other variance ratios changed significantly. Because the variance ratios relative to the daily level did not show any changes, the results on transitory volatility are somewhat weak. However, the result for Listed Stocks over the five minute horizon to thirty minute horizon still helps solidify the conclusion that the tick test dampens transitory volatility over the five-minute horizon but seems to have no effect on permanent volatility.

C. *Effect on Stock Prices*

As outlined in section III above, numerous theoretical models suggest that short selling constraints can affect equilibrium stock prices. Some of these models predict that stocks are likely to be more overpriced when short selling constraints are more binding, and when investors disagree more about the stock's true value.

Our evidence above suggests that price restrictions do constrain short selling somewhat. Thus, we are interested in testing the hypothesis suggested by these theories, that removing price restrictions will lessen overpricing. This hypothesis is not likely to hold unless the price restrictions are significant relative to other short selling constraints and our sample stocks are overpriced prior to the start of the pilot. Therefore, rejecting the hypothesis might mean that price restrictions are minor relative to other short selling constraints or that our sample stocks were not overpriced.

Table 8 reports average daily returns and average cumulative returns for pilot and control stocks in the period surrounding the beginning of the pilot. If pilot stocks are over-valued because of the price restrictions, these returns should be significantly negative for pilot stocks relative to the control stocks. Cumulative returns are normalized to zero on April 29, the trading

day prior to the start of the pilot. As indicated in Panel A of Table 8, we observe for Listed Stocks a statistically significant difference between the average returns of control and pilot stocks on May 2, the first day of the pilot. The average control stock experienced a return that exceeded the average pilot stock by about twenty-four basis points. However, we do not observe significant differences in returns on other days after the start of the pilot, nor are the cumulative returns statistically distinguishable at horizons beyond the first day. For Nasdaq NM Stocks, we observe no differences in daily or cumulative returns at or after the start of the pilot that are statistically significant at the five percent confidence level.[54] Because the Listed difference does not persist and because of a lack of a difference in Nasdaq NM Stocks, neither the tick nor the bid test appear to cause stocks to be over-valued.

Figure 1 displays the returns for the pilot and control samples over the first six months of the pilot. The figure gives the raw returns as well as the market adjusted returns. Returns in general appear to be positive over this period but are close to zero when subtracting the market return. Further, the pilot sample appears to under-perform the control sample, especially for Listed Stocks. Table 9 confirms that the six month returns of the pilot stocks appears lower than that of the control stocks. However, this result is not statistically significant. Therefore, the six month returns for the pilot sample are statistically similar to the six month returns for the control sample.

Table 9 also shows that the average alphas are negative but very close to zero. This means that when controlling for risk, the returns of the sample stock are about the same as the returns of the market portfolio. Further, the univariate results of Panel A and the regression

[54] On the Nasdaq NM side, we do observe a statistically significant difference on a single day several days prior to the start of the pilot (April 26). In Table 8, we tested for statistical significance on 21 separate days in two different markets, for a total of 42 different hypothesis tests. Under the hypothesis that the pilot has no effect, we would expect random errors to cause roughly two out of the 42 tests to show false positive significance at the five percent level.

results of Panel B show that the alphas of the pilot sample are statistically similar to the alphas of the control sample. Therefore, the pilot stocks did not underperform the control stocks. This suggests that the removal of the price restrictions will not result in either a long horizon correction of over-pricing nor is it likely to lead to prices being driven below their equilibrium value.

Table 9 also shows the tendency of the alphas to be significantly positive or significantly negative. An alpha is deemed to be negative if the estimate is significantly negative at the 5% level in a two-tailed test. Similarly, an alpha is considered to be positive if the estimate is significantly positive at the 5% level in a two-tailed test. If the alphas are completely random, we would expect to find 2.5% of them positive and 2.5% of them negative. Table 9 shows that the frequency of positive alphas is less than 2.5% while the frequency of negative alphas is slightly higher.[55] The frequency of negative alphas is statistically similar for pilot stocks and control stocks, providing further evidence against prices being driven below their equilibrium level. Among Listed Stocks, the control stocks appear to be more likely to have positive alphas, potentially because price restrictions facilitate over-pricing. This finding however, is weakened by the observation that fewer than 2.5% of control stocks have significantly positive alphas.

D. Market Manipulation

The type of analysis conducted in this study cannot directly prove whether market participants are engaging in manipulative practices, because it is inherently difficult to measure whether the Pilot has had any impact on the degree to which markets are susceptible to

[55] We also estimated the alphas using the value-weighted index. About 2.5% or fewer alphas were significantly positive and about 2.5% or fewer were significantly negative.

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manipulation. Our approach is to identify certain data patterns that we would expect to be more prevalent in a world where prices are manipulated, and investigate to see if these price patterns are more common for pilot stocks than control stocks. Such a pattern does not necessarily mean that manipulation has occurred, but indicates that we might have cause for further analysis.

As argued above in section I-B, if price restrictions inhibit manipulation by short sellers and/or facilitate upward manipulation, we might expect to see more large, sudden price declines in pilot stocks than control stocks. Further, we might expect fewer large, sudden price increases in pilot stocks than control stocks. Either effect should be reflected in the form of decreased skewness in the short-term returns distribution.

Table 10 reports results of statistical tests based on 5-minute, 30-minute, and 1-day returns. For each returns horizon, we follow the same approach as before and test for changes in skewness between the Pre-Pilot Period and Pilot Period, separately for pilot and control stocks, and for Listed and Nadaq stocks, and then test whether the difference of differences is significantly different from zero.

As the table indicates, we find no significant changes between the Pre-Pilot Period and Pilot Period, with the single exception that there appears to have been a marginally significant increase in the skewness of Nasdaq NM control stocks at the 30-minute return interval. However, neither in this nor any other case do we find any statistically significant differences between pilot and control stocks. Thus, we find no evidence that the pilot program has had any impact on returns skewness. The 5-minute and 30-minute results reported in Table 10 are based on the skewness of returns computed using quote midpoints.[56]

[56] We also performed the test using returns computed using trades (results not reported) and again found no significant differences between pilot and control stocks.

Our second approach to testing whether eliminating price restrictions may lead to an increase in price patterns indicative of market manipulation involving short sales is to examine the relative frequency of large negative and positive price reversals, as explained in section V-C, above. Our results are presented in Table 11. Panel A reports results for return reversals occurring over subsequent 5-minute intervals, and Panel B reports results based on 30-minute intervals.

In this table, the line corresponding to "Reversal Size > 2" reports the number of times (per 100,000 observations) that a stock price move of 2 standard deviations or more was reversed in the subsequent period. So, for example, the number 338.4 in the first column of Panel A indicates that for Listed, pilot stocks, the frequency of negative five-minute reversals greater than two standard deviations in magnitude is approximately 0.003384, or 338.4 out of 100,000. In this table, statistical significance is ascertained using a nonparametric bootstrapping procedure outlined in section V-C. This test indicates whether the observed frequency of reversals would constitute a rare event under the null hypothesis that the distribution of reversals is the same for control and pilot stocks. Results are reported for thresholds ranging from two to nine standard deviations.

Our results in Panel A indicate that the pilot stocks tend to experience significantly more 5-minute return reversals than the control stocks, at least for thresholds in the range of two to four standard deviations. This same result is observed for Listed Stocks and Nasdaq NM Stocks. If price restrictions deter price patterns consistent with downward manipulations but not upward manipulations, we might expect to see more negative price reversals in the pilot sample than the control sample, but no difference in positive reversals. In our sample, however, the effect of the

pilot appears to be equally as strong, if not stronger, for positive reversals than for negative reversals.

The results based on the 30-minute horizon, reported in Panel B, tell a different story. At the 30-minute horizon, there is no longer any statistical evidence that pilot stocks have a higher frequency of reversals than control stocks.[57]

As explained in Section V-D, above, our third approach to investigating whether removing price restrictions increases the prevalence of price patterns consistent with market manipulation is to use an autoregression model to estimate the extent to which positive and negative returns tend to be reversed in subsequent periods. The results of this analysis are presented in Table 12.

Panel A shows how five minute returns are correlated with the returns of each of five previous five-minute periods. A positive number reflects returns in the same direction. A negative number reflects return reversals. Most of the coefficients in Table 12 are negative, reflecting a tendency for five-minute price changes to be reversed over subsequent periods. While many of the autocorrelations changed from the Pre-Pilot to Pilot Period, we focus on how the pilot sample compares to the control sample. Over one lag, removing price restrictions makes returns in Listed Stocks more negatively autocorrelated. This is true whether the previous returns were positive or negative. The effect continues for two lags (ten minutes), but only following positive returns. Price restrictions have no effect on five-minute return autocorrelation in Nasdaq NM Stocks.

[57] Panel B of Table 11 reports results for 32 different hypothesis tests (eight different thresholds, positive and negative reversals, Listed and Nadaq samples). Of these 32 tests, only one indicates statistical significance at the five percent level (negative reversals for Listed Stocks at the 3-standard deviation threshold). Even under the null hypothesis of no true effect, we would expect any individual test to show a "false positive" at the 5% significance level approximately 5% of the time. Thus, one significant test statistic out of 32 tests does not constitute a meaningful rejection of the null hypothesis.

Panel B shows the results for thirty minute returns. Measured relative to control stocks, the pilot stocks experience no statistically significant increase in return correlation for any of the thirty minute intervals examined.

In summary, returns in Listed Stocks are negatively serially correlated following both positive and negative returns over short horizons and removing price restrictions increases this negative correlation. The symmetry of these results is consistent with the volatility results above. We find no statistically significant impact for Nasdaq NM Stocks.

E. Small and Low-Volume Stocks

The analysis presented heretofore analyzes Listed Stocks and Nasdaq NM Stocks separately, but beyond this does not make any effort to ascertain whether the pilot may have a disproportionate or qualitatively different effect on smaller or less liquid stocks. In order to address these questions, we partition the sample into deciles according to market capitalization and turnover. As described above in section V-E, we partition the sample into deciles before separating them across markets, to ensure that Listed Stocks and Nasdaq NM Stocks in the same decile are comparable. The sample sizes resulting from these decile partitions are reported in Table 13. As the table indicates, the Listed Stocks are more concentrated in the higher deciles of market capitalization, while the opposite is true for Nasdaq NM Stocks. However, both Listed and Nasdaq NM Stocks have representation across all deciles of the two measures.

Tables 14 through 26 present our results analyzing how many of the results presented earlier vary as a function of size and liquidity. As explained in section V-E, above, these tables are based on a regression analysis where each model includes a pilot indicator and a pilot indicator interacted with indicator variables for deciles one through nine. In this model, the

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marginal effect of the pilot is captured through two channels, first through the pilot indicator variable, and secondly through the interacted indicator variable. To facilitate interpretation, the tables report the sum of the coefficients on the pilot dummy and the interacted terms. This way, the entries in the table show directly how the pilot sample differs from the control sample within each decile.

Table 14 shows how the tick and bid tests affect short selling volume for stocks in each size and turnover decile. Removing the rules increases short selling volume in almost every size and volume decile. Further, the tick test appears to hinder short selling slightly more in small stocks than in large stocks. The bid test, on the other hand, appears to hinder short selling slightly more in large stocks than in small stocks. The affect of the tick and bid tests appear unrelated to turnover level. According to the Nasdaq market share results in Table 15, the removal of the bid test on Nasdaq seems to increase Nasdaq's market share more for small stocks than for large stocks. Overall, the tick and bid tests do seem to have differing affects on short selling for stocks of varying sizes.

In results not reported in tables, only the tick test has a differential effect on the balance of trading in stocks of differing sizes while all other mechanical effects are similar across size and activity levels. The tick test has a bigger effect on the symmetry of trading in smaller stocks but a constant effect on the symmetry of trading in stocks of varying activity levels.

Tables 16 and 17 show whether the augmentation of the bid and ask depth is similar for large and small stocks. These patterns are qualitatively similar in both tables. The tick test augments depth across almost all size and activity levels without clearly augmenting large or small stocks more. The bid test's influence on depth, however, varies widely across size and

activity levels without a discernable pattern. Therefore, the depth augmentation from the tick and bid tests appears unrelated to the size or activity level of the stocks.

As stated above, the increase in the depth at the inside quote affects the displayed supply of liquidity but might not influence realized liquidity, as measured by effective spreads. Table 18 shows that the tick test has no effect on effective spreads for almost all size and activity levels. The bid test, however, seems to result in lower effective spreads for large or more active stocks and potentially higher spreads for small or less active stocks. When significant, however, the magnitudes are still only a few basis points.

The results above show that transitory volatility is dampened by the tick test with much weaker evidence on the bid test. Table 19 shows that the tick test primarily dampens the volatility of small stocks but seems to amplify the volatility of large stocks. The bid test shows a similar pattern but to a lesser degree. The results across turnover levels are not as striking. The tick test seems to dampen volatility for most activity levels and the bid test shows similar yet substantially weaker evidence.

Table 20 summarizes the evidence on how the tick and bid tests affect longer-term variance. While the tick test does not affect the daily return variance in stocks as a whole, it does seem to dampen daily return variance in small stocks and increase daily return variance in large stocks. The bid test shows a similar pattern but the effect is only significant for a few of the smaller size levels. The tick and bid tests have no effect on daily return variance for any activity level.

The results above show little evidence that the tick or bid tests affect price levels. However, there is a 24 basis point return difference between pilot and control Listed Stocks on the first day of the Pilot. Table 21 summarizes whether this return difference varies by size or

activity level. The evidence shows that for most size and activity levels, the pilot and control stocks experienced a statistically similar return on the first day of the Pilot. The Listed pilot stocks had a lower return than the control stocks in the largest size group while the Nasdaq NM pilot stocks had a lower return than the control stocks in the highest turnover group. Hence, the prior results seem to be driven by the large Listed Stocks.

Table 22 compares the pilot stock six-month alphas to the control stock six-month alphas for the various size and activity groups. Like the May 2 results, the pilot alphas are statistically similar to the control alphas in every size and activity level. Therefore, the tick and bid tests do not promote or hinder pricing efficiency for any size or activity level.

Recall from Table 11 that negative and positive five-minute price reversals are more prevalent in the pilot sample than the control sample, especially for Listed Stocks. Repeating our analysis across deciles, we find the difference between pilot and control Listed Stocks is significantly more pronounced for stocks with the lowest market capitalization (results not presented). These findings are consistent with our other results indicating that smaller stocks tend to be more volatile when the tick test is removed. However, for the smallest Listed Stocks, we observe a greater number of positive than negative price spikes, suggesting that removing the tick test does not make smaller stocks unduly susceptible to negative price pressure.

VII Summary and Conclusions

The pilot program established by Regulation SHO exempted approximately one third of the Russell 3000 stocks from the "tick test" (Rule 10a-1) for Listed Stocks and the "bid test" (former NASD Rule 3350) for Nasdaq NM Stocks traded on Nasdaq or traded OTC and reported to an NASD facility. The pilot was designed to facilitate comparison between the pilot stocks

and control stocks, thus creating an unprecedented opportunity to observe in a controlled environment the effects of removing the price restrictions.

This study has compared pilot and control stocks along numerous dimensions, in an effort to capture a broad range of possible effects. Our main empirical results are as follows:

- The pilot is associated with increased short selling volume in Listed and Nasdaq NM Stocks, but appears to have no impact on the level of short interest in either market. The increase in short selling is slightly higher for small Listed Stocks than for large Listed Stocks.

- The pilot is associated with an increase in Nasdaq's share of trading volume in Nasdaq NM Stocks, suggesting that market participants are routing trades to other venues in order to avoid the bid test. The market share increases more for smaller stocks. For the largest Nasdaq NM Stocks, such as those included in the Nasdaq 100, there is no significant difference in market share.

- We find no evidence that the pilot has had any impact on the level of trading activity in the options market, as we would have expected to see if market participants are using option markets to avoid the tick test or the bid test.

- For Listed Stocks, less than 46% of all trades are executed on down bids when the tick test applies, while the number is close to 50% for pilot stocks, suggesting that Rule 10a-1 constrains the execution price in four to five percent of trades. For Nasdaq NM Stocks, Rule 3350 does not explicitly prevent trading on downticks, but our results show that it effectively constrains trading on downticks for about one half of one percent of trades.

- The pilot is associated with a decrease in quote depth, especially on the ask side for Listed Stocks—our evidence confirms that Rule 10a-1 forces some short sellers who would otherwise be liquidity demanders to act as liquidity suppliers. The decrease in depth appears unassociated with size or turnover.

- Other than the effect on market depth, the pilot has had no clear effect on market liquidity—most of our tests indicate that liquidity was not significantly impacted by the pilot, but some tests indicate small increases or decreases in liquidity, depending on the measure.

- The pilot is associated with an increase in some measures of intraday volatility. These increases appear to be confined to the smaller stocks as larger stocks experienced a decline in volatility during the pilot.

- On average across all types of stocks, the pilot does not appear to have any significant effect on daily volatility—however, our results indicate the pilot is associated with

lower volatility for stocks with higher market capitalization, and higher volatility for stocks with lower market capitalization.

- Based on the price reaction to the initiation of the pilot, we find limited evidence that the tick test distorts stock prices—on the day the pilot went into effect, Listed Stocks in the pilot sample underperformed Listed Stocks in the control sample by approximately 24 basis points. However, the pilot and control stocks had similar returns over the first six months of the pilot.

- We find no evidence of "bear raids" associated with the pilot. More specifically, we test for evidence of bear raids in three ways:

    - We test whether the pilot has affected the relative frequency of large negative vs. large positive stock returns, as reflected in the skewness of the returns distribution. There is no difference in skewness between control and pilot stocks
    - A bear raid may be associated with a large negative return that is very quickly reversed, or a "negative price spike." Although we do find a higher incidence of negative price spikes in the pilot sample at some horizons, the same thing is observed for positive price spikes.
    - We also measure directly the tendency for price movements to be reversed in subsequent periods. Again, we find that the pilot is associated with a slightly greater tendency for price changes to be reversed, but this effect is observed equally for positive and negative returns.

In summary, having examined the impact of the Regulation SHO Pilot on a wide array of market characteristics, we conclude that price restrictions constitute an economically relevant constraint on short selling. Our evidence suggests that removing price restrictions for the pilot stocks has had an effect on the mechanics of short selling, order routing decisions, displayed depth, and intraday volatility, but on balance has not had a deleterious impact on market quality or liquidity. In various dimensions, our evidence confirms that the tick test of Rule 10a-1 acts as a more binding constraint than the bid test of former NASD Rule 3350. On most dimensions, the effects of the pilot do not appear to be systematically related to market capitalization or trading volume, suggesting that our results give a reasonable picture of what we might expect to see if price restrictions were removed for all stocks, including smaller stocks and stocks less actively

traded than those in the Russell 3000. However, some results, particularly those involving volatility, suggest that the effect of the tick test and the bid test may be systematically related to market capitalization.

We conclude with a few caveats. While the Pilot study was designed to facilitate a natural experiment in a controlled environment, the results might not be entirely representative of removing the rule permanently for all stocks. It is possible that traders might behave differently if a rule were permanently and completely removed than if it is only temporarily or incompletely removed. Moreover, it is possible that traders with manipulative intentions might be on good behavior if they believe that heightened scrutiny during the Pilot increases their chances of getting caught.

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Tables

Table 1: Sample characteristics

This table shows the number of sample stocks categorized by whether they are in the Pilot, their listing status, and whether they have tradable options on them. The Pilot stocks are those designated in the first Pilot Order that are trading on Amex, Nasdaq NM, or NYSE as of May 2, 2005. The Control stocks are the ones that were eligible to be selected for the Pilot but were not. The Control stocks are limited to those trading on Amex, Nasdaq NM, and NYSE as of May 2, 2005. Listed Stocks are stocks listed on NYSE or Amex. This table shows the sample sizes as of October 31, 2005 as well. To avoid survivor biases, we retain stocks in the sample even if they stocks cease trading on Amex, Nasdaq NM, or NYSE before the end of our sample period on October 31, 2005. This table shows the sample sizes as of October 31, 2005 as well. Stocks are considered optionable if they have traded options at some point in the four months prior to the start of the Pilot. Short-term options are options with experations within one year.,

Variable	Listed Stocks		Nasdaq Stocks	
	Pilot	Control	Pilot	Control
# Stocks (first day of the Pilot)	504	973	439	917
# Stocks (last day of the Sample Period)	496	949	423	877
# Optionable Stocks (all options)	350	690	278	573
	(69.44%)	(70.77%)	(63.33%)	(62.28%)
# Optionable Stocks (short-term options)	350	688	277	567
	(69.44%)	(70.56%)	(63.10%)	(61.63%)

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Table 2: Comparison of Pilot and Control Stocks Before Initiation of Pilot

This table compares the Pilot and Control stocks in several statistics over the four month period prior to the start of the Pilot on May 2, 2005. The statistical difference between the samples is tested using a two-sample t-test. * and ** indicates that the Pilot stocks are statistically different from the Control stocks at the 5% and 1% levels in a two-tailed test.

Variable	Listed Stocks		Nasdaq Stocks	
Market Characteristics	Pilot	Control	Pilot	Control
Trades / day	1,539.30	1,514.40	2,690.6	2,713.8
Daily Share Volume	1,134.70	1,135.30	1,075.20	1,122.70
Turnover	1.77	1.85	2.56	2.49
VWAP	38.43	36.04	23.01	22.20
Market Capitalization	7,013.30	7,376.10	1,631.50	1,963.20
Short Interest (% of Shares Outstanding)	3.62	3.75	5.23	5.00
Short Interest (Days to Cover)	6.14	6.28	6.64	6.49
The Nature of Short Selling				
Short Selling Volume (% of Volume)	24.41	24.27	36.08	35.57
Short Selling Trades (% of Trades)	27.37	27.15	37.74	37.21
Nasdaq Market Share of Short Sales	10.74	10.42	47.45	47.91
Put Volume	838.56	935.66	726.08	664.03
Call Volume	1,306.91	1,322.83	1,194.10	1,103.75
Put + Call Volume	2,145.47	2,258.49	1,920.18	1,767.78
Put Open Interest	28,325.87	33,315.65	16,933.98	18,536.20
Call Open Interest	32,878.21	34,761.23	27,741.65	27,776.23
Put + Call Open Interest	61,204.08	68,076.88	44,675.63	46,312.43
Mechanical Issues				
% trades on a downtick or zero downtick	45.87	45.84	50.61	50.60
Time-weighted downbids	38.82	38.74	47.06	47.44
Liquidity				
Quoted Spread (¢)	6.82	5.64	5.44	5.59
% Quoted Spread	0.19	0.18	0.27	0.28
Effective Spread (¢)	4.92	4.48	5.22	5.29
% Effective Spread	0.16	0.15	0.27	0.29
Ask Depth	15.04	18.81	21.23	26.91
Bid Depth	12.16	15.96	21.41	27.41
Return Distributions				
Daily Price Range (100*(log high – log low))	2.45	2.43	3.64	3.76
5 Minute Returns (%)	-0.001	-0.002*	-0.003	-0.003
Average Absolute Returns	0.114	0.112	0.147	0.144
Skewness of Returns	0.081	0.247	0.292	0.218
Standard Deviation of Returns	0.191	0.198	0.258	0.270
30 Minute Returns (%)	-0.008	-0.010*	-0.019	-0.020
Average Absolute Returns	0.286	0.282	0.389	0.397
Skewness of Returns	0.128	0.134	0.204	0.129
Standard Deviation of Returns	0.449	0.445	0.615	0.634
Daily Returns (%)	-0.063	-0.084	-0.172	-0.195
Average Absolute Returns	1.340	1.330	1.804	1.853
Skewness of Returns	0.061	0.174	0.264	0.161
Standard Deviation of Returns	2.106	1.997	2.724	2.821
Variance Ratios				
6 x Var(5 min) /Var(30 min)	1.13	1.12	1.24	1.26*
288 x Var(5 min)/Var(daily)	3.12	3.02	4.09	4.17
48 x Var(30 min)/Var(daily)	2.71	2.64	3.24	3.25

Table 3: Changes in Short Selling Activity

This table summarizes how short selling changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" and the six months following the start date are called the "Pilot". The table shows the average change in short selling for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Short Volume is the number of shares in short sale transactions divided by total share volume. Short Trades is the number of short sale transactions divided by total transactions. Short Interest is the monthly short interest times 100 divided by the shares outstanding. Days to Cover is the monthly short interest divided by the average daily share volume during the corresponding month. Nasdaq market share is Nasdaq's share of the volume of short selling. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the Difference in the Change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
Short Volume	Listed	24.41	26.32	1.91**	24.27	24.16	-0.11	2.02**
Short Volume	Nasdaq	36.08	37.76	1.68**	35.55	35.75	0.20	1.48**
Short Trades	Listed	27.37	33.67	6.30**	27.15	26.79	-0.36*	6.66**
Short Trades	Nasdaq	37.74	39.98	2.24**	37.20	37.57	0.37*	1.87**
Short Interest	Listed	3.62	4.01	0.39**	3.75	4.25	0.49**	-0.10
Short Interest	Nasdaq	5.23	5.94	0.71**	5.00	5.60	0.60**	0.11
Days to Cover	Listed	6.14	6.87	0.73**	6.28	7.03	0.75**	-0.02
Days to Cover	Nasdaq	6.64	7.91	1.27**	6.49	8.07	1.58**	-0.31
Nasdaq Market Share	Listed	10.74	10.28	-0.46*	10.42	11.17	0.75**	-1.21**
Nasdaq Market Share	Nasdaq	47.45	51.34	3.88**	47.86	49.20	1.34**	2.55**

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Short Volume	Listed	2.05**	0.61**	0.09
Short Volume	Nasdaq	1.67** [a]	0.67**	0.08
Short Trades	Listed	6.75**	0.63**	0.16
Short Trades	Nasdaq	2.08** [a]	0.67**	0.10
Short Interest	Listed	-0.11	0.89**	0.83
Short Interest	Nasdaq	0.14 [a]	0.91**	0.79
Days to Cover	Listed	-0.05	0.74**	0.49
Days to Cover	Nasdaq	-0.31 [b]	0.97**	0.62
Nasdaq Market Share	Listed	-1.18**	0.77**	0.15
Nasdaq Market Share	Nasdaq	2.34** [a]	0.69**	0.11

Table 4: Changes in Option Trading

This table summarizes how option trading and open interest changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" and the six months following the start date are called the "Pilot". The table shows the average change in option trading and open interest for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Panel A reports statistics on all options. Panel B reports statistics on short-term options. The data includes securities that had put and call option volume in both the Pre-Pilot and Pilot periods. There were a total of 690 Control stocks and 350 Pilot stocks included in the Listed sample and 573 Control stocks and 278 Pilot stocks in the Nasdaq sample. Open interest and volume are adjusted for stock splits. New option listings after May 1, 2005 were excluded from the analysis. The data source for the options data is the Options Price Reporting Authority (OPRA). Short-term options are identified using the Options Clearing Corporation directory. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We also test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using two sample t-tests. [a, b] indicates that the difference for Nasdaq NM Stocks is statistically different from the difference for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: All Options

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Put Volume	Listed	838.56	851.73	13.17	935.66	916.72	-18.94	32.11
Put Volume	Nasdaq	726.08	530.68	-195.40	664.03	589.89	-74.15	-121.25
Call volume	Listed	1,306.91	1,386.73	79.82	1,322.83	1,348.89	26.06	53.75
Call Volume	Nasdaq	1,194.10	925.01	-269.09	1,103.75	996.88	-106.87	-162.22
Put + Call Vol	Listed	2,145.47	2,238.46	92.98	2,258.49	2,265.61	7.13	85.86
Put + Call Vol	Nasdaq	1,920.18	1,455.69	-464.49	1,767.78	1,586.77	-181.02	-283.47
Put OI	Listed	28,325.87	32,150.11	3,824.24	33,315.65	40,602.82	7,287.17	-3,462.93
Put OI	Nasdaq	16,933.98	17,646.25	712.27	18,536.20	20,475.08	1,938.88	-1,226.61
Call OI	Listed	32,878.21	38,919.53	6,041.32	34,761.23	43,566.95	8,805.72	-2,764.40
Call OI	Nasdaq	27,741.65	28,724.87	983.22	27,776.23	30,522.55	2,746.32	-1,763.10
Put + Call OI	Listed	61,204.08	71,069.64	9,865.57	68,076.88	84,169.77	16,092.89	-6,227.32
Put + Call OI	Nasdaq	44,675.63	46,371.12	1,695.49	46,312.43	50,997.63	4,685.21	-2,989.72
Signed Volume	Listed	468.35	535.00	66.65	387.17	432.17	45.00	21.65
Signed Volume	Nasdaq	468.02	394.33	-73.69	439.72	406.99	-32.72	-40.97

Panel B: Short-term Options

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Put Volume	Listed	700.03	767.71	67.68	716.48	768.70	52.22	15.46
Put Volume	Nasdaq	654.98	489.10	-165.88	588.95	537.18	-51.78	-114.10
Call Volume	Listed	1,115.26	1,282.91	167.65	1,102.02	1,216.46	114.44	53.21
Call Volume	Nasdaq	1,080.07	860.41	-219.66	982.65	913.85	-68.79	-150.87
Put + Call Vol	Listed	1,815.29	2,050.62	235.33	1,818.50	1,985.16	166.65	68.68
Put + Call Vol	Nasdaq	1,735.05	1,349.51	-385.54	1,571.60	1,451.03	-120.57	-264.97
Put OI	Listed	15,320.64	23,979.47	8,658.82	16,378.07	27,621.72	11,243.65	-2,584.83
Put OI	Nasdaq	11,269.07	14,017.99	2,748.92	11,421.44	16,088.30	4,666.85	-1,917.93
Call OI	Listed	20,778.67	30,380.74	9,602.08	19,994.13	31,654.27	11,660.15	-2,058.07
Call OI	Nasdaq	18,788.25	22,951.64	4,163.39	18,070.89	23,567.80	5,496.91	-1,333.52
Put + Call OI	Listed	36,099.31	54,360.21	18,260.90	36,372.20	59,275.99	22,903.80	-4,642.90
Put + Call OI	Nasdaq	30,057.32	36,969.63	6,912.31	29,492.33	39,656.10	10,163.76	-3,251.45
Signed Volume	Listed	415.23	515.20	99.97	385.54	447.76	62.22	37.75
Signed Volume	Nasdaq	425.09	371.31	-53.79	393.69	376.68	-17.01	-36.78

Table 5: Changes in Trading and Quoting Mechanics

This table summarizes how trading and quoting mechanics change when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" Period. The table shows the average change in the number of down ticks and the percent of time on a down bid for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Downticks	Listed	45.87	49.65	3.78**	45.84	45.01	-0.83**	4.61**
Downticks	Nasdaq	50.61	50.10	-0.52**	50.60	49.60	-1.01**	0.49**
Downbids	Listed	38.82	39.76	0.94**	38.74	39.50	0.76**	0.18
Downbids	Nasdaq	47.06	45.64	-1.42**	47.44	48.02	0.58**	-2.00**

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Downticks	Listed	4.64**	0.46**	0.15
Downticks	Nasdaq	0.49** [a]	0.47**	0.02
Downbids	Listed	0.24**	0.87**	0.27
Downbids	Nasdaq	-2.06** [a]	0.84**	0.23

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Table 6: Liquidity Measures

This table summarizes how liquidity changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-period" and the six months following the start date are called the "Pilot Period". The table shows the average change in various liquidity measures for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the Difference in the Change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Ask Depth	Listed	15.04	12.24	-2.80**	18.81	22.02	3.21**	-6.00**
Ask Depth	Nasdaq	21.23	26.63	5.40*	26.90	34.36	7.46**	-2.05
Bid Depth	Listed	12.16	12.89	0.73	15.96	18.71	2.76**	-2.03
Bid Depth	Nasdaq	21.41	28.44	7.04**	27.77	37.45	9.68**	-2.65
Quoted Spread (¢)	Listed	6.82	7.25	0.43	5.64	6.02	0.37	0.06
Quoted Spread (¢)	Nasdaq	5.44	5.38	-0.06	5.59	5.93	0.34	-0.40
% Quoted Spread	Listed	18.82	19.74	0.92	18.10	18.18	0.08	0.80
% Quoted Spread	Nasdaq	26.61	27.90	1.29	28.40	29.62	1.22**	0.07
Effective Spread (¢)	Listed	4.92	5.22	0.29	4.48	4.67	0.19	0.11
Effective Spread (¢)	Nasdaq	5.22	4.92	-0.31**	5.29	5.27	-0.02	-0.29
% Effective Spread	Listed	16.28	17.56	1.29	14.83	15.63	0.80	0.50
% Effective Spread	Nasdaq	26.91	26.98	0.07	28.84	28.47	-0.37	0.40

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Ask Depth	Listed	-5.26**	1.18**	0.82
Ask Depth	Nasdaq	-2.01** [a]	1.11**	0.79
Bid Depth	Listed	-1.42**	1.16**	0.82
Bid Depth	Nasdaq	-2.47** [b]	1.13**	0.75
Quoted Spread (¢)	Listed	-0.36*	1.35**	0.74
Quoted Spread (¢)	Nasdaq	-0.31**	1.37**	0.75
% Quoted Spread	Listed	0.86*	1.13**	0.62
% Quoted Spread	Nasdaq	0.28**	1.11**	0.68
Effective Spread (¢)	Listed	-0.12	1.51**	0.80
Effective Spread (¢)	Nasdaq	-0.25**	1.31**	0.63
% Effective Spread	Listed	0.26	1.24**	0.43
% Effective Spread	Nasdaq	0.62**	1.12**	0.50

Table 7: Volatility

This table summarizes how volatility changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The table shows the average change in various volatility measures for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Daily Price Range is 100*(log high – log low). Absolute return and standard deviation are reported in percentage points. While standard deviation is reported, tests were run on variances to avoid Jensen's inequality. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for pilot securities and the variable's Pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Daily Price Range	Listed	2.45	2.42	-0.03	2.43	2.36	-0.07**	0.04
Daily Price Range	Nasdaq	3.64	3.36	-0.28**	3.76	3.41	-0.35**	0.07
Absolute Return – 5m	Listed	0.11	0.12	0.00	0.11	0.11	-0.01**	0.01**
Absolute Return – 5m	Nasdaq	0.14	0.13	-0.01**	0.15	0.13	-0.02**	0.01**
Absolute Return – 30m	Listed	0.29	0.28	-0.01*	0.28	0.27	-0.01**	0.00
Absolute Return – 30m	Nasdaq	0.39	0.36	-0.03**	0.40	0.36	-0.04**	0.01
Absolute Return – day	Listed	1.34	1.29	-0.05**	1.33	1.30	-0.04**	-0.01
Absolute Return – day	Nasdaq	1.80	1.69	-0.11**	1.85	1.71	-0.14**	0.03
Return Standard Deviation – 5m	Listed	0.19	0.20	0.00	0.20	0.19	-0.01	0.01
Return Standard Deviation – 5m	Nasdaq	0.26	0.25	-0.01	0.27	0.26	-0.01**	0.02
Return Standard Deviation – 30m	Listed	0.45	0.44	-0.01	0.44	0.43	-0.01*	-0.00
Return Standard Deviation – 30m	Nasdaq	0.61	0.58	-0.03**	0.63	0.59	-0.04**	0.01
Return Standard Deviation – day	Listed	2.11	1.97	-0.14	2.00	2.03	0.03	-0.01
Return Standard Deviation – day	Nasdaq	2.72	2.75	0.03	2.82	2.72	-0.10	-0.13
Variance Ratio 5/30	Listed	1.12	1.23	0.11**	1.11	1.15	0.04**	0.07**
Variance Ratio 5/30	Nasdaq	1.23	1.30	0.06**	1.26	1.29	0.03**	0.03*
Variance Ratio 5/day	Listed	3.09	3.30	0.21**	2.98	3.08	0.10	0.11
Variance Ratio 5/day	Nasdaq	4.08	4.09	0.01	4.15	4.62	0.47	-0.45
Variance Ratio 30/day	Listed	2.71	2.62	-0.08	2.64	2.57	-0.07	0.01
Variance Ratio 30/day	Nasdaq	3.24	3.02	-0.22*	3.25	3.28	0.03	-0.25

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Daily Price Range(bps)	Listed	3.68**	0.86**	0.27
Daily Price Range(bps)	Nasdaq	2.92*	0.79**	0.21
Absolute Return – 5m(bps)	Listed	0.68**	0.84**	0.37
Absolute Return – 5m(bps)	Nasdaq	0.34**[a]	0.73**	0.21
Absolute Return – 30m(bps)	Listed	0.33**	0.83**	0.16
Absolute Return – 30m(bps)	Nasdaq	0.20	0.82**	0.18
Absolute Return – day(bps)	Listed	-0.91	0.80**	0.09
Absolute Return – day(bps)	Nasdaq	0.47	0.71**	0.06
Return Variance – 5m ($x10^6$)	Listed	0.49**	0.29**	0.10
Return Variance – 5m($x10^6$)	Nasdaq	0.22	0.84**	0.17
Return Variance – 30m($x10^5$)	Listed	-0.66*	0.89**	0.01
Return Variance – 30m($x10^5$)	Nasdaq	-0.34*	1.03**	0.07
Return Variance – day($x10^4$)	Listed	-0.33	0.21**	0.12
Return Variance – day ($x10^4$)	Nasdaq	0.38	0.44**	0.12
Variance Ratio 5/30	Listed	0.08**	0.68**	0.44
Variance Ratio 5/30	Nasdaq	0.01[a]	0.54**	0.21
Variance Ratio 5/day	Listed	0.12	1.03**	0.42
Variance Ratio 5/day	Nasdaq	-0.82	0.03	0.00
Variance Ratio 30/day	Listed	0.02	0.49**	0.16
Variance Ratio 30/day	Nasdaq	-0.26	0.17	0.00

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Table 8: Returns around the May 2, 2005 Start of the Pilot

This table shows the returns surrounding the May 2 initiation of the pilot. The raw returns are equally-weighted averages of the returns for each stocks, as collected from CRSP. The Cumulative Returns are set to be zero on the day prior to the start of the pilot. The Cumulative returns represent the compounded returns on an investment made at the April 29 closing price. * indicates that the control stock returns are statistically different from the pilot stock returns at the 5% significance level in a two-tailed test. None of the returns are statistically different at the 1% level.

Panel A: Listed Sample Stocks

	Daily Returns		Cumulative Returns	
Date	Pilot	Control	Pilot	Control
April 18	0.005	0.007	0.007	0.015
April 19	0.012	0.011	0.019	0.025
April 20	-0.015	-0.015	0.003	0.009
April 21	0.019	0.018	0.021	0.026
April 22	-0.009	-0.011	0.011	0.015
April 25	0.010	0.011	0.021	0.026
April 26	-0.010	-0.012	0.010	0.013
April 27	0.000	-0.001	0.009	0.011
April 28	-0.016	-0.016	-0.007	-0.006
April 29	0.008	0.006	0.000	0.000
May 2	0.007	0.009*	0.007	0.009*
May 3	-0.001	-0.001	0.005	0.008
May 4	0.015	0.016	0.020	0.024
May 5	0.000	0.001	0.020	0.025
May 6	0.002	0.001	0.022	0.026
May 9	0.010	0.008	0.032	0.034
May 10	-0.012	-0.010	0.020	0.024
May 11	0.001	0.002	0.021	0.026
May 12	-0.015	-0.014	0.006	0.011
May 13	-0.010	-0.010	-0.003	0.001
May 16	0.013	0.014	0.010	0.015

Panel B: Nasdaq Sample Stocks

	Daily Returns		Cumulative Returns	
Date	Pilot	Control	Pilot	Control
April 18	0.006	0.007	0.019	0.017
April 19	0.016	0.018*	0.035	0.035
April 20	-0.018	-0.018	0.015	0.016
April 21	0.025	0.026	0.039	0.041
April 22	-0.018	-0.019	0.019	0.020
April 25	0.009	0.010	0.027	0.030
April 26	-0.012	-0.016*	0.014	0.013
April 27	0.001	0.001	0.014	0.012
April 28	-0.021	-0.019	-0.009	-0.008
April 29	0.009	0.009	0.000	0.000
May 2	0.008	0.009	0.008	0.009
May 3	0.001	0.001	0.008	0.010
May 4	0.019	0.020	0.027	0.030
May 5	0.000	0.001	0.027	0.031
May 6	0.001	0.000	0.028	0.031
May 9	0.012	0.012	0.040	0.043
May 10	-0.012	-0.013	0.028	0.030
May 11	0.001	-0.001	0.029	0.029
May 12	-0.008	-0.009	0.020	0.020
May 13	-0.004	-0.005	0.016	0.015
May 16	0.015	0.016	0.032	0.031

Table 9: Six Month Returns

The table summarizes tests of whether the six month returns of the pilot stocks differ from the six month returns of the control stocks. The raw returns are compounded cumulative returns from CRSP. If a stock is not in the sample for the entire six months, its return from its last day is compounded to six months. The market adjusted returns is simply the raw return minus the CRSP equally-weighted index. The alpha is estimated in-sample by regressing the raw return for a stock on the equally-weighted CRSP index return. A stock's alpha is considered "negative" if it is statistically below zero at the 5% level in a two-tailed test. Likewise, a stock's alpha is considered "positive" if it is statistically above zero at the 5% level in a two-tailed test. ** indicates that the control stock returns are statistically different from the pilot stock returns at the 5% significance level in a two-tailed test.

Panel A: Univariate Differences

Variable	Market	Pilot	Control	Difference
Raw Return	Listed	9.18%	11.56%	-2.38%
Raw Return	Nasdaq	14.21%	16.30%	-2.09%
Market Adjusted Return	Listed	-2.10%	-0.00%	-2.07%
Market Adjusted Return	Nasdaq	2.26%	4.01%	-1.74%
Alpha	Listed	-0.05%	-0.04%	-0.01%
Alpha	Nasdaq	-0.04%	-0.02%	-0.01%
Negative Alpha	Listed	5.56%	4.93%	0.60%
Negative Alpha	Nasdaq	2.73%	1.53%	1.20%
Positive Alpha	Listed	0.00%	0.92%	-0.92%**
Positive Alpha	Nasdaq	0.91%	1.20%	-0.29%

Panel B: Regression Tests

Market Model Alpha = $\alpha + \beta$Pilot

Variable	Market	Pilot	R-squared
Alpha	Listed	-0.0001	0.009
Alpha	Nasdaq	-0.0001	0.005

Table 10: Skewness

This table summarizes how skewness changes when the tick and bid tests are removed. The four months prior to the pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The table shows the average levels and changes in various skewness measures for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Sample skewness is computed for each stock in the pilot and contol sample in the Pre-Pilot and Pilot period, for five-minute, thirty-minute, and one day return intervals. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1% and 5% level in a two-tailed test.

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Skewness—5m	Listed	0.08	0.16	0.08	0.25	0.13	-0.12	0.20
Skewness—5m	Nasdaq	0.29	0.43	0.14	0.22	0.36	0.14	0.00
Skewness—30m	Listed	0.13	0.09	-0.04	0.13	0.13	0.00	-0.04
Skewness—30m	Nasdaq	0.20	0.32	0.12	0.13	0.23	0.10*	0.02
Skewness—day	Listed	0.06	0.15	0.09	0.17	0.21	0.03	0.06
Skewness—day	Nasdaq	0.26	0.35	0.09	0.16	0.29	0.13	0.05

Table 11: Extreme Price Reversals

This table summarizes how the frequency of large negative and positive short-horizon price reversals differs across pilot and control stocks. The numbers in the table represent the number of reversals per 100,000 stock/intervals. A negative (positive) reversal is defined as a negative (positive) return immediately followed by a positive (negative) return. The "size" of the reversal is defined as the minimum absolute value of the two adjacent returns, normalized by the pre-pilot standard deviation of the stock's holding-period return, where the second return is computed as a percentage of the lagged price, and the holding period is five minutes or thirty minutes. The frequency of reversals is computed based on a six-month period following the pilot start date (May 2, 2005). The pre-pilot standard deviation used to normalize the returns is computed over a four-month period prior to the start date. Nonparametric statistical tests based on a bootstrapping procedure determine whether the number of reversals observed in the pilot sample would be statistically rare in the control sample. **, * indicates statistical significance at the 1% and 5% level in a two-tailed test.

Panel A: Five-Minute Return Reversals

	Listed Stocks				Nasdaq Stocks			
	Negative Reversals		Positive Reversals		Negative Reversals		Positive Reversals	
Reversal Size	Pilot	Control	Pilot	Control	Pilot	Control	Pilot	Control
> 2	338.4**	281.3	339.1**	281.1	273.4**	257.4	284.1**	267.8
> 3	76.7**	65.1	75.4**	63.5	71.9**	62.8	72.7**	67.0
> 4	25.0**	20.4	24.4**	19.3	25.1**	22.4	27.6**	24.6
> 5	10.0**	8.8	11.3**	8.4	10.5	9.1	13.2**	11.2
> 6	4.9	4.6	5.8**	4.8	5.3	4.2	6.9*	5.9
> 7	2.8	2.8	3.4	3.1	3.0	2.2	3.6	3.6
> 8	1.7	1.8	2.0	2.2	1.9	1.2	2.2	2.2
> 9	1.1	1.3	1.2*	1.7	1.2	0.6	1.6	1.4

Panel B: Thirty-Minute Return Reversals

	Listed Stocks				Nasdaq Stocks			
	Negative Reversals		Positive Reversals		Negative Reversals		Positive Reversals	
Reversal Size	Pilot	Control	Pilot	Control	Pilot	Control	Pilot	Control
> 2	251.4	240.8	240.5	231.4	215.3	218.7	224.3	221.5
> 3	53.2*	47.1	44.3	45.9	38.3	41.0	41.6	45.5
> 4	9.2	11.0	12.6	12.0	12.1	10.3	12.1	13.4
> 5	3.3	4.3	4.2	5.4	4.8	4.1	5.3	4.6
> 6	1.0	1.6	1.3	2.3	1.5	2.2	3.2	2.2
> 7	0.4	0.8	0.6	1.3	0.3	0.9	1.3	1.3
> 8	0.1	0.4	0.1	0.7	0.2	0.5	0.7	0.8
> 9	0.0	0.2	0.1	0.4	0.0	0.3	0.5	0.7

Table 12: Semi-Autoregression Results

This table reports average regression coefficients of returns on lagged positive and negative component returns, for pilot and control stocks before and after the start of the pilot. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The coefficients reported in the table are the mean coefficients across all stocks in the subsample, estimated over the designated period, of the autoregressive model:

$$R_t = \sum_{n=1}^{5} \alpha_n R_{t-n}^{-} + \sum_{n=1}^{5} \beta_n R_{t-n}^{+} .$$

where R_t represents the stock return in period t, and

$$R_t^{-} = \min(0, R_t) \qquad R_t^{+} = \max(0, R_t) .$$

Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test.

Panel A: Five-minute Returns

		Pilot Sample			Control Sample			Pilot Δ minus
Lag/Sign	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
1 / Negative	Listed	-0.048	-0.071	-0.022**	-0.048	-0.049	-0.001	-0.021**
2 / Negative	Listed	-0.019	-0.007	0.012**	-0.015	-0.002	0.013**	-0.001
3 / Negative	Listed	-0.004	-0.005	-0.001	-0.005	-0.003	0.002	-0.003
4 / Negative	Listed	-0.001	-0.010	-0.008**	-0.001	-0.004	-0.003	-0.005*
5 / Negative	Listed	-0.005	-0.004	0.000	-0.003	0.000	0.003	-0.003
1 / Positive	Listed	-0.033	-0.056	-0.022**	-0.034	-0.031	0.003	-0.026**
2 / Positive	Listed	-0.005	-0.013	-0.008**	-0.004	-0.004	0.000	-0.008**
3 / Positive	Listed	-0.003	0.003	0.006**	-0.002	0.007	0.009**	-0.003
4 / Positive	Listed	-0.003	-0.004	-0.001	-0.001	-0.002	-0.001	0.000
5 / Positive	Listed	-0.004	-0.005	-0.001	-0.002	-0.002	0.000	-0.001
1 / Negative	Nasdaq	-0.027	-0.046	-0.019**	-0.030	-0.042	-0.012**	-0.007
2 / Negative	Nasdaq	-0.014	-0.007	0.007	-0.014	-0.006	0.009**	-0.002
3 / Negative	Nasdaq	-0.004	-0.006	-0.002	-0.007	-0.006	0.001	-0.003
4 / Negative	Nasdaq	0.000	-0.004	-0.004	0.001	-0.003	-0.004**	0.000
5 / Negative	Nasdaq	-0.002	-0.002	0.000	-0.004	-0.002	0.002	-0.003
1 / Positive	Nasdaq	-0.032	-0.030	0.002	-0.034	-0.024	0.009**	-0.007
2 / Positive	Nasdaq	-0.011	-0.012	0.000	-0.011	-0.008	0.004	-0.004
3 / Positive	Nasdaq	-0.004	0.002	0.006*	-0.004	0.004	0.008**	-0.002
4 / Positive	Nasdaq	-0.002	-0.003	-0.001	-0.004	-0.001	0.004**	-0.005
5 / Positive	Nasdaq	-0.008	-0.001	0.006**	-0.006	0.000	0.007**	-0.001

Panel B: Thirty-minute Returns

		Pilot Sample			Control Sample			Pilot Δ minus
Lag/Sign	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
1 / Negative	Listed	-0.030	-0.021	0.009	-0.020	-0.008	0.012**	-0.003
2 / Negative	Listed	-0.004	-0.008	-0.004	-0.008	-0.010	-0.002	-0.002
3 / Negative	Listed	-0.003	0.018	0.021**	-0.002	0.017	0.019**	0.001
4 / Negative	Listed	-0.001	-0.029	-0.029**	-0.001	-0.024	-0.023**	-0.006
5 / Negative	Listed	-0.010	-0.005	0.006	-0.010	0.000	0.010**	-0.004
1 / Positive	Listed	0.002	-0.022	-0.024**	0.007	-0.008	-0.015**	-0.009
2 / Positive	Listed	0.013	0.000	-0.013**	0.011	0.003	-0.008**	-0.006
3 / Positive	Listed	0.008	0.006	-0.002	0.012	0.012	0.000	-0.002
4 / Positive	Listed	-0.008	0.009	0.018**	-0.005	0.004	0.009**	0.009*
5 / Positive	Listed	-0.008	0.002	0.010**	-0.002	-0.001	0.001	0.008
1 / Negative	Nasdaq	-0.026	-0.019	0.007	-0.022	-0.018	0.003	0.004
2 / Negative	Nasdaq	-0.009	-0.015	-0.006	-0.010	-0.010	0.001	-0.007
3 / Negative	Nasdaq	0.001	0.009	0.008	-0.001	0.008	0.009**	-0.001
4 / Negative	Nasdaq	-0.010	-0.025	-0.015**	-0.014	-0.021	-0.007*	-0.008
5 / Negative	Nasdaq	-0.016	0.000	0.016**	-0.014	-0.002	0.012**	0.004
1 / Positive	Nasdaq	-0.017	-0.001	0.016**	-0.020	-0.005	0.015**	0.001
2 / Positive	Nasdaq	0.006	-0.007	-0.014**	0.006	-0.004	-0.010**	-0.004
3 / Positive	Nasdaq	0.003	0.004	0.001	-0.002	0.006	0.008**	-0.007
4 / Positive	Nasdaq	-0.017	0.004	0.021**	-0.010	0.004	0.014**	0.007
5 / Positive	Nasdaq	-0.002	-0.005	-0.003	-0.006	-0.002	0.005	-0.007

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Table 13: Sample Deciles

This table shows the number of stocks in each market capitalization, turnover, and short selling decile. The deciles are set so that each decile contains the same number of stocks for the full sample. This table reports the subsample sizes separately for pilot and control stocks and for Listed and Nasdaq NM Stocks. It also gives the proportion of stocks in that decile and market that are pilot or control stocks.

	Listed				Nasdaq			
	Pilot		Control		Pilot		Control	
	Count	Proportion	Count	Proportion	Count	Proportion	Count	Proportion
Decile	Market Capitalization							
Lowest	22	33.9	43	66.1	62	28.4	156	71.6
2	19	31.1	42	66.9	61	27.6	160	72.4
3	28	33.3	56	66.7	69	34.5	131	65.5
4	35	33.0	71	67.0	63	35.6	114	64.4
5	41	32.8	84	67.2	63	39.9	95	60.1
6	59	34.9	110	65.1	34	29.6	81	70.4
7	65	35.1	120	64.9	34	34.7	64	65.3
8	75	35.2	138	64.8	27	38.0	44	62.0
9	70	31.4	153	68.6	16	26.7	44	73.3
Highest	90	36.7	155	63.3	10	26.3	28	73.7
Decile	Turnover							
Lowest	36	35.3	66	64.7	49	27.2	131	72.8
2	54	32.0	115	68.0	47	41.2	67	58.8
3	61	32.4	127	67.6	36	37.5	60	62.5
4	71	37.6	118	62.4	23	24.5	71	75.5
5	62	33.5	123	66.5	33	33.7	65	66.3
6	53	32.5	110	67.5	39	32.2	82	67.8
7	71	44.7	88	55.4	42	33.9	82	66.1
8	39	31.0	87	69.0	59	37.3	99	62.7
9	36	30.0	84	70.0	46	28.2	117	71.8
Highest	21	28.0	54	72.0	65	31.3	143	68.8

Table 14: Changes in Short Selling Activity Across Market Cap and Turnover Deciles

This table shows the marginal effect of the pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Short Selling Volume}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Short Selling Volume}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the number of shares sold short on a day divided by the total volume on that day. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.26	-1.55**	2.84**	1.44**
2	4.83**	1.68**	2.84**	1.17**
3	1.92**	1.64**	1.45**	1.21**
4	4.38**	1.80**	2.39**	1.91**
5	3.23**	3.23**	1.12**	2.09**
6	3.87**	2.46**	2.57**	1.53**
7	3.36**	3.90**	2.03**	2.12**
8	0.89**	1.03**	1.00**	2.08**
9	1.27**	2.47**	1.61**	1.17**
Highest	0.05	1.28**	3.50**	1.93**
PrePilotControl	0.59**	0.64**	0.60**	0.67**
Average R^2	0.10	0.09	0.10	0.09

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Table 15: Changes in Nasdaq Market Share Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Nasdaq Market Share}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Nasdaq Market Share}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the Nasdaq share of short selling volume on a day. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. ** indicates that the effect is statistically different from zero at the 1 % level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	3.41**	3.56**	-2.04**	1.78**
2	-3.82**	2.57**	-1.76**	3.41**
3	-1.90**	3.01**	-0.61**	2.22**
4	-1.16**	2.37**	-1.06**	2.98**
5	-1.56**	1.80**	-0.82**	3.16**
6	-1.87**	1.87**	-0.72**	3.08**
7	-1.73**	1.71**	-1.56**	2.18**
8	-1.95**	2.04**	-1.41**	1.75**
9	-1.21**	0.05	-0.77**	1.74**
Highest	0.22	0.54	-1.46**	2.04**
PrePilotControl	0.75**	0.68**	0.77**	0.69**
Average R^2	0.16	0.11	0.16	0.12

Table 16: Changes in Ask Depth Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Ask Depth}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Ask Depth}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the ask depth. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	0.55	0.80	-3.92**	-4.22**
2	-3.07**	-3.57**	-9.75**	-4.23**
3	-3.58**	-4.18**	-3.55**	-4.50**
4	-4.30**	-3.74**	-3.96**	-5.01**
5	-4.25**	-4.31**	-4.66**	-3.28**
6	-10.57**	20.44**	-3.75**	-4.06**
7	-4.01**	-3.04**	-6.60**	-7.22**
8	-3.48**	-7.55**	-2.83**	-12.46**
9	-4.53**	24.45**	-6.39**	-6.77**
Highest	-7.95**	-65.30**	-8.98**	21.76*
PrePilotControl	1.18**	1.12**	1.18**	1.11**
Average R^2	0.82	0.80	0.82	0.80

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Table 17: Changes in Bid Depth Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Bid Depth}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Bid Depth}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the bid depth. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	5.39**	2.02*	-2.27**	-5.44**
2	-3.23**	-5.09**	-8.32**	-5.72**
3	-2.36**	-5.24**	-1.03**	-6.11**
4	-2.07**	-4.28**	-0.38*	-7.12**
5	-1.41**	-5.14**	-1.21**	-4.16**
6	-7.74**	22.27**	-0.16	-4.83**
7	-1.28**	-4.19**	-1.91**	-8.99**
8	1.26**	-8.31**	5.04**	-12.96**
9	-0.49**	25.51**	-1.20**	-7.62**
Highest	-1.06**	-69.58**	-1.11*	25.35**
PrePilotControl	1.16**	1.14**	1.16**	1.13**
Average R^2	0.82	0.75	0.82	0.75

Table 18: Changes in Effective Spread Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Relative Effective Spread}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Relative Effective Spread}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the relative effective spread. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	14.01	2.48**	4.94	0.46
2	2.33	-1.83**	-0.37	-3.32**
3	-2.30	0.29	-0.91	2.08*
4	0.24	-0.16	0.80	0.98
5	-1.40	0.32	-0.34	-0.24
6	-2.57*	0.80**	0.20	0.28
7	0.24	1.72**	-1.74	1.03**
8	-0.32	1.89**	4.72*	0.30
9	0.53	2.04**	-0.72	0.79**
Highest	0.52	2.92**	-2.04*	3.30**
PrePilotControl	1.20**	1.12**	1.22**	1.13**
Average R^2	0.44	0.49	0.43	0.50

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Table 19: Changes in Five-Minute Return Variances across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Variance (5 minute returns)}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Variance(5 minute returns)}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$ multiplied by 10^6. The dependent variable is the five-minute return variance. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	11.123**	1.571**	2.130**	0.114
2	2.693**	-0.393	-0.074	-0.350
3	1.840**	-0.001	1.182	0.385
4	0.968**	0.964	0.158**	0.968*
5	0.652**	-0.080	-0.253**	0.277
6	1.322	-0.460*	0.229**	0.095
7	-0.263**	0.052	0.151**	0.415*
8	-0.932**	-0.133	1.484**	1.076
9	-0.789**	-0.661**	0.427**	-0.232
Highest	-1.162**	-0.802**	0.535**	-0.182
PrePilotControl	0.253**	0.822**	0.283**	0.834**
Average R^2	0.156	0.173	0.111	0.173

Table 20: Changes in Daily Return Variance across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Variance (Daily Return)}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Variance (Daily Return)}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$ multiplied by 10^4. The dependent variable is the daily return variance. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	7.529**	3.240*	0.720	-0.655
2	0.751	0.070	-1.093	-1.303
3	0.992	0.709	-1.081	0.146
4	0.332	2.713*	-0.971	1.711
5	0.061	-1.503	-0.556	0.632
6	-0.260	0.798	0.154	2.653
7	-0.146	-1.623	-0.052	-0.452
8	-1.452*	-1.965	0.449	2.513
9	-1.243*	-3.131	0.366	-0.173
Highest	-1.775**	-3.596	0.137	-0.391
PrePilotControl	0.179**	0.419**	0.206**	0.433**
Average R^2	0.161	0.129	0.126	0.122

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Table 21: May 2 Market Adjusted Returns Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$R_{May2i} = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the return from the close of trading on April 29, 2005 to the close of trading on May 2, 2005. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. * indicates that the effect is statistically different from zero at the 5% level in a two-tailed test. None of the numbers presented below are significant at the 1% level.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.16%	-0.45%	-0.35%	0.48%*
2	-0.35%	0.00%	-0.17%	-0.06%
3	-0.20%	-0.29%	-0.43%	0.28%
4	0.08%	-0.50%	-0.42%	0.57%
5	-0.18%	0.72%	-0.27%	-0.97%
6	0.02%	-0.24%	0.06%	-0.06%
7	-0.01%	-0.55%	-0.31%	-0.27%
8	-0.38%	-0.19%	0.08%	0.14%
9	-0.41%	-0.54%	-0.17%	-0.59%
Highest	-0.47%*	0.05%	-0.16%	-0.81%*
Average R^2	0.006	0.006	0.006	0.008

Table 22: Six Month Market Model In-Sample Alphas Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

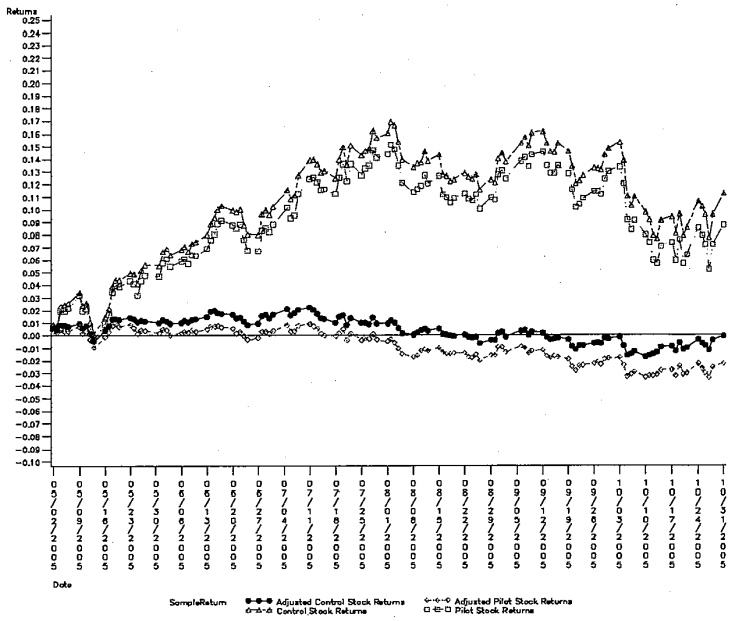
$$\text{Alpha}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is in-sample alpha estimated for each stock based on the market model. The market model alpha was estimated over the six month period from May 2, 2005 to October 31, 2005 by regressing the daily stock returns on the daily market return, which is represented by the CRSP equally-weighted index returns. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. None of the numbers presented below are significant at the 5% or 1% level.

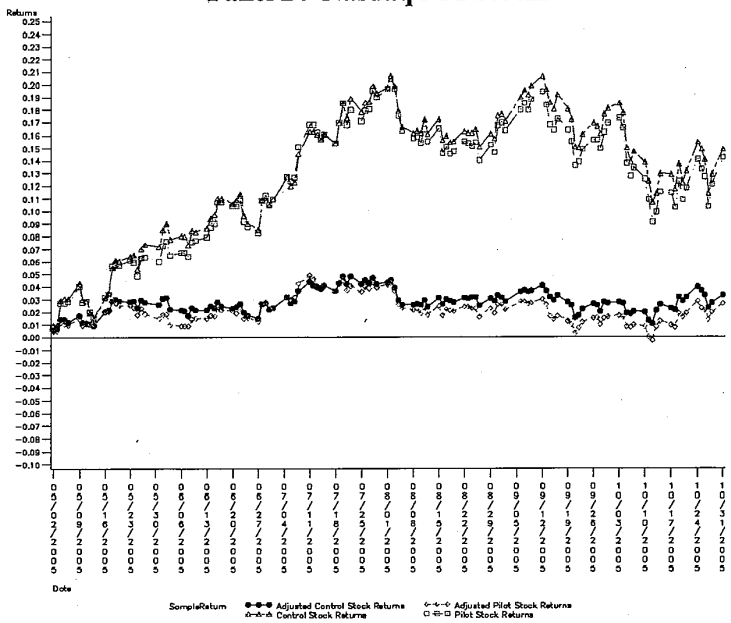
	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.06%	0.08%	-0.03%	-0.03%
2	-0.10%	-0.02%	-0.03%	0.02%
3	-0.05%	-0.05%	0.00%	0.00%
4	-0.02%	-0.08%	-0.03%	0.05%
5	-0.03%	0.02%	0.01%	-0.02%
6	0.01%	-0.01%	-0.01%	0.04%
7	-0.03%	0.00%	-0.02%	-0.02%
8	0.02%	-0.02%	-0.01%	-0.06%
9	-0.01%	0.01%	-0.02%	-0.02%
Highest	0.02%	0.00%	0.05%	-0.02%
Average R^2	0.011	0.012	0.005	0.006

Figure 1: Six Month Cumulative Returns During Pilot

Panel A: Listed Stocks



Panel B: Nasdaq NM Stocks



Appendix A: Concurrent Regulation SHO Pilot Studies

We have identified four concurrent studies that also examine the effect of removing the tick test and/or the bid test during the Regulation SHO Pilot. Much of the analysis is similar to the analysis reported in this report, but the construction of the samples and the focus of the test design differs in important ways. Each approach has its merits. See the attached Table A.1 for a simplified comparison of the approaches.

One main difference between the construction of the samples for this report and the sample construction in the concurrent papers is the incorporation of stocks that might be outliers. This report includes these stocks because they might be the ones most affected by the Pilot. The other studies exclude these stocks in order to improve matching between the pilot and control stocks or to remove the influence of confounding events.

Three academic studies (Alexander and Peterson (2006), Deither, Lee, and Werner (2006), and Wu (2006)) plus the OEA study incorporated a Pre-Pilot period into the study. The design of the Bai (2006) study does not require comparison to a Pre-Pilot period. All studies compared Pilot stocks to Control stocks, but two conducted one-on-one matches (Alexander and Peterson (2006) and Wu (2006)).

Despite the different decisions, many of the results of this report are supported by the results of the concurrent studies. A summary of the results of the three studies most comparable to this report can be found in Table A.2. Bai (2006) is not included because the focus differs from this report. The general results, however, are in line with the results of the academic studies and this report. Specifically, Bai (2006) finds no effect of the pilot on stock price reactions to negative earnings shocks.

Table A.1: Comparison of Sample Construction and Research Focus

Study	Alexander and Peterson (2006)	Bai (2006)	Diether, Lee, and Werner (2006)	Wu (2006)	SEC
Sample Period	4/1/05 to 5/31/05 1 month before 1 month during	5/2/05 to 11/30/05 7 months during	2/1/05 to 7/31/05 minus 4 weeks around May 2 10 weeks before 10 weeks during	1/3/05 – 8/31/05 4 months before 4 months during	1/1/05 to 10/31/05 4 months before 6 months during
Starting Stocks	Original Pilot and Control	Original Pilot and Control	2004 Russell 3000	NYSE stocks in 2004 Russell 3000	Original Pilot and Control
Excluded Stocks	Amex stocks Stocks delisted before 5/31	Stocks delisted before 11/30/05 Commercial Banks REITS Earnings announcements with EPS ≥ forecast. Announcement time uncertain or during trading hours. Outliers and stocks with missing information.	Amex and NASDAQ Small Cap stocks Stocks with ticker changes or changes in listing venue during sample period Stocks not in 2005 Russell Stocks w/ prices > $100 Stocks w/ spreads > $1 Stocks delisted before 7/31	Stocks not in 2005 Russell Stocks with prices > $900	Stocks delisted before 5/2 Includes stocks delisted before 10/31
One-on-One Matching	Yes (Keep best 50% of matches)	No	No	Yes (Exclude if no good control match)	No
Final Sample	NYSE: 224 pairs Nasdaq: 183 pairs	945 negative earnings announcements. 311 Pilot, 634 Contorl	NYSE: 448 pilot, 904 control Nasdaq: 376 pilot, 757 control	NYSE: 332 pairs	Listed: 504 pilot, 973 control Nasdaq: 439 pilot, 917 control
Focus of Study	Effect of pilot on short selling, liquidity, volatility, market efficiency, and price impact.	Effect of pilot around Negative Earnings Announcements	Effect of increases in short selling on market quality. Plus, effect of pilot on short selling, liquidity, volatility.	Price discovery of short selling. Plus, effect of pilot on short selling, liquidity, volatility, and efficiency of large/small stocks.	Effect of pilot on short selling, liquidity, volatility, market efficiency, and extreme price changes. Plus, differences across large/small and liquid/illiquid stocks

Table A.2: Comparison of Results

Study	Alexander and Peterson (2006)	Diether, Lee, and Werner (2006)	Wu (2006)	SEC
Short Selling	No significant impact on short sale volume for either NYSE or NASDAQ. NYSE: Pilot stocks had a higher number of short sales trades and a lower average short sale trade size. NASDAQ: No impact on number of short sales trades or average short sale trade size.	Higher relative short sale volume. NYSE: higher number of short sale trades No impact on the number of NASDAQ short sale trades.	Examines only short selling on the NYSE Relative short selling increases for pilot stocks. Significant for small stocks but not large stocks.	Higher short sale volume and a higher number of short sale trades. No impact on short interest or days to cover. No impact on option trading volume or open interest. Trading is more balanced for pilot stocks. The increase in short selling is bigger for small stocks.
Liquidity	NYSE: larger spreads, smaller quoted ask depth, smaller quoted bid depth, higher price impact NASDAQ: larger spreads No effect on effective spreads	No impact on NASDAQ stocks. NYSE: Larger quoted, effective, and realized spreads, smaller quoted ask depth, higher relative bid depth, smaller buy imbalances.	Relative effective and quoted spreads increase with pilot by < 1 bps. This is statistically significant only for small stocks. Smaller buy imbalances across all market cap groups. Offer depth declines for most size groups.	Listed: smaller quoted ask depth in univariate and regression. Regression shows decrease in both bid and ask. Some tests show small increases or decreases in realized liquidity.

Study	Alexander and Peterson (2006)	Diether, Lee, and Werner (2006)	Wu (2006)	SEC
Volatility	No impact. The authors examine six volatility measures: 5 minute return volatility, semi-variance, daily relative price range, Fama-French three-factor model idiosyncratic risk, CAPM idiosyncratic risk, and implied volatility.	No increase in the majority of the 26 different volatility measures for Pilot Stocks. NYSE: higher short term volatility (15/5 variance ratio), daily return volatility, trade to trade return volatility, offer to offer quote volatility, five-minute bid and offer volatility, daily up-side and down-side semi-variance. The authors examine semi-variance, trade returns, bid quote returns, and ask quote returns for various time lengths: trade to trade, quote to quote, five-minute, fifteen-minute, and daily. They also examine the 15/5 minute variance ratio.	Variance ratios did not change with pilot. Daily price range and intraday price standard deviation do not change.	Some evidence of an increase in intraday volatility. This appears to be driven by smaller stocks as larger stocks saw a decline in intraday volatility during the pilot. While average daily volatility does not change, smaller stocks experienced lower volatility during the pilot as larger stocks experienced an increase.
Efficiency	No impact except for the following measures for NYSE stocks: higher autocorrelation of five-minute returns, greater likelihood of a lower price for the second trade after a short sale, and greater likelihood of a higher trade price for the first trade after a short sale. The authors examine the autocorrelation of five- and thirty-minute returns, upside minus downside r-squared, and price runs.		Hasbrouck pricing errors show no significant change with pilot. Intraday return autocorrelations (30 and 60 minute) did not change with pilot.	Higher five-minute return reversals. Higher five-minute semi-autoregression. No impact on thirty-minute return reversals, thirty-minute semi-autocorrelation, or on skewness in five-minute, thirty-minute, and daily returns.

Study	Alexander and Peterson (2006)	Diether, Lee, and Werner (2006)	Wu (2006)	SEC
Returns	No significant impact on returns surrounding the announcement date of the Pilot stocks, on the initiation day of the Pilot, or during the first month of the Pilot.			Listed pilot stocks had a 24 bps lower return than control stocks on the initiation day of the Pilot but had statistically similar cumulative return during the 6 months after the Pilot.
Conclusion	Concerns about the removal of the price tests leading to a degradation of market quality are unfounded. Price tests do not further the stated objectives of short sale regulation.	While the suspension of the NYSE tick test is found to be associated with larger spreads and higher short-term volatility, this evidence is consistent with the distorting effects of the tick test on short sellers (i.e., forcing them to be liquidity suppliers) rather than any benefit to investor welfare.	Tick test reduces short selling and narrows the spread primarily for small stocks. Tick test does not seriously constrain short sellers from trading on their information.	Most evidence shows that the pilot had a minor effect. The most intriguing results are in volatility. Some evidence that the tick test has a bigger effect in small stocks.

Economic Analysis of the Short Sale Price Restrictions Under the Regulation SHO Pilot

Office of Economic Analysis
U.S. Securities and Exchange Commission

This Draft: September 14, 2006

This is a report of the staff of the Office of Economic Analysis. The Commission has expressed no view regarding the analysis, findings or conclusions herein.

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Economic Analysis of the Short Sale Price Restrictions under the Regulation SHO Pilot

A Study by the Staff of the Office of Economic Analysis[1]

I Introduction

A. Background

Short selling in exchange-listed stocks ("Listed Stocks") in the U.S. has been subject to a "tick test" since 1938. Rule 10a-1 under the Securities Exchange Act of 1934 allows short sales to occur only at an uptick or a zero uptick (also known as a "zero-plus tick") for Listed Stocks. That is, short sales in Listed Stocks may be effected above the last trade price or at the last trade price if the last trade price is higher than the most recent trade at a different price.[2] Prior to August 1, 2006, Nasdaq was not operating as an exchange and, therefore, its stocks were not Listed for the purposes of Rule 10a-1. However, in 1994, the National Association of Securities Dealers ("NASD") introduced a "bid test" for Nasdaq National Market Stocks ("Nasdaq NM Stocks"), which applies to trading on Nasdaq and trading reported to the NASD. This rule, the former NASD Rule 3350, specifies that whenever the bid is a downtick from the previous bid, traders other than market makers may sell short only at prices one penny above the bid.[3] Within this report, the tick test and bid test will be described more generally as "price restrictions."

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[1] For further information, questions, or comments, please contact Amy Edwards (edwardsa@sec.gov), Stewart Mayhew (mayhews@sec.gov), Tim McCormick (mccormickt@sec.gov), or Allan Zebedee.

[2] Paragraph (a) of Rule 10a-1 governs short sales of any security registered on, or admitted to unlisted trading privileges on, a national securities exchange if such transactions are made pursuant to an effective transaction reporting plan as defined in Rule 600 of Regulation NMS. Unless a specific exemption applies, short sales are prohibited at a price that is either (1) below the last reported price of a transaction reported pursuant to an effective transaction reporting plan (known as a "minus tick"); or (2) at the last reported price if that price is lower than the last reported different price (known as a "zero-minus tick").

[3] When Nasdaq began operating as a national securities exchange, NASD Rule 3350 was replaced by Nasdaq Rule 3350 for Nasdaq NM stocks traded on Nasdaq, and NASD Rule 5100 for Nasdaq NM stocks traded over-the-counter and reported to a NASD facility. In connection with Nasdaq commencing operations as a national securities exchange the Nasdaq National Market was renamed to the Nasdaq Global Market and Nasdaq NM stocks were renamed Nasdaq Global Market stocks. See NASD Rule 4200(a)(6) (providing that the Nasdaq Global Market is the successor to the Nasdaq National Market); see also Securities Exchange Act Release No. 54071 (June 29, 2006),

In July 2004, the Securities and Exchange Commission (the "Commission" or the "SEC"), adopted Regulation SHO, which contains Rule 202T, allowing the Commission to establish, by separate order, a pilot program to examine the efficacy of price restrictions.[4] At the same time, the Commission issued an order ("Pilot Order") establishing a pilot program ("Pilot") exempting a third of the stocks in the Russell 3000 Index ("Russell 3000") from all price restrictions.[5] The pilot stocks constitute a sample of Russell 3000 stocks that is stratified across average daily trading volume levels within each of three groups, corresponding to New York Stock Exchange ("NYSE,") Nasdaq, and American Stock Exchange ("AMEX") issues.[6] The Pilot went into effect on May 2, 2005, and was scheduled to end on April 28, 2006,[7] but has been extended to August 6, 2007 to allow the Commission to consider potential rulemaking after evaluating the results of the Pilot.[8]

The Pilot was designed to enable the Commission and the broader community to evaluate whether the price restrictions have a substantive impact on market quality, and more generally to achieve a deeper understanding of how price restrictions affect the trading process. In its Pilot Order, the Commission provided further explanation for the Pilot:[9]

> The Pilot will enable us to obtain empirical data to help assess whether short sale regulation should be removed, in part or in whole, for actively-traded securities, or if retained, should be applied to additional securities. The Pilot will allow us to study trading behavior in the absence of a short sale price test on the stocks selected by comparing the trading behavior of the control group stocks to that of

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71 FR 38922 (July 10, 2006) (File No. SR-NASD-2006-068). For purposes of this study, we refer to Nasdaq NM stocks as Nasdaq NM or Nasdaq Stocks and not Nasdaq Global Market stocks. Prior to Nasdaq commencing operations as an exchange, Nasdaq securities traded on exchanges on an unlisted trading privileges basis were not subject to any price restriction.

[4] See the adopting release, SEC Release No. 34-50103, July 28, 2004.

[5] See the first Pilot Order, SEC Release No. 34-50104, July 28, 2004.

[6] Stocks were selected for this sample by sorting the 2004 Russell 3000 first by listing market and then by average daily dollar volume from June 2003 through May 2004, and then within each listing market, selecting every third company starting with the second.

[7] SEC Release No. 34-50747, November 29, 2004.

[8] SEC Release No. 34-53684, April 20, 2006.

[9] SEC Release No. 34-50104, July 28, 2004.

> the Pilot stocks through empirical analysis. We will examine, among other things, the impact of price tests on market quality (including volatility and liquidity), whether any price changes are caused by short selling, costs imposed by a price test, and the use of alternative means to establish short positions.

To the extent that price restrictions have discernable effects, these should appear as differences between the pilot stocks, which the Commission selected to be a representative subsample of the Russell 3000 index, and the rest of the Russell 3000, which serve as control stocks. The results observed from the Pilot will help inform any subsequent rulemaking that the Commission may consider at the conclusion of the Pilot.

B. Overview

The goal of this study is to examine whether eliminating price restrictions has had any impact on market quality, broadly defined. We compute and compare various market statistics for pilot and control stocks both before and during the Pilot. The pilot stocks and control stocks are statistically similar prior to the Pilot. The analysis is conducted separately for both Listed Stocks and for Nasdaq NM Stocks to help distinguish the tick test from the bid test.

We designed this study to evaluate the various policy alternatives outlined in the first Pilot Order.[10] For example, the results of the Pilot might suggest eliminating all price restrictions, extending a uniform test to all securities, or removing price restrictions for a subset of stocks. Any of these alternatives would potentially affect not only the stocks in the Russell 3000, but others that have a lower market capitalization and perhaps are less actively traded than those in the pilot study. Price restrictions may have different effects for larger and smaller market capitalization stocks, or for more actively traded and less actively traded stocks. Accordingly, as part of our comparison of pilot and control stocks, we partition the sample into

[10] See SEC Release No. 34-50104, July 28, 2004.

groups based on market capitalization and turnover (trading volume divided by shares outstanding). The results for the smallest and least actively traded stocks within the Russell 3000 would be the most informative about the likely impact of price restrictions for those stocks that are not in the Russell 3000. Moreover, comparing large and small stocks (or high and low volume stocks) within the Russell 3000 should reveal whether any effects of the price restrictions are related to size or volume.

This study investigates various hypotheses relating to the potential effects of price restrictions. First, if price restrictions represent an economically meaningful constraint on short selling, they may induce some traders to avoid short selling or to reduce the size of their short positions. Thus, we test whether the level of short trading volume and short interest are significantly different for pilot and control stocks.[11] Both for Listed Stocks and Nasdaq NM Stocks, we find that price restrictions reduce the volume of executed short sales relative to total volume, indicating that price restrictions indeed act as a constraint to short selling. However, in neither market do we find significant differences in short interest across pilot and control stocks.

To the extent that price restrictions are applied in some markets and not in others trading the same stocks, traders who find the restrictions binding might avoid the constraint by choosing a venue where the constraint is not applied. Specifically, because not all markets that trade Nasdaq NM Stocks apply the Nasdaq Bid Test, short sellers can route their orders to avoid the rule., Removing the rule eliminates the need to avoid it and therefore might affect where short sales in Nasdaq NM Stocks are executed. Our results indicate that Nasdaq's share of short selling volume is negatively impacted by price restrictions, suggesting that some short sellers are routing orders to avoid price restrictions.

[11] Short interest is the total number of shares of a security that have been sold short and have not yet been repurchased.

Additionally, traders can avoid price restrictions by synthetically shorting in the option market rather than shorting the stock.[12] To measure the extent to which price restrictions drive short sellers to the option market, we compare option market trading activity for pilot and control stocks. We find no evidence that short sale price restrictions in equities have an impact on option trading or open interest.[13]

Regardless of whether price restrictions have any substantive impact on overall market liquidity or inhibit manipulation, they affect the ability of short sellers to demand liquidity by getting prompt execution of market orders. For purely mechanical reasons, we would expect price restrictions to affect the number of trades occurring on downticks vs upticks, and the percentage of time the market is in an upbid or downbid state. For Listed Stocks, we find that the application of the tick test results in significantly fewer than 50% of transactions occurring on downticks or zero downticks, while trading is more balanced when the tick test does not apply. For Nasdaq NM Stocks, we find that the percentage of time the market is in a downbid state declines when the bid test is removed, suggesting that downbids occur more regularly when the bid test applies.

To the extent that price restrictions inhibit the free movement of stock prices, they might make markets less liquid. On the other hand, because short sellers can rarely execute against a bid quotation, price restrictions force short sellers to act more like liquidity suppliers than liquidity demanders. Therefore, removing them might decrease the perceived supply of liquidity. To test whether price restrictions have a more general impact on liquidity or volatility, we compare quoted and effective spreads, intraday volatility, and the daily price range across

[12] A synthetic short position can be achieved by buying a put option and writing a corresponding call option in the same security. The term synthetic refers the fact that you can replicate the payoffs of an equity short sale without actually short selling the equity itself.
[13] Open interest is the total number of options contracts that have not yet been closed or fulfilled by delivery.

pilot and control stocks. We find that quoted depths are augmented by price restrictions but realized liquidity is unaffected. Further, we find some evidence that price restrictions dampen short term within-day return volatility, but when measured on average, they seem to have no effect on daily return volatility.

Finance theory predicts that under certain conditions, constraints on short selling may cause securities to be misvalued by the market, particularly when investors have highly divergent opinions about the stock.[14] A simple argument is that short sale constraints make it more costly for those investors who have a negative opinion of a stock to trade on their beliefs, and thus, their views may be reflected less in the stock price than those who have a positive view. Under more general assumptions, theoretic models predict that short sale constraints can cause stocks to be either overvalued or undervalued.[15] To test whether price restrictions constitute an economically consequential short sale constraint that influences equilibrium stock prices, we investigate whether the prices of pilot stocks react in response to the removal of the rule. We find that for Listed Stocks, control stocks outperform pilot stocks on average by about 24 basis points on the first day of the Pilot, suggesting that the tick test may cause stocks to be slightly overvalued. For Nasdaq NM Stocks, no significant return differential was observed surrounding the initiation of the pilot. We also examine stock returns for a six-month period following the initiation of the pilot program, to ascertain whether the elimination of price restrictions has had any discernible effect on stock prices over a longer horizon. We find that pilot stocks and control stocks have similar returns over this horizon, but some tests show weak evidence consistent with the hypothesis that price restrictions facilitate over-pricing. In the absence of price restrictions, prices do not rise as much as with price restrictions, leading to a lower equilibrium price.

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[14] See, for example, Lintner (1969), Miller (1977), and Scheinkman and Xiong (2003).
[15] See Gallmeyer and Hollifield (2006).

One view of price restrictions is that they help prevent "bear raids," or that they make it more difficult for would-be manipulators to drive prices down below their true values. On the other hand, price restrictions might also make it more difficult for short sellers to move prices back toward their true value in response to upward manipulations. Because price restrictions are inherently short-term constraints, any substantive impact on the susceptibility of securities to manipulation is most likely to be manifest at short horizons. For this reason, we focus our investigation on price patterns that might indicate manipulative behavior at a daily or intraday frequency. To explore these issues, we proceed along three avenues of investigation.

First, to the extent that price restrictions create an environment less conducive to price patterns that might indicate downward manipulation and more conducive to price patterns that might indicate upward manipulations, we might expect to observe more extreme negative returns, and fewer extreme positive returns, for pilot stocks than for control stocks. To investigate this, we use our control-sample methodology to test whether the skewness of the returns distribution of short-horizon returns differs across pilot and control stocks.[16] Our results indicate no statistically significant impact of the pilot program on return skewness, measured at five-minute, thirty-minute, or one-day return intervals.

Second, we identify positive and negative price "spikes," or instances when extreme price moves are reversed shortly afterwards, and examine whether the frequency of positive and negative spikes differs across pilot and control stocks. We find that at a short (five-minute) horizon, pilot stocks tend to experience more price reversals than control stocks, but that this result is the same for negative and positive price reversals. At a thirty-minute horizon, we find no evidence that there are more price reversals for pilot stocks than control stocks.

[16] Bris, Goetzmann, and Zhu (2004), in a study of the effects of short sale regulations around the world, find evidence suggesting that short selling constraints can affect the skewness of the returns distribution.

Third, we use a time-series regression methodology to measure the extent to which positive and negative price changes are likely to be subsequently reversed. If price rules play an important role in preventing short sellers from temporarily driving prices down below their fair value, we would expect to see a larger portion of negative returns subsequently reversed for the pilot stocks than the control stocks. For Listed Stocks, we find that a larger portion of both negative and positive returns are subsequently reversed for pilot stocks than control stocks at a short (five-minute) horizon. The symmetry of these results is consistent with the increase in volatility discussed above rather than any marked increase in the potential for downward price pressure. On the other hand, a marked increase in the potential for downward price pressure relative to upward price pressure should lead to an asymmetry in positive and negative return reversal results. We do not find this asymmetry. At a thirty-minute horizon, we find no statistically significant difference in the magnitude of return reversals for Listed pilot and control stocks. For Nasdaq NM Stocks, we find no statistically significant difference in the magnitude of return reversals for pilot and control stocks for either five-minute or thirty-minute intervals.

One important element of the Pilot is the ability to examine whether the tick test affects stocks of varying sizes and volume differently. For example, does the tick test affect larger stocks in the same manner as smaller stocks and would the tick test be more effective for large or small stocks? To examine these questions, we divide the stocks into size, measured as market capitalization, and volume, measured as trading volume divided by shares outstanding (turnover), groups and run each of our tests again for each group. For most of our tests, we find that the tick and bid tests affect stocks the same no matter how large or small or how active are the stocks. In particular, we find that the tick and bid tests result in a lower percentage of short sale volume for most size and activity levels. We also find that the tick and bid tests result in

lower bid and ask depth for most size and activity levels. Thus, the bid and tick tests do not affect liquidity in a way related to the size or activity level of a stock. Finally, the tick and bid tests do not affect returns at or following the start of the Pilot whether the stocks are large or small. On the other hand, the size and activity levels appear to matter for the effect of price restrictions on volatility and for routing decisions. The bid test affects routing decisions more in smaller stocks. Likewise, the bid and tick tests dampen permanent price volatility in small stocks while amplifying it in large stocks.

The remainder of this report is organized as follows. In section II, we recount the history of price restrictions, including Regulation SHO. Section III contains an overview of the academic literature relating to the tick test and the bid test. The data and construction of the samples are described in section IV. Section V explains the empirical methods used in the analyses. In section VI, we present our main analysis of the effect of removing price restrictions for pilot and control stocks over the first 6 months of the Pilot Period. More specifically, in section VI-A, we present our analyses of how eliminating price restrictions has affected the overall level of short volume and short interest, option market volume and open interest, and the frequency and duration of upticks or upbids within the day. In section VI-B, we present our analysis of how the removal of price restrictions has affected market quality, including measures of spreads and intraday volatility. In section VI-C, we report our results on whether lifting price restrictions has affected underlying stock prices or returns, the skewness of returns distributions, the incidence of positive and negative spikes, and the tendency of positive and negative shocks to subsequently reverse. In section VII, we investigate whether price restrictions affect all stocks similarly or whether certain types of stocks, such as small stocks, are more affected by the rules. Section VIII summarizes and concludes the report.

II History of Price Restrictions

This section briefly summarizes the historical background of the price restriction rules.[17] After the market crash of 1929, a popular view emerged that short sellers exacerbated the crash.[18] Public concerns about short selling became particularly acute in the aftermath of the international currency crisis of September 21-22, 1931, prompting Senator Arthur Capper of Kansas to introduce several bills aimed at restricting and taxing short selling. It was in this environment, on October 6, 1931, that the NYSE required that all sell orders must be marked long or short.[19] According to Meeker (1932, p. 147), this effectively acted as a rule against shorting on a downtick, as such trades were viewed as violations of the Exchange's rule against "demoralizing" trades.[20]

Shortly after its creation in 1934, the Commission recommended sixteen rules that all national securities exchanges should adopt. Among them was a recommendation for an explicit rule against shorting on a downtick:

> No member shall use any facility of time exchange to effect on the exchange a short sale of any security in the unit of trading at a price below the last sale price of such security on the exchange.[21]

Exceptions were specified for odd-lot trading and to allow regional exchanges to bring their prices in line with the primary exchange. Sixteen exchanges adopted this rule in 1935.[22]

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[17] See also Meeker (1932), SEC, Report of the Special Study of the Securities Markets, reprinted in H.R. Doc. No. 95, 88th Cong., 1st Sess. (1963 "Special Study"), Macey, Mitchell, and Netter (1989), SEC Release No. 34-42037, October 20, 1999.
[18] See Frederick (1932).
[19] New York Stock Exchange, Notice Concerning Distinction Between Long and Short Account Selling Orders, October 5, 1931, reprinted in Appendix A of Meeker (1932).
[20] Constitution of the New York Stock Exchange (August 11, 1927) Article XVII, Section 4.
[21] SEC, *First Annual Report of the Securities and Exchange Commission* (1935), available from the Securities and Exchange Commission Historical Society.
[22] SEC, Report of the Special Study of the Securities Markets, reprinted in H.R. Doc. No. 95, 88th Cong., 1st Sess. (1963), p. 251.

Following sharp price drops in the fall of 1937, the Commission performed a study of the transactions of 20 securities on the NYSE for the periods September 7-13 and October 18-23 of that year[23] and found that short sales constituted a significant portion of the transactions in the declining market. The Commission adopted new short-selling rules, including a rule to formally define what is meant by a short sale and Rule 10a-1, the tick test.[24] This version of the tick test prohibited short sales "at or below the price at which the last sale, regular way, was effected on such exchange." The rule was adopted on January 24, 1938 and went into effect February 8, 1938.

The tick test was amended March 10, 1939 to allow for short selling at a zero uptick, or in other words at the last trade price, "provided that the last sale price was higher than the last different price which preceded it."[25] Certain exemption letters have been granted over the years, such as the exemption for diversified exchange traded funds.[26] However, the basic structure of this rule has remained essentially unchanged since 1939.

The Commission's Special Study (1963) identified three objectives of the tick test, which have been consistently used by the Commission as a framework for discussing the effectiveness of the regulation. These objectives are that the rule should:

(1) Allow relatively unrestricted short sales in an advancing market;
(2) Prevent short selling at successively lower prices, thus eliminating short selling as a tool for driving the market down; and
(3) Prevent short sellers from accelerating a declining market by exhausting all remaining bids at one price level, causing successively lower prices to be established by long sellers.

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[23] SEC Release No. 1548, January 24, 1938, 3 FR 213 (January 26, 1938).
[24] Rule 3b-3 under the Exchange Act sets forth the definition of "short sale" and identifies the specific instances for determining a long position. 17 CFR 240. 3b-3.
[25] See the *Fifth Annual Report of the Securities and Exchange Commission*, Fiscal Year Ended June 30, 1939, United States Government Printing Office, Washington, available at http://www.sechistorical.org/collection/papers/1930/1939_SEC_AR.pdf
[26] See, *e.g.*, Letter re: SPDRs (January 27, 1993); Letter re: MidCap SPDRs (April 21. 1995); Letter re: Select Sector SPDRs (December 14, 1998); Letter re: Units of the Nasdaq-100 Trust (March 3, 1999); Letter re: ETFs (August 17, 2001) (class letter).

In 1976, the Commission proposed three alternative temporary rules that would have suspended the tick test for some or all registered securities.[27] In response to the proposal, several market participants, including the NYSE, opposed the proposal, and expressed concerns that abolishing the tick test might lead to increased volatility or decreased liquidity. The Commission withdrew the proposals in 1980.[28]

A House Report submitted by the Committee on Government Operations dated December 6, 1991 discusses several aspects of short selling, including the tick test.[29] The report suggests that short selling has negative price effects that "can have important and lasting consequences" and asserts that the tick test is "effective in stabilizing the market for exchange-listed stocks for the benefit of issuers and investors," although no evidence is cited in support of this view. The report also recommends that the tick test should be extended to the Nasdaq market.

On September 6, 1994, the Commission approved NASD Rule 3350 (the "bid test") as a temporary rule.[30] This created a bid test for trades executed by NASD members or their customers, but with exemptions for both equity and option market makers. Specifically, this rule prohibited short sales at or below (or less than one penny above) the best bid price whenever the prevailing inside bid price is lower than the previous inside bid. The bid test might appear less restrictive than the tick test, because it allows for unrestricted short selling at any price when the bid price is higher than the previous bid, and because of the market maker exemptions. Since its

[27] See SEC Release No. 13091, December 21, 1976.
[28] See SEC Release No. 34-42037, October 20, 1999.
[29] Short-Selling Activity in the Stock Market: Market Effects and the Need for Regulation (Part 1) (House Report), H.R. Rep. No. 102-414 (1991), *reprinted in* CCH Federal Securities Law Reports Number 1483 Part II (1992).
[30] See SEC Release No. 34-34277, July 6, 1994.

initial approval, the bid test has been re-approved annually as a temporary rule.[31] The bid test was in effect when Regulation SHO became effective in January 2005. When Nasdaq began operating as an exchange in August 2006, NASD Rule 3350 was replaced by Nasdaq Rule 3350 and NASD Rule 5100.[32]

The Commission re-opened the discussion on Rule 10a-1 in a concept release dated October 20, 1999.[33] In this release, the Commission requested comment on numerous issues surrounding the tick test, including:

- whether the tick test should be suspended when the daily stock return is above a threshold level;
- whether actively traded securities should be exempted from the tick test;
- whether the restrictions should apply only around certain market events such as at the open and close, around mergers and acquisitions, or at option expirations;
- whether hedging transactions be exempt from the tick test;
- whether the tick test should be revised in response to expanded after-hours trading or decimalization;
- whether the tick test should be extended to non-exchange-listed stocks; and,
- whether the tick test should be eliminated.

In October 2003, the Commission proposed a rule that would create a uniform bid test that would apply to both Listed and Nasdaq NM Stocks, with various exemptions.[34] In addition, the Commission proposed a pilot program that would suspend the tick test for actively-traded securities for two years.[35] As stated in the proposing release, "[t]he temporary suspension would allow the Commission to study the effects of relatively unrestricted short selling on market volatility, price efficiency, and liquidity."[36]

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[31] Most recently, see SEC Release No. 34-53093, January 10, 2006.
[32] Nasdaq NM stocks are currently trading under an exemption from Rule 10a-1 in order to maintain the status quo until the conclusion of the Pilot or any further rulemaking by the Commission.
[33] See SEC Release No. 34-42037, October 20, 1999.
[34] See SEC Release No. 34-48709, October 28, 2003.
[35] See SEC Release No. 34-48709, October 28, 2003.
[36] See SEC Release No. 34-48709, October 28, 2003.

With the adoption of Regulation SHO in July 2004, the Commission decided to defer consideration of the uniform bid test and the proposed exemptions (proposed Rule 201), in order to first observe the results of the pilot program.[37] In connection with the establishment of a Pilot, the parameters governing a Pilot were expanded to include a broader spectrum of securities than envisioned in the proposing release, and the length of the Pilot was shortened to one year. As stated in the adopting release,

> the purpose of the Pilot is to assist the Commission in considering alternatives, such as: (1) eliminating a Commission-mandated price test for an appropriate group of securities, which may be all securities; (2) adopting a uniform bid test, and any exceptions, with the possibility of extending a uniform bid test to securities for which there is currently no price test; or (3) leaving in place the current price restrictions.

The details of the program, including the list of securities included in the Pilot, were specified in the Commission's Pilot Order of July 28, 2004.[38] The Pilot was originally scheduled to begin on January 3, 2005 and last for one year. However, because the industry needed more time to prepare their systems, the start date was postponed until May 2, 2005, and later, the terminal date of the Pilot was extended until August 6, 2007 to maintain the status quo for pilot stocks until the Commission evaluates the results of the study and considers potential rulemaking on price restrictions.[39] The Pilot Order suspends Rule 10a-1 and the bid test for approximately a third of the Russell 3000 stocks. The methodology for selecting the pilot stocks is detailed in the Pilot Order, and is summarized in section IV, below.

III Previous Evidence

The previous evidence on price restrictions gives us insight into how price restrictions work. In particular, it examines the effectiveness of the rules and the effect that the rules have on

[37] SEC Release No. 34-50103, July 28, 2004.
[38] SEC Release No. 34-50104, July 28, 2004.
[39] SEC Release No. 34-53684, April 20, 2006.

market quality. We are unaware of a previous study that compares the tick test to the bid test. Several concurrent studies also examine the effect of the Pilot on the tick and bid tests (Alexander and Peterson (2006), Diether, Lee, and Werner (2006), and Wu (2006)). These studies are summarized on Appendix A.

A. Effectiveness of the Rule

1. Shorting in a Declining Market

Several studies examine whether the rules appear to keep short sales from executing in declining markets. When Rule 10a-1 was adopted in 1938, it was motivated in part by a Commission study of short selling, based on two weeks of data in 1937. This study found that when a downtick rule applied, a substantial amount of short selling occurred during periods when the market was declining.[40] Two subsequent studies produced by staff at the Commission found that the tick test allows short selling in declining markets.[41] The Commission's 1963 Special Study concluded that Rule 10a-1 was not effective at achieving its objectives, stating that

> [p]resent rules appear inadequate to relieve the added pressure that short selling may create during a severe decline in the general market or a declining price trend in a particular security. Despite the rules, a relatively large volume of short selling occurred in particular stocks, including "market leaders" and "trading favorites," during the period of decline preceding the market break of May 28, 1962, and at critical junctures on that day, and many additional opportunities existed when short selling could have occurred.[42]

In a more recent study, Ferri, Christophe, and Angel (2004) examine short selling in a matched sample of Nasdaq National Market stocks, which were subject to the bid test, and Nasdaq SmallCap stocks, which were not, during a period of high volatility and rapidly declining

[40] The NYSE had a downtick rule prior to the Commission's tick test. A downtick rule is a weaker form of the tick test because it allows trading at the most recent price even if that price was a downtick.
[41] The Securities and Exchange Commission (1963), in the Special Study, examined the trading activity leading up to and during the market break of May 28, 1962. In a working paper by SEC staff, Marcotte and Martin (1977) study the tick test for the period from September 20 through October 15, 1976, during which time the Dow Jones Industrial Average fell by 8.12%. The results are summarized in Pollack (1986).
[42] 88th Congress, HR Doc No 88-95 (1st session, 1963), pp. 293-294.

stock prices (September 2000-August 2001). In their sample of 2,275 observations, they find no significant differences in the overall level of short selling, or the frequency of days with abnormally negative returns and abnormally high short selling.

Overall, the research above shows that short sales are executed in declining markets despite the application of the tick or bid tests. However, this does not mean that short sales are unaffected by the tick and bid tests. We discuss this further in the next section.

2. Short Sale Execution Quality

Another area of research examines whether these rules harm the execution quality of short sales by reducing the prices received by short sellers, by delaying the execution of short sales, or by reducing the fill rates.

Martin and Marquette (1977) conduct a simulation calibrated to the Dow 30 stocks, to estimate the degree to which the rule would have affected execution prices for market short sale orders submitted during this period of market decline. The simulation results indicate that even during this period of rapid price declines, randomly arriving short market orders would have executed at higher prices as a result of the uptick rule. Therefore, short sellers appear better off because of the tick test.

Albert, Smaby, and Robison (1997) examine the negative abnormal returns to stocks following large increases in reported short interest, as an estimate of the profitability of short selling. They find that short selling was more profitable for their Listed sample than their Nasdaq sample during a period (1987-1991) when only Listed Stocks were subject to a price restriction. Their findings imply that the uptick rule does not have a significant impact on the bottom line for short sellers.

While studying order data from the NYSE, Angel (1997) and Alexander and Peterson (1999) find that the tick test prevents short sales from demanding liquidity more than 90% of the time. As expected, the degree to which the tick test is binding depends on whether the market is rising or falling. Likewise, McCormick and Reilly (1996) find that the Nasdaq bid test prevents short sellers from demanding liquidity roughly 35% of the time. This proportion was found to be an increasing function of trading volume and, not surprisingly, a decreasing function of the day's stock return.

Both Angel (1997) and Alexander and Peterson (1999) conclude that Rule 10a-1 significantly impedes order execution quality for short sales, even in rising markets. For those cases where the stock price increased, short sellers can trade at the bid less than fifteen percent of the time. According to Alexander and Peterson (1999), the tick test appears to contradict the Commission's first stated objective for short selling regulation, to "allow relatively unrestricted short selling in an advancing market."

In addition, Alexander and Peterson (1999) also found that short sale orders have significantly lower execution rates and significantly longer times to execution than regular sales. Alexander and Peterson (2002) study how the tick test was affected by the reduction of the tick size from 1/8 to 1/16 in June 1997. As predicted, their evidence suggests that short sales were executed faster and at better prices after the reduction in tick size, confirming that the tick test is less binding when the tick size is smaller.

In summary, previous research shows that short sellers can receive better prices as a result of the tick test and that the tick test does not impede profit opportunities. However, the tick test and bid test restrict the ability of short sellers to demand liquidity even in rising markets.

This results in execution delays and lower fill rates. Tick size changes have lowered these costs, but short sellers are still precluded from demanding liquidity much of the time.

3. Manipulation

Many of the studies that examine the ability to short in a declining market do not address the question of whether short selling in a declining market increases the potential for manipulating a stock price below its fair value, or conversely, whether short selling helps prices adjust more quickly to their efficient values. Nor do the studies address the question of whether a tick test or bid test would have been effective at reducing the amount of short selling during declining markets. A few early studies of short selling in the 1930s concluded that there was no evidence that short sales had any material effect on the magnitude of price swings.[43]

Ferri, Christophe, and Angel (2004) come a little closer to questioning whether the bid test inhibits trading that may be indicative of manipulation. On days when stock prices are declining, the degree of short selling is positively related to returns for Nasdaq SmallCap stocks, which are not subject to the bid test, but not for matching Nasdaq NM stocks, which are subject to the bid test. This result is the reverse of what one would expect to see if the bid test helps prevent short sellers from pushing down prices. The authors conclude that "a bid test is unnecessary for investor protection."

B. Effect on Market Quality

Because the tick and bid tests appear to have some impact on the execution of short sales, even though short sales can still execute in declining markets, we might expect the tick and bid test to affect market quality. In a recent working paper, Jones (2003) re-examines the period surrounding the initiation of the tick test in the 1930s. He finds a significant reduction in bid ask

[43] See Twentieth Century Fund (1935), Macaulay and Durand (1951).

spreads and positive abnormal stock returns surrounding the initiation of the downtick rule on October 6, 1931, with no significant changes in trading volume, volatility, or the price impact of trades. He also finds similar results surrounding the initiation of Rule 10a-1 1938. He concludes that

> [b]ecause the uptick rule no longer constrains shorting as much as it once did, any liquidity effects are likely to be much more modest than the ones identified in the 1930's. However, it would not be surprising if repeal of the uptick rule were to lead to some reduction in individual stock liquidity, particularly in less liquid stocks.[44]

In research sponsored by NASD, McCormick and Reilly (1996) find that the introduction of the bid test did not have a substantive impact on market quality, as measured by volatility and bid ask spreads. A more comprehensive follow-up study by McCormick and Zeigler (1997), which was also sponsored by the NASD, supports the original finding that the implementation of the bid test had little or no impact on market quality. They find that quoted and effective spreads were narrower in 1997 than in 1994, but they attribute the changes to a gradual improvement in market quality over time, and not to the implementation of the bid test. They find no significant change in quoted spreads as a result of the bid test. While they do find a statistically significant decline in effective spreads, this is a natural consequence of a rule that forces short sellers to act as liquidity suppliers rather than liquidity demanders. Because the improvement in effective spreads is coming at the cost of delayed executions, it does not necessarily signify an improvement in market quality.

Au-Yeung and Gannon (2003) estimate the joint dynamics of index and index futures returns in Hong Kong, surrounding the elimination of Hong Kong's uptick rule on March 25, 1996. Using a multivariate GARCH framework, they find evidence that Hong Kong's uptick

[44] This study was funded by the New York Stock Exchange.

rule was impeding price discovery on the index relative to the futures contract, and that conditional volatility for the index declined with the elimination of the uptick rule.

Overall, this evidence seems to indicate that tick tests can lead to narrower bid ask spreads, but impedes price discovery, while the bid test should not have any discernable effect on market quality. The construction of the Pilot study improves upon the design of these previous studies and allows us to study these issues in a more controlled environment.

IV Construction of the Samples

A. Selection of Pilot and Control Stocks

The stocks in the pilot sample are those specified in the Pilot Order.[45] Stocks were selected for this sample by sorting the 2004 Russell 3000 first by listing market and then by average daily dollar volume from June 2003 through May 2004, and then within each listing market, selecting every third company starting with the second. Because the selection process relied on average daily dollar volume, companies that had their initial public offering in May or June of 2004, just prior to the Russell reconstitution, were not included. The 32 stocks that are not listed on the NYSE, Amex, or Nasdaq NM were also excluded prior to sorting and selecting the pilot stocks.

While no companies have moved in and out of the Pilot, the pilot stocks might experience ticker symbol changes, listing changes, and mergers. We collected the necessary change information from NYSE, Amex, and Nasdaq, who keep track of and disseminate these changes. In the case of mergers between pilot and control stocks, the status of the resulting company is the same as the status of the company with the larger market capitalization of equity on the day prior to the first merger announcement. The pilot stocks that did not survive to the start of the Pilot on

[45] SEC Release No. 34-50104, July 28, 2004.

May 2, 2005 are not included in the analysis. Pilot stocks with listing changes during the Pilot are included in our analysis up until the date of the listing change even though they are still in the Pilot..

The stocks in the control sample come from the remainder of the 2004 Russell 3000 not included in the Pilot. We do not include the stocks with initial public offerings after May 2004 because these stocks were not eligible to be selected for the Pilot. Like the pilot sample, the control sample stocks can experience corporate events that make tracking them difficult. We keep track of ticker symbol changes, listing changes, and mergers using the daily symbol directories from the Nasdaq Trader web site and using Bloomberg. As with the pilot sample, we include only the control stocks that survive until May 2, 2005 and include stocks that are subsequently delisted up until the delisting date.

Table 1 reports the sample sizes and breaks down the sample in various dimensions. As the table indicates, our sample contains 504 listed pilot stocks and 973 listed control stocks that are subject to Rule 10a-1 and 439 Nasdaq pilot stocks and 917 Nasdaq control stocks that are subject to NASD Rule 3350. Table 1 also indicates that roughly 70% of Listed Stocks and 63% of Nasdaq NM Stocks have listed options. Because listing affects the short sale rules applied to trading, we report results for each of these sub-samples but not for the full sample. If an issuer switches its listing from Nasdaq to Amex or NYSE or vice versa after May 2, we keep that stock in the sample up until the day of the listing change. If an issuer changed its listing prior to May 2, it will be grouped according to its new listing and we include pre-period data only from that same listing.[46] Listings changes between Amex and NYSE do not affect our sample because the change does not affect the short sale rule applied.

[46] We exclude one stock that changed its listing on the first day of the pilot, Renasant Corporation RNST, formerly Peoples Holding Company, PHC.

Similarly, we keep stocks in our sample up until their last listed day even if they are acquired or otherwise move to markets that do not apply the same rule (i.e., move to the Nasdaq Capital Market, OTCBB, or the Pink Sheets) after May 2, 2005. We keep these stocks to avoid a survivorship bias, which is a bias associated with finding higher average returns than actually exist. We believe an analysis of the pilot would be particularly sensitive to survivorship bias and we therefore, make every effort to reduce it. Further, if an issuer moves its listing from Nasdaq to an exchange or from an exchange to Nasdaq, we keep the stock in the sample up until the list/delist date. We do this so that our analysis does not confuse the effects of the tick test with those of the bid test. Because we retain stocks in our sample until the stocks delist, our sample size on our last sample day (October 31, 2005) is smaller than our sample size on the first pilot day (May 2, 2005). In fact, we have about 88 fewer stocks in our sample on October 31 than we do on May 2. Despite the drop in sample size, the pilot stocks comprise about 1/3 of the sample stocks for both Listed and Nasdaq NM Stocks on October 31 as well as May 2.

B. Data and Sample Statistics

We examine these pilot and control stocks over a 210 day period in 2005. We examine the 82 day period from January 29 to April 29 as the Pre-Pilot Period during which the pilot and control stocks are subject to the same rules. The Pre-Pilot Period allows us to test whether the pilot and control stocks appear similar when they are subject to the same rule and it gives us a reference point to examine how the sample stocks change when the price restriction rules are removed. In the results section, this period is compared to the 128 day period from May 2, the first day of the pilot, to October 31, 2005.

Before comparing the Pre-Pilot Period to the Pilot Period, we first examine whether the pilot and control samples appear comparable over the Pre-Pilot Period. Table 2 gives this comparison separately for Listed and Nasdaq NM Stocks. The statistics are daily levels averaged over the Pre-Pilot Period. We use trade and quote data obtained from the Securities Industry Automation Corporation (SIAC) to estimate stock volume, price, spread, depth, and intraday returns, data from the Center for Research in Securities Prices (CRSP) to estimate market capitalization and daily returns, data from the Option Price Reporting Authority (OPRA) to estimate option volume and open interest, and the SRO Pilot data to estimate short selling levels.[47] Short interest, reported monthly, comes from the NYSE, Amex, and Nasdaq. Most of the measures in Table 2 are qualitatively similar for pilot and control stocks, according to a statistical t-test run at the 95% and 99% confidence levels (also stated as 5% and 1% significance levels). This evidence suggests that the two groups are a good match and supports the validity of further comparison of pilot and control stocks.

The statistics of Table 2 are divided into groups. The first group of statistics measures general stock characteristics such as volume, price, market capitalization, and short interest. The first three rows of Table 2 show that the pilot stocks have similar average volume to the control stocks whether volume is measured by the number of trades per day, the average daily share volume, or turnover. The average volume-weighted average price (VWAP) and average market capitalization diverge slightly. For both Listed and Nasdaq NM Stocks, the VWAP is higher for pilot stocks but the market capitalization is lower. Neither difference is statistically significant.

[47] The SRO Pilot data refers to the short selling records available from each of nine markets: American Stock Exchange, Archapelago Exchange (now a part of NYSE Group), Boston Stock Exchange, Chicago Stock Exchange, NASD, NASDAQ Stock Market (now NASDAQ Stock Exchange), New York Stock Exchange (now a part of NYSE Group), National Stock Exchange, and the Philadelphia Stock Exchange. This analysis aggregates the short selling data without regard to whether there exists a SIAC report for the short sale transaction.

The next group of statistics measures the level and nature of short selling. These statistics measure short interest, the short selling volume and location, and option volume and open interest. In Listed Stocks, short selling comprises about 24% of share volume and 27% of trades. The level jumps to 36% of share volume and 37% of trades in Nasdaq NM Stocks. Still, the level of short selling in pilot stocks is similar to that of control stocks prior to the start of the pilot. Because the bid test does not apply to all markets, we examine the share of short sales executed on Nasdaq to measure whether investors appear to be routing short sales away from Nasdaq. While we estimate this statistic for Listed Stocks as well, we focus on the Nasdaq NM Stocks for results. Rows ten to fifteen of Table 2 show that prior to the pilot, the pilot and control stocks have similar average option volume and open interest, statistically indistinguishable from each other.

The next set of statistics measures mechanical aspects of trading and quoting, in particular, the percentage of trades occurring on a downtick or zero downtick and the percentage of the day during which the last change in the bid was downward. These measures were selected because they both determine when a short sale can be executed and are influenced by the application of the price restrictions. Prior to the pilot, about 46% of trades in Listed Stocks occur on downticks or zero downticks, while slightly over 50% of trades in Nasdaq NM Stocks do. These percentages are similar for the pilot and control stocks. Likewise, the percentage of the day during which the most recent change in the bid was downward is similar for pilot and control stocks. For Listed Stocks, the most recent change in the bid was downward for about 39% of the day. This is indicative of the nature of a limit order book market to have short-lived liquidity imbalances followed by long periods of liquidity building. In other words, a large order quickly executes, removing several price levels in the limit order book, followed by a slow replenishing

of the limit order book. In the Nasdaq market, which operates more like a dealer market than the listed market, stocks spend more time in a downbid situation, about 47% of the time.

Liquidity is the next important group of statistics. We measure displayed liquidity using quoted and effective spreads measured in absolute terms and also relative to prices, and using aggregated quoted ask and bid depth at the National Best Bid and Offer (NBBO). We measure realized liquidity using the NBBO for both Listed and Nasdaq NM Stocks. Like the earlier measures, the liquidity measures show that the pilot and control stocks are statistically similar for all measures. While the magnitude of some of the measures, particularly the quoted ask depth and quoted bid depth, appears higher for control stocks than for pilot stocks, the measures are actually statistically similar.

The final group of statistics gives the distribution of returns and prices over various periods. Table 2 gives average returns, average absolute returns, the skewness of the returns, and the variance of the returns over 5 minute, 30 minute, and 1 day periods. It also shows the daily price range and three variance ratios. The variance ratios measure the transitory volatility by comparing the variance of returns measured over short and long horizons. Overall, the pilot and control samples are statistically similar in the means, skewness, and transitory and total volatility. It is interesting to note that the returns for all samples and all horizons are positively skewed. This positive skewness has been documented in previous work and is correlated with short selling restrictions.

V Methods

A. Comparing Pilot and Control Stocks

We derive the results in this report using several empirical approaches. The first approach compares the pilot sample to the control sample both before and after the start of the pilot. The approach allows us to apply a standard t-test to the difference of the differences. As long as the pilot and control samples are generally well constructed, this approach will control for changes in market conditions that are unrelated to the pilot. However, this approach may not fully control for differences within the samples. Further, it is cumbersome when examining the differential effect of the pilot on sub-samples. Therefore, we will also employ a regression approach.

The regression approach includes multiple test variables at the same time and also controls for unforeseen differences between the pilot and control samples. Because the number of stocks changes over the sample period, we employ daily cross-sectional regressions for each sample day after the start of the pilot and then we average the coefficients. We employ variations on the following regression:

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i \quad (1)$$

where Market Quality is one of several dependent variables (e.g., effective spread) measured for each stock on one trading day, Pilot is equal to one for pilot stocks and zero for other stocks, and Pre-Pilot Market Quality is the average daily level of the dependent variable measured over the Pre-Pilot Period. If the dependent variable is generally larger for pilot stocks than control stocks, then β_1 will greater than zero. If this relation is persistent across time, then the average β_1 will be greater than zero. The Pre-Pilot Market Quality variable helps ensure that the coefficients on the

indicator variables measure the effect of removing price restrictions. It also helps to control for any unforeseen differences between the pilot and control stocks.

We run all tests separately for stocks listed on an exchange and stocks listed on Nasdaq NM because the rule applied to trading of Nasdaq NM Stocks is different than the rule applied to the trading of stocks listed on exchanges.[48] This allows us to satisfy one purpose of the Pilot, which is to clearly distinguish the effect of each type of rule.

B. Behavior of Stock Prices Surrounding the Pilot Initiation

In order to evaluate whether the tick test or the bid test affects the level of stock prices, we examine average daily returns and average cumulative returns for pilot and control stocks over a 21-day period surrounding the beginning of the pilot. If pilot stocks are over-valued because of the price restrictions these returns should be significantly negative for pilot stocks relative to the control stocks on or around the first day of the pilot. Cumulative returns are normalized to zero on April 29, the trading day prior to the start of the pilot.

We believe it likely that any valuation effects of the pilot that are not already impounded into the price before the start of the pilot would most likely be observed immediately upon the initiation of the pilot, and reflected in the returns on the first day. However, we also consider the possibility that the effects of the pilot might be manifest over a longer time period. Therefore, we also examine returns over a six month time horizon. To avoid a survivor bias, we compound returns to the six month horizon if a stock falls out of the sample prior to October 31, 2005. In addition, to control for the systematic risk of a stock, we estimate an alpha for each stock. We estimate these alphas in-sample using the market model:

[48] It is worth noting that neither the bid test nor tick test applies to the trading of Nasdaq NM stocks on exchanges.

$$R_t = \alpha + \beta R_{Mt}$$

where R_t is the return on the stock in day t, and R_{Mt} is the equally-weighted market index return from CRSP for that day. We also estimate the tendency of the alphas to be significantly positive or negative. Pilot stocks might be more likely to have negative alphas than control stocks if either price restrictions corrected over-pricing over long horizons or if price restrictions prevent constant short selling pressure from pushing prices below their equilibrium level. Pilot stocks might be less likely to have positive alphas if price restrictions facilitate over-pricing.

C. *Measuring Large Price Reversals*

As part of our analysis of whether price restrictions inhibit price patterns that may be indicative of short-term price manipulation, we wish to examine the frequency of large short-term price movements that are immediately reversed. Although such price reversals, or "spikes," are bound to occur with some frequency due to the natural variation of prices, they may also be a sign of price manipulation. If the price patterns indicative of manipulation are more prevalent on the short side than on the long side, we would expect to see more negative price spikes than positive ones. And if price restrictions are effective at reducing the potential for price manipulation, we might expect to see significantly more price spikes for pilot stocks than control stocks.

To investigate this, we define the following measures of short-term price reversals:

$$Negative: \min(-R_{t-1}, R_t^L)/\sigma_i$$
$$Positive: \min(-R_t^L, R_{t-1})/\sigma_i$$

In these formulas, σ_i represents the holding period (non-annualized) standard deviation of returns on stock *i,* measured using data in the Pre-Pilot Period, R_t is the simple one-period return

on stock *i* at time *t*, and R_t^L is the one-period return measured as a percentage of the lagged stock price:

$$R_t = \frac{P_t - P_{t-1}}{P_{t-1}} \qquad R_t^L = \frac{P_t - P_{t-1}}{P_{t-2}},$$

where P_t represents the price of stock *i* at time *t*. We estimate these metrics using 5-minute and 30-minute horizons. The return as a percentage of the lagged price is used in the measure so that the adjacent returns will be compared on the same basis.[49]

We normalize the reversal measure by the standard deviation of returns on the same stock, computed using the same return interval over which the reversals are measured, in order to ensure that the measure will capture reversals that are large in magnitude compared to the typical movement on the stock. The standard deviation is computed using only pre-pilot returns data, so that the measure will not be affected by any changes in volatility that may be related to the pilot.

By definition, a "negative reversal" only occurs in periods when there is a negative return followed by a positive return—otherwise, the negative reversal measure is equal to zero. If a stock experienced a negative return of 3 standard deviations that was fully reversed in the next period, our negative reversal measure would be 3. If a return is only partially reversed, only the portion that is reversed is counted in the measure.

We do not test whether this measure changes across Pre-Pilot and Pilot Periods because the Pre-Pilot Period is already used to normalize the measure. Rather, we focus on differences between the control and pilot samples during the Pilot Period. In order to test whether the frequency of extreme reversals differs across the two samples, we use a nonparametric bootstrapping methodology that does not require any assumptions about the probability

[49] For example, if a stock price increases from 40 to 50 and then returns back to 40, this corresponds to a 25% return followed by a -20% return. In our measure, we would compute the negative return as a percentage of the original price, which would make it a -25% return.

distribution of returns or return reversals. Essentially, this method estimates the likelihood of observing a particular number of reversals under the null hypothesis that the distribution of reversals in the pilot sample is the same as the distribution in the control sample. This is implemented as follows. For a given "threshold" level of the reversals measure, we count the number of reversals in the pilot sample that exceed that threshold. We then select from the control sample (with replacement) a random sample of reversals equal in size to the pilot sample. Within this randomized sample, we count the number of reversals exceeding the threshold, and observe whether the number is higher or lower than the number observed in the pilot sample. We repeat the process 1,000 times and observe the frequency with which the number of reversals in the randomized control sample equals or exceeds the number in the pilot sample. We report the significance based on a two-tailed test—for example, the number of reversals in the pilot sample would be deemed significant at the five percent level if the a number that high occurs 2.5% of the time or less in randomized control samples.

D. *Autoregression Methodology for Measuring Reversals*

As an alternative approach to measuring the impact of the pilot on price reversals, we employ a new methodology. Similar in spirit to autoregression, this methodology involves measuring the extent to which positive and negative price movements reverse in subsequent periods. Specifically, we use intraday returns to estimate a model of the form:

$$R_t = \sum_{n=1}^{5} \alpha_n R_{t-n}^{-} + \sum_{n=1}^{5} \beta_n R_{t-n}^{+} .$$

In this equation, R_t represents the stock return in period t, and the regressors are the positive and negative components of lagged returns:

$$R_t^{-} = \min(0, R_t) \qquad R_t^{+} = \max(0, R_t) .$$

The estimated α and β coefficients measure the extent to which positive and negative returns tend to reverse or continue in subsequent periods. In a world where stock prices follow a random walk, the true coefficients would be equal to zero. Unlike an ordinary autoregression, this specification permits the degree of momentum or reversals to differ for positive and negative shocks. In either case, positive coefficients would indicate that returns exhibit short-term momentum, while a negative coefficient would indicate short-term reversals. For example, if the coefficients α_1 and α_2 were estimated to be -0.05 and -0.01, this would mean that a negative return of one percent would, on average, be followed by a positive return of five basis points in the next period, and a positive return of one basis point in the period after that. If the coefficients β_1 and β_2 were estimated to be -0.04 and -0.02, this would indicate that a positive return of one percent would on average be followed by negative returns of four and then two basis points in the next two periods. We are interested in comparing these coefficients for pilot and control stocks. If price restrictions help prevent short-term negative stock price manipulations, we would expect to see the α coefficients higher for pilot stocks than for control stocks.

E. Small and Low-Volume Stocks

One policy alternative outlined in the first Pilot Order was to extend a uniform test to all securities, including securities with a lower market capitalization or less actively traded than those included in the Pilot. While our analysis cannot directly investigate the effects of price restrictions for stocks beyond the range covered by the pilot sample, it can provide relevant evidence by investigating whether the impact of the Pilot has been substantially different for the smaller stocks than for the larger stocks in the Pilot, or whether the impact has differed for

actively traded and less actively traded issues. To examine these questions, we run a series of regression-based tests of the following form:

$$\text{Market Quality}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Market Quality}_i$$

where "Market Quality" represents a characteristic of interest such as spreads, depth, or volatility. The "Decile" variables are indicator variables corresponding to each of the nine lowest deciles, for two different decile partitions. The first partition ranks stocks by market capitalization on April 28, 2005. The second partition ranks stocks by annualized turnover in the Pre-Pilot Period as measured by its average daily share volume divided by its shares outstanding as of April 28, 2005 and multiplied by 250. In each case, the decile indicators take on a value of one if the stock falls within the designated decile, and zero otherwise. These partitions allow us to test whether the price restrictions have a larger impact on certain categories of stocks. In particular, we examine each $\beta_{10} + \beta_k$ to measure whether the pilot has a significant effect on stocks in decile *k*.

VI Results and Analysis

A. The Nature of Short Selling

1. Short Selling Activity

Price restrictions may impose costs on short sellers in the form of lower fill rates and delays on execution. If these costs are economically significant, then we would expect the removal of the price restrictions to result in increased short selling. We would expect short selling to increase more for pilot stocks than control stocks if the price restrictions are costly, or be the same for the pilot and control stocks if price restrictions are not costly.

Table 3 shows how removing the price restrictions affects the level of short selling, based on three different measures, including (i) the number of shares sold short on a given day divided by the total share volume, (ii) the number of trades involving short sales, and (iii) short interest. Panel A shows the Pre-Pilot Period to Pilot Period comparison while Panel B reports the average coefficients from regression analysis. In the Listed market, short volume increases significantly from 24.4% to 26.3% of total volume in the pilot sample, while the change is not statistically significant for the control sample. A comparison of these two changes reveals that short selling volume increases by about 2% of total volume as a result of removing the tick test, suggesting that the tick test imposes economic costs on short sellers. The same conclusion can be drawn from the statistics on short selling as a percentage of trades.

Similarly, both volume and trade measures for Nasdaq NM Stocks suggest that the application of the bid test reduces short selling. The regression analysis in Panel B confirms these conclusions and also shows that the effect of the tick test is stronger than the effect of the bid test.

Although our results indicate that price restrictions appear to constrain the volume and frequency of short sales, these effects are not reflected in short interest. As indicated in Table 3, both pilot and control stocks exhibited significant increases in short interest around the time of the Pilot Period. However, none of the tests indicate any significant difference between pilot and control stocks. Both the univariate results in Panel A and the regression-based results in Panel B lead to the same conclusion: price restrictions appear to have no effect on short interest for Listed Stocks or for Nasdaq NM Stocks. The same result is observed whether short interest is measured in percentage of shares outstanding or in "days to cover."

The fact that we document statistically significant increases in short selling volume but not in short interest can be interpreted in various ways. One interpretation is that the increase in short volume is due primarily to increased short selling by parties that close out their short positions within the day—or, more generally, that the increase in short volume was accompanied by a decrease in the average horizon over which short positions are held. We should also note that the absence of a statistically significant result does not imply that no change occurred. Given that we observe short interest only monthly, it is possible that our statistical test did not have sufficient power to detect a change in short interest.

Because short sales in Nasdaq NM Stocks executed outside of the Nasdaq market are not subject to the bid test, short sellers can avoid the bid test by sending orders to markets other than Nasdaq. The removal of the bid test might result in an increase in short sales on Nasdaq in Nasdaq NM Stocks because the order routing decision might no longer be affected by the application of the bid test. The Nasdaq market share statistics in Panel A of Table 3 show that Nasdaq's market share in short sales increased 3.9% in pilot stocks and by 1.3% in non-pilot stocks. The difference of 2.6% is statistically significant, which is consistent with the non-uniform application of the bid test altering order routing decisions.

2. Option Activity

If price restrictions drive short sellers to trade options in lieu of stocks, then their removal should decrease option activity. Table 4 summarizes the changes in option trading for pilot and control stocks between the Pre-Pilot Period and Pilot Period. There are a total of 628 pilot and 1,263 control stocks that had listed options included in the analysis. Put and call option trading volume is aggregated over all classes and markets for each underlying stock on a daily basis.

Then, the put and call option trading volume is averaged across days for each stock for period before the pilot and for the period of the pilot. The change in put option trading volume is calculated as the average daily put (call) volume during the pilot minus the average daily put (call) volume before the pilot. Finally, the change is averaged across stocks to yield the results reported in Table 4. Averaging across stocks allows us to maintain the independence of the observations and perform a t-test comparing the mean of the pilot stocks to the mean of the control stocks. The results for open interest and signed option volume use the same methodology.

If the price restriction drives would-be stock short sellers to trade options to implement their investment strategies, then the lifting of the price restrictions on the pilot stocks would lead to a significant decline in option trading for pilot stocks relative to the control stocks. As indicated in table 4, between the Pre-Pilot Period and Pilot Period, we do observe a slight increase in average trading volume for calls and puts on Listed Stocks, a decrease in average trading volume of calls and puts on Nasdaq NM Stocks, and an increase the average open interest of all categories. Based on the paired *t* test, however, we find no statistically significant changes at the 5% confidence level. We also observe that open interest increased less on average for control stocks than for pilot stocks, but again, based on the two-sample *t* test, we find no statistically significant differences between the changes in the pilot and control samples.

As an additional measure, we examine signed option volume. This is computed by subtracting the change in the put volume from the change in the call volume. A positive signed option volume suggests either an increase in long side buyer speculation or a decrease in short side seller speculation. A negative signed option volume suggests either a decrease in long side buyer speculation or an increase in short side seller speculation. For example, if the change in

the call volume is -10 and the change in the put volume is -5, then the signed option volume equals -5. On the other hand, if the change in the call volume is -5 and the change in the put volume is -10, then the signed option volume is 5. Again, we find no significant difference between pilot and control stocks.

Since short sellers may use short-term options in lieu of equity short sales, Table 4, Panel B shows the results for short-term options only.[50] The results are quantitatively similar to the results in Table 4, Panel A. Thus, the conclusions drawn from Table 4, Panel A hold for short-term options.

Overall, the options market results provide no statistical evidence supporting the hypothesis that the tick test drives would-be short sellers away from the equity markets and to the options markets to trade.[51] Option trading volume of pilot Nasdaq NM Stocks show a decline in option volume relative to control stocks of 15%, but this difference is not statistically significant.

3. Mechanical Effects

Price restrictions have the mechanical effect of forcing short sellers to be liquidity suppliers instead of liquidity demanders because short sales can rarely be executed against the bid price. Therefore, we expect the removal of price restrictions to be associated with changes in quoting and trading purely because of the mechanics of the rules. In particular, Table 2 shows that about 46% of trades occur on downticks when the tick test applies. We expect that the removal of the tick test will lead to more balanced trading around 50% downticks because short

[50] Long and short-term options are identified using the Options Clearing Corporation directory as of October 31, 2005.

[51] A regression model that controlled for changes in volatility in the pre- and post-periods provided results that were consistent with those in Table 4.

sales can now execute on downticks. This effect should be more obvious in Listed Stocks than Nasdaq NM Stocks where the trades occur on downticks half the time even with the bid test.

A second potential mechanical effect is the percentage of time during the day when the most recent bid change was downward. Table 2 shows that this figure is around 39% when the tick test applies and 47% when the bid test applies. Removing either price restriction could increase the percentage of the day with down bids because short sales can more easily hit the bid to force more downbids. Conversely, if the different price restrictions can explain some of the divergence in these figures, we expect the percentage of downbids in Listed Stocks and Nasdaq NM Stocks to converge.

Table 5 shows how the tick and bid tests affect trading and quoting mechanics. The downtick rows in Panel A show that the percentage of trades on downticks increases from 46% to almost 50% in pilot Listed Stocks. Conversely, the percentage of trades on downticks in control Listed Stocks goes down. On net, the percentage of trades on downticks is fairly balanced when the tick test does not apply and is skewed toward upticks when the tick test does apply. Nasdaq NM Stocks appear to have much more balanced trading even with the bid test so that removing the bid test results smaller increase in the number of downticks. Panel B confirms the result that the tick test has a much larger effect on trading mechanics than the bid test.

The downbid rows in Table 5 measure the percentage of the trading day during which the most recent bid change was downward. Pilot Listed Stocks experience a small increase in the prevalence of downbids but this increase is roughly similar to an increase experienced by control Listed Stocks. The results show a decline in the prevalence of downbids for pilot Nasdaq NM Stocks, suggesting that short selling under the bid test might shorten the duration of upbids, reflecting the restriction that short sales can only hit upbids.

B. Market Quality

1. Liquidity Measures

Because price restrictions alter how orders transact with each other, they have the potential to alter traditional measures of liquidity. In particular, the price restrictions will often keep a short sale from executing against the bid quote. Therefore, we expect the depth at the bid quote to be lower without price restrictions. If a short sale can not execute against the bid, it often adds depth to the ask quote, and hence, the depth of the ask might be lower without price restrictions. Alternatively, a restricted short sale might set a lower ask price and an unrestricted short sale might exhaust the depth at the bid resulting in a lower bid price. Either way, short sale price restrictions can result in a narrower quoted bid-ask spread.

While quoted spreads and depths measure the displayed supply of liquidity, the effective spread measures liquidity actually available to investors. Therefore, an examination of effective spreads is necessary to understand the effect of price restrictions on liquidity. Because price restrictions can affect the displayed liquidity, we might also expect them to affect the actual liquidity as well.

Table 6 shows results on the effect of price restrictions on liquidity. For the pilot sample, the ask depth decreases for Listed Stocks but increases for Nasdaq NM Stocks. The control sample experiences an increase in depth at the ask. Comparing the changes reveals that the ask depth of the pilot stocks decreased relative to the ask depth for the control stocks in both Listed and Nasdaq NM Stocks. This change is significant for Listed Stocks in both the univariate and regression-based tests, but is significant for Nasdaq NM Stocks only in the regression-based tests

in Panel B. Panel B also shows that the ask depth is augmented about three round lots more when a tick test applies than when a bid test applies.

The bid depth results in Table 6 are slightly different than the ask depth results. The bid depth increases for all sub-samples, but the difference between the pilot and control samples is not significant in Panel A, while Panel B suggests that the bid depth of the pilot stocks does not increase as much as the bid depth of the control stocks. This effect is larger for Nasdaq NM Stocks than for Listed Stocks, therefore, the bid test seems to augment the bid depth more than the tick test does by about one round lot.

We examine two measures of quoted spread. The first, known as the "absolute spread," is simply the difference between the ask price and the bid price, measured in pennies. The second, called the "relative spread," is the absolute spread divided by the bid-ask midpoint, thus measuring the displayed cost to trade as a percentage of the stock's value. Panel A shows that the quoted spreads did not change much when the pilot started for either the pilot stocks or the control stocks. Only the relative quoted spread in control stocks saw an increase but that increase was not statistically different from the change in relative spreads experienced by the pilot stocks. The conclusions from Panel B give a more mixed picture. Quoted spreads decline about 0.3 cents more for pilot stocks, a result that is the same for Listed Stocks and Nasdaq NM Stocks. This result suggests that the tick and bid tests appear to reduce liquidity. However, the results on relative quoted spreads yield the opposite conclusion. While these results are statistically significant, the point estimates are fairly small. The quoted spreads decline by less than half a penny and the relative quoted spread increases by less than a basis point. Taken together, these results suggest that the tick and bid tests have a slight effect on quoted spreads, if any.

In addition to quoted spreads we also examine effective spreads, estimated for each trade by computing the absolute value of the difference between execution price and the current bid-ask quote midpoint. As we did for the quoted spread, we estimate both absolute and relative effective spreads. The effective spread results in Panel A of Table 6 look quite similar to the quoted spread results. Only one of the changes is statistically significant, a decline in the effective spread of pilot Nasdaq NM Stocks. This result alone would suggest that the application of the bid test decreases liquidity. However, this conclusion is weakened by the lack of statistical significance in the other sub-samples and the lack of a difference between the pilot and control stocks. The Panel B results suggest that the tick test has no impact on effective spreads, but the results on the bid test are mixed. The bid test appears to decrease effective spreads and increase relative effective spreads. Like the results on quoted spreads, the magnitudes of these changes are small.

Overall, the Regulation SHO Pilot shows us that the price restrictions appear to augment depth at both the ask price and the bid price, but price restrictions have little if any effect on realized liquidity. These results are fairly consistent whether the price restriction is structured as a tick test or as a bid test, although the tick test augments the ask depth more and the bid test augments the bid depth more.

2. Return Volatility

The next set of tests examine whether removing the price restrictions alters return volatility. Table 7 displays test results for several volatility measures and several return horizons to capture different aspects of volatility.

The daily price range measures the degree to which prices fluctuate within a day by comparing the high price to the low price in a day. The daily price range declines from the Pre-Pilot Period to the Pilot Period for each subsample. This decline is statistically significant for both Listed and Nasdaq control samples and for the Nasdaq pilot sample, but not for the Listed pilot sample. Panel A suggests that the decline was statistically similar for pilot and control stocks, while the Panel B regression suggests that the daily price range increased for pilot stocks relative to control stocks for both the Listed and Nasdaq samples. Taken together, the daily price range results are mixed on whether the tick and bid tests dampen volatility.

To explore intraday volatility further, we examine our next two volatility measures, absolute returns and return variance, over three time horizons, 5 minutes, 30 minutes, and one day.[52] These measures would increase for pilot stocks over the shorter horizons if the tick and bid tests dampen transitory volatility. The measures would increase for the pilot stocks over the longer horizons if the tick and bid tests dampen permanent volatility. Economically, transitory volatility captures the efficiency of the trading mechanism while permanent volatility captures the effects on equilibrium prices. We separately analyze absolute returns and return variance because each measures volatility slightly differently. Return variance has a tendency to put more weight on larger price movements than absolute returns.

The average absolute returns are lower during the Pilot Period for the control sample across all three return horizons. The univariate results in Panel A show that the pilot stocks experienced a statistically similar decline in the absolute returns as the control stocks for the 30 minute and daily horizons. At the five-minute horizon, however, the pilot sample experienced an increase in absolute returns relative to the control stocks for both Listed and Nasdaq NM Stocks.

[52] The 5 and 30 minute absolute returns and variances are estimated without including the first half hour of the trading day, after hours trading, or pre-open trading.

The regression results in Panel B confirm this finding and shows that the effect is larger for Listed Stocks. Panel B also confirms the results for the daily horizon but indicates that absolute returns increased over the 30-minute horizon for pilot stocks relative to control stocks. While the 30-minute results are mixed, the absolute return results suggest that the tick and bid tests have no effect on the magnitude of daily returns while they seem to dampen the magnitude of five minute returns. Further, the tick test seems to dampen short-term returns more than the bid test.

The return variance results in Panels A and B are quite a bit weaker. Panel A shows that the changes to return variances experienced by pilot stocks are statistically similar to the changes in return variances experienced by control stocks for both Listed Stocks and Nasdaq NM Stocks, and this result holds for all three return horizons. Panel B confirms this result for the 30 minute and daily return horizons but finds that pilot Listed Stocks seem to experience an increase in return volatility over the 5 minute horizon relative to control Listed Stocks. In summary, the bid test seems to have no effect on return variance over any time horizon while the tick test might dampen return variance over the five minute horizon.

Because the results above suggest that price restrictions may dampen transitory volatility, we next focus on variance ratios that are specifically designed to capture transitory volatility by comparing the short horizon volatility to longer horizon volatility. If no transitory volatility exists, variance ratios are designed to equal one. We examine three different variance ratios. We compare five minute variance to thirty minute variance, five minute variance to daily variance, and thirty minute variance to daily variance. Panels A and B show that the variance ratio of five to thirty minute returns increased for pilot Listed Stocks relative to control Listed Stocks. Further, Panel B shows that the change for Listed Stocks differs significantly from that of Nasdaq NM Stocks. However, none of the other variance ratios changed significantly.

Because the variance ratios relative to the daily level did not show any changes, the results on transitory volatility are somewhat weak. However, the result for Listed Stocks over the five minute horizon to thirty minute horizon still helps solidify the conclusion that the tick test dampens transitory volatility over the five-minute horizon but seems to have no effect on permanent volatility.

C. *Effect on Stock Prices*

As outlined in section III above, numerous theoretical models suggest that short selling constraints can affect equilibrium stock prices. Some of these models predict that stocks are likely to be more overpriced when short selling constraints are more binding, and when investors disagree more about the stock's true value.

Our evidence above suggests that price restrictions do constrain short selling somewhat. Thus, we are interested in testing the hypothesis suggested by these theories, that removing price restrictions will lessen overpricing. This hypothesis is not likely to hold unless the price restrictions are significant relative to other short selling constraints and our sample stocks are overpriced prior to the start of the pilot. Therefore, rejecting the hypothesis might mean that price restrictions are minor relative to other short selling constraints or that our sample stocks were not overpriced.

Table 8 reports average daily returns and average cumulative returns for pilot and control stocks in the period surrounding the beginning of the pilot. If pilot stocks are over-valued because of the price restrictions, these returns should be significantly negative for pilot stocks relative to the control stocks. Cumulative returns are normalized to zero on April 29, the trading day prior to the start of the pilot. As indicated in Panel A of Table 8, we observe for Listed

Stocks a statistically significant difference between the average returns of control and pilot stocks on May 2, the first day of the pilot. The average control stock experienced a return that exceeded the average pilot stock by about twenty-four basis points. However, we do not observe significant differences in returns on other days after the start of the pilot, nor are the cumulative returns statistically distinguishable at horizons beyond the first day. For Nasdaq NM Stocks, we observe no differences in daily or cumulative returns at or after the start of the pilot that are statistically significant at the five percent confidence level.[53] Because the Listed difference does not persist and because of a lack of a difference in Nasdaq NM Stocks, neither the tick nor the bid test appear to cause stocks to be over-valued.

Figure 1 displays the returns for the pilot and control samples over the first six months of the pilot. The figure gives the raw returns as well as the market adjusted returns. Returns in general appear to be positive over this period but are close to zero when subtracting the market return. Further, the pilot sample appears to under-perform the control sample, especially for Listed Stocks. Table 9 confirms that the six month returns of the pilot stocks appears lower than that of the control stocks. However, this result is not statistically significant. Therefore, the six month returns for the pilot sample are statistically similar to the six month returns for the control sample.

Table 9 also shows that the average alphas are negative but very close to zero. This means that when controlling for risk, the returns of the sample stock are about the same as the returns of the market portfolio. Further, the univariate results of Panel A and the regression results of Panel B show that the alphas of the pilot sample are statistically similar to the alphas of

[53] On the Nasdaq NM side, we do observe a statistically significant difference on a single day several days prior to the start of the pilot (April 26). In Table 8, we tested for statistical significance on 21 separate days in two different markets, for a total of 42 different hypothesis tests. Under the hypothesis that the pilot has no effect, we would expect random errors to cause roughly two out of the 42 tests to show false positive significance at the five percent level.

the control sample. Therefore, the pilot stocks did not underperform the control stocks. This suggests that the removal of the price restrictions will not result in either a long horizon correction of over-pricing nor is it likely to lead to prices being driven below their equilibrium value.

Table 9 also shows the tendency of the alphas to be significantly positive or significantly negative. An alpha is deemed to be negative if the estimate is significantly negative at the 5% level in a two-tailed test. Similarly, an alpha is considered to be positive if the estimate is significantly positive at the 5% level in a two-tailed test. If the alphas are completely random, we would expect to find 2.5% of them positive and 2.5% of them negative. Table 9 shows that the frequency of positive alphas is less than 2.5% while the frequency of negative alphas is slightly higher.[54] The frequency of negative alphas is statistically similar for pilot stocks and control stocks, providing further evidence against prices being driven below their equilibrium level. Among Listed Stocks, the control stocks appear to be more likely to have positive alphas, potentially because price restrictions facilitate over-pricing. This finding however, is weakened by the observation that fewer than 2.5% of control stocks have significantly positive alphas.

D. Market Manipulation

Because the type of analysis conducted in this study cannot directly prove whether market participants are engaging in manipulative practices, it is inherently difficult to measure whether the Pilot has had any impact on the degree to which markets are susceptible to manipulation. Our approach is to identify certain data patterns that we would expect to be more

[54] We also estimated the alphas using the value-weighted index. About 2.5% or fewer alphas were significantly positive and about 2.5% or fewer were significantly negative.

prevalent in a world where prices are manipulated, and investigate to see if these price patterns are more common for pilot stocks than control stocks. Such a pattern does not necessarily mean that manipulation has occurred, but indicates that we might have cause for further analysis.

As argued above in section I-B, if price restrictions inhibit manipulation by short sellers and/or facilitate upward manipulation, we might expect to see more large, sudden price declines and more price increases in pilot stocks than control stocks. If so, this should be reflected in the form of decreased skewness in the short-term returns distribution.

Table 10 reports results of statistical tests based on 5-minute, 30-minute, and 1-day returns. For each returns horizon, we follow the same approach as before and test for changes in skewness between the Pre-Pilot Period and Pilot Period, separately for pilot and control stocks, and for Listed and Nadaq stocks, and then test whether the difference of differences is significantly different from zero.

As the table indicates, we find no significant changes between the Pre-Pilot Period and Pilot Period, with the single exception that there appears to have been a marginally significant decline in the skewness of Listed pilot stocks at the 30-minute return interval. However, neither in this nor any other case do we find any statistically significant differences between pilot and control stocks. Thus, we find no evidence that the pilot program has had any impact on returns skewness. The results reported in Table 10 are based on the skewness of returns computed using trade prices.[55]

Our second approach to testing whether eliminating price restrictions may lead to an increase in price patterns indicative of market manipulation involving short sales is to examine the relative frequency of large negative and positive price reversals, as explained in section V-C,

[55] We also performed the test using returns computed using quote midpoints (results not reported) and again found no significant differences between pilot and control stocks. Using this alternative measure, the point estimates indicate an even smaller difference than indicated in Table 9.

above. Our results are presented in Table 11. Panel A reports results for return reversals occurring over subsequent 5-minute intervals, and Panel B reports results based on 30-minute intervals.

In this table, the line corresponding to "Reversal Size > 2" reports the number of times (per 100,000 observations) that a stock price move of 2 standard deviations or more was reversed in the subsequent period. So, for example, the number 338.4 in the first column of Panel A indicates that for Listed, pilot stocks, the frequency of negative five-minute reversals greater than two standard deviations in magnitude is approximately 0.003384, or 338.4 out of 100,000. In this table, statistical significance is ascertained using a nonparametric bootstrapping procedure outlined in section V-C. This test, which is applied only to the pilot sample, indicates whether the observed frequency of reversals would constitute a rare event under the null hypothesis that the distribution of reversals is the same for control and pilot stocks. Results are reported for thresholds ranging from two to nine standard deviations.

Our results in Panel A indicate that the pilot stocks tend to experience significantly more 5-minute return reversals than the control stocks, at least for thresholds in the range of two to four standard deviations. This same result is observed for Listed Stocks and Nasdaq NM Stocks. If price restrictions deter price patterns consistent with downward manipulations but not upward manipulations, we might expect to see more negative price reversals in the pilot sample than the control sample, but no difference in positive reversals. In our sample, however, the effect of the pilot appears to be equally as strong, if not stronger, for positive reversals than for negative reversals.

The results based on the 30-minute horizon, reported in Panel B, tell a different story. At the 30-minute horizon, there is no longer any statistical evidence that pilot stocks have a higher

frequency of reversals than control stocks.[56] If anything, the result is in the opposite direction—for Listed Stocks at the higher threshold levels, there appears to be some evidence that there are significantly fewer positive reversals for pilot stocks than control stocks.

As explained in Section V-D, above, our third approach to investigating whether removing price restrictions increases the prevalence of price patterns consistent with market manipulation is to use an autoregression model to estimate the extent to which positive and negative returns tend to be reversed in subsequent periods. The results of this analysis are presented in Table 12.

Panel A shows how five minute returns are correlated with the returns of each of five previous five-minute periods. A positive number reflects returns in the same direction. A negative number reflects return reversals. Most of the coefficients in Table 12 are negative, reflecting a tendency for five-minute price changes to be reversed over subsequent periods. While many of the autocorrelations changed from the Pre-Pilot to Pilot Period, we focus on how the pilot sample compares to the control sample. Over one lag, removing price restrictions makes returns in Listed Stocks more negatively autocorrelated. This is true whether the previous returns were positive or negative. The effect continues for two lags (ten minutes), but only following positive returns. Price restrictions have no effect on five-minute return autocorrelation in Nasdaq NM Stocks.

[56] Panel B of Table 11 reports results for 32 different hypothesis tests (eight different thresholds, positive and negative reversals, Listed and Nadaq samples). Of these 32 tests, only one indicates statistical significance at the five percent level (negative reversals for Listed Stocks at the 3-standard deviation threshold). Even under the null hypothesis of no true effect, we would expect any individual test to show a "false positive" at the 5% significance level approximately 5% of the time. Thus, one significant test statistic out of 32 tests does not constitute a meaningful rejection of the null hypothesis.

Panel B shows the results for thirty minute returns. Measured relative to control stocks, the pilot stocks experience no statistically significant increase in return correlation for any of the thirty minute intervals examined.

In summary, returns in Listed Stocks are negatively serially correlated following both positive and negative returns over short horizons and removing price restrictions increases this negative correlation. The symmetry of these results is consistent with the volatility results above. We find no statistically significant impact for Nasdaq NM Stocks.

E. Small and Low-Volume Stocks

The analysis presented heretofore analyzes Listed Stocks and Nasdaq NM Stocks separately, but beyond this does not make any effort to ascertain whether the pilot may have a disproportionate or qualitatively different effect on smaller or less liquid stocks. In order to address these questions, we partition the sample into deciles according to market capitalization and turnover. As described above in section V-E, we partition the sample into deciles before separating them across markets, to ensure that Listed Stocks and Nasdaq NM Stocks in the same decile are comparable. The sample sizes resulting from these decile partitions are reported in Table 13. As the table indicates, the Listed Stocks are more concentrated in the higher deciles of market capitalization, while the opposite is true for Nasdaq NM Stocks. However, both Listed and Nasdaq NM Stocks have representation across all deciles of the two measures.

Tables 14 through 26 present our results analyzing how many of the results presented earlier vary as a function of size and liquidity. As explained in section V-E, above, these tables are based on a regression analysis where each model includes a pilot indicator and a pilot indicator interacted with indicator variables for deciles one through nine. In this model, the

marginal effect of the pilot is captured through two channels, first through the pilot indicator variable, and secondly through the interacted indicator variable. To facilitate interpretation, the tables report the sum of the coefficients on the pilot dummy and the interacted terms. This way, the entries in the table show directly how the pilot sample differs from the control sample within each decile.

Table 14 shows how the tick and bid tests affect short selling volume for stocks in each size and turnover decile. Removing the rules increases short selling volume in almost every size and volume decile. Further, the tick test appears to hinder short selling slightly more in small stocks than in large stocks. The bid test, on the other hand, appears to hinder short selling slightly more in large stocks than in small stocks. The affect of the tick and bid tests appear unrelated to turnover level. According to the Nasdaq market share results in Table 15, the removal of the bid test on Nasdaq seems to increase Nasdaq's market share more for small stocks than for large stocks. Overall, the tick and bid tests do seem to have differing affects on short selling for stocks of varying sizes.

In results not reported in tables, only the tick test has a differential effect on the balance of trading in stocks of differing sizes while all other mechanical effects are similar across size and activity levels. The tick test has a bigger effect on the symmetry of trading in smaller stocks but a constant effect on the symmetry of stocks of varying activity levels.

Tables 16 and 17 show whether the augmentation of the bid and ask depth is similar for large and small stocks. These patterns are qualitatively similar in both tables. The tick test augments depth across almost all size and activity levels without clearly augmenting large or small stocks more. The bid test's influence on depth, however, varies widely across size and

activity levels without a discernable pattern. Therefore, the depth augmentation from the tick and bid tests appears unrelated to the size or activity level of the stocks.

As stated above, the increase in the depth at the inside quote affects the displayed supply of liquidity but might not influence realized liquidity, as measured by effective spreads. Table 18 shows that the tick test has no effect on effective spreads for almost all size and activity levels. The bid test, however, seems to result in lower effective spreads for large or more active stocks and potentially higher spreads for small or less active stocks. When significant, however, the magnitudes are still only a few basis points.

The results above show that transitory volatility is dampened by the tick test with much weaker evidence on the bid test. Table 19 shows that the tick test primarily dampens the volatility of small stocks but seems to amplify the volatility of large stocks. The bid test shows a similar pattern but to a lesser degree. The results across turnover levels are not as striking. The tick test seems to dampen volatility for most activity levels and the bid test shows similar yet substantially weaker evidence.

Table 20 summarizes the evidence on how the tick and bid tests affect longer-term variance. While the tick test does not affect the daily return variance in stocks as a whole, it does seem to dampen daily return variance in small stocks and increase daily return variance in large stocks. The bid test shows a similar pattern but the effect is only significant for a few of the smaller size levels. The tick and bid tests have no effect on daily return variance for any activity level.

The results above show little evidence that the tick or bid tests affect price levels. However, there is a 24 basis point return difference between pilot and control Listed Stocks on the first day of the Pilot. Table 21 summarizes whether this return difference varies by size or

activity level. The evidence shows that for most size and activity levels, the pilot and control stocks experienced a statistically similar return on the first day of the Pilot. The Listed pilot stocks had a lower return than the control stocks in the largest size group while the Nasdaq NM pilot stocks had a lower return than the control stocks in the highest turnover group. Hence, the prior results seem to be driven by the large Listed Stocks.

Table 22 compares the pilot stock six-month alphas to the control stock six-month alphas for the various size and activity groups. Like the May 2 results, the pilot alphas are statistically similar to the control alphas in every size and activity level. Therefore, the tick and bid tests do not promote or hinder pricing efficiency for any size or activity level.

Recall from Table 11 that negative and positive five-minute price reversals are more prevalent in the pilot sample than the control sample, especially for Listed Stocks. Repeating our analysis across deciles, we find the difference between pilot and control Listed Stocks is significantly more pronounced for stocks with the lowest market capitalization (results not presented). These findings are consistent with our other results indicating that smaller stocks tend to be more volatile when the tick test is removed. However, for the smallest Listed Stocks, we observe a greater number of positive than negative price spikes, suggesting that removing the tick test does not make smaller stocks unduly susceptible to negative price pressure.

VII Summary and Conclusions

The pilot program established by Regulation SHO exempted approximately one third of the Russell 3000 stocks from the "tick test" (Rule 10a-1) for Listed Stocks and the "bid test" (former NASD Rule 3350) for Nasdaq NM Stocks traded on Nasdaq or traded OTC and reported to an NASD facility. The pilot was designed to facilitate comparison between the pilot stocks

and control stocks, thus creating an unprecedented opportunity to observe in a controlled environment the effects of removing the price restrictions.

This study has compared pilot and control stocks along numerous dimensions, in an effort to capture a broad range of possible effects. Our main empirical results are as follows:

- The pilot is associated with increased short selling volume in Listed and Nasdaq NM Stocks, but appears to have no impact on the level of short interest in either market. The increase in short selling is slightly higher for small Listed Stocks than for large Listed Stocks.

- The pilot is associated with an increase in Nasdaq's share of trading volume in Nasdaq NM Stocks, suggesting that market participants are routing trades to other venues in order to avoid the bid test. The market share increases more for smaller stocks. For the largest Nasdaq NM Stocks, such as those included in the Nasdaq 100, there is no significant difference in market share.

- We find no evidence that the pilot has had any impact on the level of trading activity in the options market, as we would have expected to see if market participants are using option markets to avoid the tick test or the bid test.

- For Listed Stocks, less than 46% of all trades are executed on down bids when the tick test applies, while the number is close to 50% for pilot stocks, suggesting that Rule 10a-1 constrains the execution price in four to five percent of trades. For Nasdaq NM Stocks, Rule 3350 does not explicitly prevent trading on downticks, but our results show that it effectively constrains trading on downticks for about one half of one percent of trades.

- The pilot is associated with a decrease in quote depth, especially on the ask side for Listed Stocks—our evidence confirms that Rule 10a-1 forces some short sellers who would otherwise be liquidity demanders to act as liquidity suppliers. The decrease in depth appears unassociated with size or turnover.

- Other than the effect on market depth, the pilot has had no clear effect on market liquidity—most of our tests indicate that liquidity was not significantly impacted by the pilot, but some tests indicate small increases or decreases in liquidity, depending on the measure.

- The pilot is associated with an increase in some measures of intraday volatility. These increases appear to be confined to the smaller stocks as larger stocks experienced a decline in volatility during the pilot.

- On average across all types of stocks, the pilot does not appear to have any significant effect on daily volatility—however, our results indicate the pilot is associated with

lower volatility for stocks with higher market capitalization, and higher volatility for stocks with lower market capitalization.

- Based on the price reaction to the initiation of the pilot, we find limited evidence that the tick test distorts stock prices—on the day the pilot went into effect, Listed Stocks in the pilot sample underperformed Listed Stocks in the control sample by approximately 24 basis points. However, the pilot and control stocks had similar returns over the first six months of the pilot.

- We find no evidence of "bear raids" associated with the pilot. More specifically, we test for evidence of bear raids in three ways:

    - We test whether the pilot has affected the relative frequency of large negative vs. large positive stock returns, as reflected in the skewness of the returns distribution. There is no difference in skewness between control and pilot stocks
    - A bear raid may be associated with a large negative return that is very quickly reversed, or a "negative price spike." Although we do find a higher incidence of negative price spikes in the pilot sample at some horizons, the same thing is observed for positive price spikes.
    - We also measure directly the tendency for price movements to be reversed in subsequent periods. Again, we find that the pilot is associated with a slightly greater tendency for price changes to be reversed, but this effect is observed equally for positive and negative returns.

In summary, having examined the impact of the Regulation SHO Pilot on a wide array of market characteristics, we conclude that price restrictions constitute an economically relevant constraint on short selling. Our evidence suggests that removing price restrictions for the pilot stocks has had an effect on the mechanics of short selling, order routing decisions, displayed depth, and intraday volatility, but on balance has not had a deleterious impact on market quality or liquidity. In various dimensions, our evidence confirms that the tick test of Rule 10a-1 acts as a more binding constraint than the bid test of former NASD Rule 3350. On most dimensions, the effects of the pilot do not appear to be systematically related to market capitalization or trading volume, suggesting that our results give a reasonable picture of what we might expect to see if price restrictions were removed for all stocks, including smaller stocks and stocks less actively

traded than those in the Russell 3000. However, some results, particularly those involving volatility, suggest that the effect of the tick test and the bid test may be systematically related to market capitalization.

We conclude with a few caveats. While the Pilot study was designed to facilitate a natural experiment in a controlled environment, the results might not be entirely representative of removing the rule permanently for all stocks. It is possible that traders might behave differently if a rule were permanently and completely removed than if it is only temporarily or incompletely removed. Moreover, it is possible that traders with manipulative intentions might be on good behavior if they believe that heightened scrutiny during the Pilot increases their chances of getting caught.

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Tables

Table 1: Sample characteristics

This table shows the number of sample stocks categorized by whether they are in the Pilot, their listing status, and whether they have tradable options on them. The Pilot stocks are those designated in the first Pilot Order that are trading on Amex, Nasdaq NM, or NYSE as of May 2, 2005. The Control stocks are the ones that were eligible to be selected for the Pilot but were not. The Control stocks are limited to those trading on Amex, Nasdaq NM, and NYSE as of May 2, 2005. Listed Stocks are stocks listed on NYSE or Amex. This table shows the sample sizes as of October 31, 2005 as well. To avoid survivor biases, we retain stocks in the sample even if they stocks cease trading on Amex, Nasdaq NM, or NYSE before the end of our sample period on October 31, 2005. This table shows the sample sizes as of October 31, 2005 as well. Stocks are considered optionable if they have traded options at some point in the four months prior to the start of the Pilot. Short-term options are options with experations within one year.,

Variable	Listed Stocks		Nasdaq Stocks	
	Pilot	Control	Pilot	Control
# Stocks (first day of the Pilot)	504	973	439	917
# Stocks (last day of the Sample Period)	496	949	423	877
# Optionable Stocks (all options)	350	690	278	573
	(69.44%)	(70.77%)	(63.33%)	(62.28%)
# Optionable Stocks (short-term options)	350	688	277	567
	(69.44%)	(70.56%)	(63.10%)	(61.63%)

Table 2: Comparison of Pilot and Control Stocks Before Initiation of Pilot

This table compares the Pilot and Control stocks in several statistics over the four month period prior to the start of the Pilot on May 2, 2005. The statistical difference between the samples is tested using a two-sample t-test. * and ** indicates that the Pilot stocks are statistically different from the Control stocks at the 5% and 1% levels in a two-tailed test.

Variable	Listed Stocks		Nasdaq Stocks	
Market Characteristics	Pilot	Control	Pilot	Control
Trades / day	1,539.30	1,514.40	2,690.6	2,713.8
Daily Share Volume	1,134.70	1,135.30	1,075.20	1,122.70
Turnover	1.77	1.85	2.56	2.49
VWAP	38.43	36.04	23.01	22.20
Market Capitalization	7,013.30	7,376.10	1,631.50	1,963.20
Short Interest (% of Shares Outstanding)	3.62	3.75	5.23	5.00
Short Interest (Days to Cover)	6.14	6.28	6.64	6.49
The Nature of Short Selling				
Short Selling Volume (% of Volume)	24.41	24.27	36.08	35.57
Short Selling Trades (% of Trades)	27.37	27.15	37.74	37.21
Nasdaq Market Share of Short Sales	10.74	10.42	47.45	47.91
Put Volume	838.56	935.66	726.08	664.03
Call Volume	1,306.91	1,322.83	1,194.10	1,103.75
Put + Call Volume	2,145.47	2,258.49	1,920.18	1,767.78
Put Open Interest	28,325.87	33,315.65	16,933.98	18,536.20
Call Open Interest	32,878.21	34,761.23	27,741.65	27,776.23
Put + Call Open Interest	61,204.08	68,076.88	44,675.63	46,312.43
Mechanical Issues				
% trades on a downtick or zero downtick	45.87	45.84	50.61	50.60
Time-weighted downbids	38.82	38.74	47.06	47.44
Liquidity				
Quoted Spread (¢)	6.82	5.64	5.44	5.59
% Quoted Spread	0.19	0.18	0.27	0.28
Effective Spread (¢)	4.92	4.48	5.22	5.29
% Effective Spread	0.16	0.15	0.27	0.29
Ask Depth	15.04	18.81	21.23	26.91
Bid Depth	12.16	15.96	21.41	27.41
Return Distributions				
Daily Price Range (100*(log high – log low))	2.45	2.43	3.64	3.76
5 Minute Returns (%)	-0.001	-0.002*	-0.003	-0.003
Average Absolute Returns	0.114	0.112	0.147	0.144
Skewness of Returns	0.084	0.238	0.282	0.193
Standard Deviation of Returns	0.191	0.198	0.258	0.270
30 Minute Returns (%)	-0.008	-0.010*	-0.019	-0.020
Average Absolute Returns	0.286	0.282	0.389	0.397
Skewness of Returns	0.128	0.134	0.204	0.129
Standard Deviation of Returns	0.449	0.445	0.615	0.634
Daily Returns (%)	-0.063	-0.084	-0.172	-0.195
Average Absolute Returns	1.340	1.330	1.804	1.853
Skewness of Returns	0.061	0.174	0.264	0.160
Standard Deviation of Returns	2.106	1.997	2.724	2.821
Variance Ratios				
6 x Var(5 min) /Var(30 min)	1.13	1.12	1.24	1.26*
288 x Var(5 min)/Var(daily)	3.12	3.02	4.09	4.17
48 x Var(30 min)/Var(daily)	2.71	2.64	3.24	3.25

Table 3: Changes in Short Selling Activity

This table summarizes how short selling changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" and the six months following the start date are called the "Pilot". The table shows the average change in short selling for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Short Volume is the number of shares in short sale transactions divided by total share volume. Short Trades is the number of short sale transactions divided by total transactions. Short Interest is the monthly short interest times 100 divided by the shares outstanding. Days to Cover is the monthly short interest divided by the average daily share volume during the corresponding month. Nasdaq market share is Nasdaq's share of the volume of short selling. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the Difference in the Change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Short Volume	Listed	24.41	26.32	1.91**	24.27	24.16	-0.11	2.02**
Short Volume	Nasdaq	36.08	37.76	1.68**	35.55	35.75	0.20	1.48**
Short Trades	Listed	27.37	33.67	6.30**	27.15	26.79	-0.36*	6.66**
Short Trades	Nasdaq	37.74	39.98	2.24**	37.20	37.57	0.37*	1.87**
Short Interest	Listed	3.62	4.01	0.39**	3.75	4.25	0.49**	-0.10
Short Interest	Nasdaq	5.23	5.94	0.71**	5.00	5.60	0.60**	0.11
Days to Cover	Listed	6.14	6.87	0.73**	6.28	7.03	0.75**	-0.02
Days to Cover	Nasdaq	6.64	7.91	1.27**	6.49	8.07	1.58**	-0.31
Nasdaq Market Share	Listed	10.74	10.28	-0.46*	10.42	11.17	0.75**	-1.21**
Nasdaq Market Share	Nasdaq	47.45	51.34	3.88**	47.86	49.20	1.34**	2.55**

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Short Volume	Listed	2.05**	0.61**	0.09
Short Volume	Nasdaq	1.67** [a]	0.67**	0.08
Short Trades	Listed	6.75**	0.63**	0.16
Short Trades	Nasdaq	2.08** [a]	0.67**	0.10
Short Interest	Listed	-0.11	0.89**	0.83
Short Interest	Nasdaq	0.14 [a]	0.91**	0.79
Days to Cover	Listed	-0.05	0.74**	0.49
Days to Cover	Nasdaq	-0.31 [b]	0.97**	0.62
Nasdaq Market Share	Listed	-1.18**	0.77**	0.15
Nasdaq Market Share	Nasdaq	2.34** [a]	0.69**	0.11

Table 4: Changes in Option Trading

This table summarizes how option trading and open interest changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" and the six months following the start date are called the "Pilot". The table shows the average change in option trading and open interest for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Panel A reports statistics on all options. Panel B reports statistics on short-term options. The data includes securities that had put and call option volume in both the Pre-Pilot and Pilot periods. There were a total of 690 Control stocks and 350 Pilot stocks included in the Listed sample and 573 Control stocks and 278 Pilot stocks in the Nasdaq sample. Open interest and volume are adjusted for stock splits. New option listings after May 1, 2005 were excluded from the analysis. The data source for the options data is the Options Price Reporting Authority (OPRA). Short-term options are identified using the Options Clearing Corporation directory. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We also test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using two sample t-tests. [a, b] indicates that the difference for Nasdaq NM Stocks is statistically different from the difference for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: All Options

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Put Volume	Listed	838.56	851.73	13.17	935.66	916.72	-18.94	32.11
Put Volume	Nasdaq	726.08	530.68	-195.40	664.03	589.89	-74.15	-121.25
Call volume	Listed	1,306.91	1,386.73	79.82	1,322.83	1,348.89	26.06	53.75
Call Volume	Nasdaq	1,194.10	925.01	-269.09	1,103.75	996.88	-106.87	-162.22
Put + Call Vol	Listed	2,145.47	2,238.46	92.98	2,258.49	2,265.61	7.13	85.86
Put + Call Vol	Nasdaq	1,920.18	1,455.69	-464.49	1,767.78	1,586.77	-181.02	-283.47
Put OI	Listed	28,325.87	32,150.11	3,824.24	33,315.65	40,602.82	7,287.17	-3,462.93
Put OI	Nasdaq	16,933.98	17,646.25	712.27	18,536.20	20,475.08	1,938.88	-1,226.61
Call OI	Listed	32,878.21	38,919.53	6,041.32	34,761.23	43,566.95	8,805.72	-2,764.40
Call OI	Nasdaq	27,741.65	28,724.87	983.22	27,776.23	30,522.55	2,746.32	-1,763.10
Put + Call OI	Listed	61,204.08	71,069.64	9,865.57	68,076.88	84,169.77	16,092.89	-6,227.32
Put + Call OI	Nasdaq	44,675.63	46,371.12	1,695.49	46,312.43	50,997.63	4,685.21	-2,989.72
Signed Volume	Listed	468.35	535.00	66.65	387.17	432.17	45.00	21.65
Signed Volume	Nasdaq	468.02	394.33	-73.69	439.72	406.99	-32.72	-40.97

Panel B: Short-term Options

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Put Volume	Listed	700.03	767.71	67.68	716.48	768.70	52.22	15.46
Put Volume	Nasdaq	654.98	489.10	-165.88	588.95	537.18	-51.78	-114.10
Call Volume	Listed	1,115.26	1,282.91	167.65	1,102.02	1,216.46	114.44	53.21
Call Volume	Nasdaq	1,080.07	860.41	-219.66	982.65	913.85	-68.79	-150.87
Put + Call Vol	Listed	1,815.29	2,050.62	235.33	1,818.50	1,985.16	166.65	68.68
Put + Call Vol	Nasdaq	1,735.05	1,349.51	-385.54	1,571.60	1,451.03	-120.57	-264.97
Put OI	Listed	15,320.64	23,979.47	8,658.82	16,378.07	27,621.72	11,243.65	-2,584.83
Put OI	Nasdaq	11,269.07	14,017.99	2,748.92	11,421.44	16,088.30	4,666.85	-1,917.93
Call OI	Listed	20,778.67	30,380.74	9,602.08	19,994.13	31,654.27	11,660.15	-2,058.07
Call OI	Nasdaq	18,788.25	22,951.64	4,163.39	18,070.89	23,567.80	5,496.91	-1,333.52
Put + Call OI	Listed	36,099.31	54,360.21	18,260.90	36,372.20	59,275.99	22,903.80	-4,642.90
Put + Call OI	Nasdaq	30,057.32	36,969.63	6,912.31	29,492.33	39,656.10	10,163.76	-3,251.45
Signed Volume	Listed	415.23	515.20	99.97	385.54	447.76	62.22	37.75
Signed Volume	Nasdaq	425.09	371.31	-53.79	393.69	376.68	-17.01	-36.78

Table 5: Changes in Trading and Quoting Mechanics

This table summarizes how trading and quoting mechanics change when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" Period. The table shows the average change in the number of down ticks and the percent of time on a down bid for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Downticks	Listed	45.87	49.65	3.78**	45.84	45.01	-0.83**	4.61**
Downticks	Nasdaq	50.61	50.10	-0.52**	50.60	49.60	-1.01**	0.49**
Downbids	Listed	38.82	39.76	0.94**	38.74	39.50	0.76**	0.18
Downbids	Nasdaq	47.06	45.64	-1.42**	47.44	48.02	0.58**	-2.00**

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Downticks	Listed	4.64**	0.46**	0.15
Downticks	Nasdaq	0.49** [a]	0.47**	0.02
Downbids	Listed	0.24**	0.87**	0.27
Downbids	Nasdaq	-2.06** [a]	0.84**	0.23

Table 6: Liquidity Measures

This table summarizes how liquidity changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-period" and the six months following the start date are called the "Pilot Period". The table shows the average change in various liquidity measures for Pilot and Control stocks and estimates whether the Pilot stocks changed more than the Control stocks. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the Difference in the Change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for Pilot Securities and the variable's pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the Pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Ask Depth	Listed	15.04	12.24	-2.80**	18.81	22.02	3.21**	-6.00**
Ask Depth	Nasdaq	21.23	26.63	5.40*	26.90	34.36	7.46**	-2.05
Bid Depth	Listed	12.16	12.89	0.73	15.96	18.71	2.76**	-2.03
Bid Depth	Nasdaq	21.41	28.44	7.04**	27.77	37.45	9.68**	-2.65
Quoted Spread (¢)	Listed	6.82	7.25	0.43	5.64	6.02	0.37	0.06
Quoted Spread (¢)	Nasdaq	5.44	5.38	-0.06	5.59	5.93	0.34	-0.40
% Quoted Spread	Listed	18.82	19.74	0.92	18.10	18.18	0.08	0.80
% Quoted Spread	Nasdaq	26.61	27.90	1.29	28.40	29.62	1.22**	0.07
Effective Spread (¢)	Listed	4.92	5.22	0.29	4.48	4.67	0.19	0.11
Effective Spread (¢)	Nasdaq	5.22	4.92	-0.31**	5.29	5.27	-0.02	-0.29
% Effective Spread	Listed	16.28	17.56	1.29	14.83	15.63	0.80	0.50
% Effective Spread	Nasdaq	26.91	26.98	0.07	28.84	28.47	-0.37	0.40

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Ask Depth	Listed	-5.26**	1.18**	0.82
Ask Depth	Nasdaq	-2.01** [a]	1.11**	0.79
Bid Depth	Listed	-1.42**	1.16**	0.82
Bid Depth	Nasdaq	-2.47** [b]	1.13**	0.75
Quoted Spread (¢)	Listed	-0.36*	1.35**	0.74
Quoted Spread (¢)	Nasdaq	-0.31**	1.37**	0.75
% Quoted Spread	Listed	0.86*	1.13**	0.62
% Quoted Spread	Nasdaq	0.28**	1.11**	0.68
Effective Spread (¢)	Listed	-0.12	1.51**	0.80
Effective Spread (¢)	Nasdaq	-0.25**	1.31**	0.63
% Effective Spread	Listed	0.26	1.24**	0.43
% Effective Spread	Nasdaq	0.62**	1.12**	0.50

Table 7: Volatility

This table summarizes how volatility changes when the tick and bid tests are removed. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The table shows the average change in various volatility measures for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Daily Price Range is 100*(log high – log low). Absolute return and standard deviation are reported in percentage points. While standard deviation is reported, tests were run on variances to avoid Jensen's inequality. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test. We test whether the difference in the change for Listed Stocks is statistically different from that of Nasdaq NM Stocks using a regression framework. During the Pilot Period, we run daily cross-sectional regressions of each variable on an indicator for pilot securities and the variable's Pre-Pilot level (equation 1). We run the regression separately for Listed and Nasdaq NM Stocks and test whether the coefficients on the pilot indicator are similar. [a, b] indicates that the average coefficient for Nasdaq NM Stocks is statistically different from the average coefficient for Listed Stocks at the 1% and 5% level in a two-tailed test.

Panel A: Univariate Changes

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Daily Price Range	Listed	2.45	2.42	-0.03	2.43	2.36	-0.07**	0.04
Daily Price Range	Nasdaq	3.64	3.36	-0.28**	3.76	3.41	-0.35**	0.07
Absolute Return – 5m	Listed	0.11	0.12	0.00	0.11	0.11	-0.01**	0.01**
Absolute Return – 5m	Nasdaq	0.14	0.13	-0.01**	0.15	0.13	-0.02**	0.01**
Absolute Return – 30m	Listed	0.29	0.28	-0.01*	0.28	0.27	-0.01**	0.00
Absolute Return – 30m	Nasdaq	0.39	0.36	-0.03**	0.40	0.36	-0.04**	0.01
Absolute Return – day	Listed	1.34	1.29	-0.05**	1.33	1.30	-0.04**	-0.01
Absolute Return – day	Nasdaq	1.80	1.69	-0.11**	1.85	1.71	-0.14**	0.03
Return Standard Deviation – 5m	Listed	0.19	0.20	0.00	0.20	0.19	-0.01	0.01
Return Standard Deviation – 5m	Nasdaq	0.26	0.25	-0.01	0.27	0.26	-0.01**	0.02
Return Standard Deviation – 30m	Listed	0.45	0.44	-0.01	0.44	0.43	-0.01*	-0.00
Return Standard Deviation – 30m	Nasdaq	0.61	0.58	-0.03**	0.63	0.59	-0.04**	0.01
Return Standard Deviation – day	Listed	2.11	1.97	-0.14	2.00	2.03	0.03	-0.01
Return Standard Deviation – day	Nasdaq	2.72	2.75	0.03	2.82	2.72	-0.10	-0.13
Variance Ratio 5/30	Listed	1.12	1.23	0.11**	1.11	1.15	0.04**	0.07**
Variance Ratio 5/30	Nasdaq	1.23	1.30	0.06**	1.26	1.29	0.03**	0.03*
Variance Ratio 5/day	Listed	3.09	3.30	0.21**	2.98	3.08	0.10	0.11
Variance Ratio 5/day	Nasdaq	4.08	4.09	0.01	4.15	4.62	0.47	-0.45
Variance Ratio 30/day	Listed	2.71	2.62	-0.08	2.64	2.57	-0.07	0.01
Variance Ratio 30/day	Nasdaq	3.24	3.02	-0.22*	3.25	3.28	0.03	-0.25

Panel B: Average Regression Coefficients

$$\text{Market Quality}_i = \alpha + \beta_1 \text{Pilot}_i + \beta_2 \text{Pre Pilot Market Quality}_i$$

Variable	Market	Pilot	PrePilotControl	R-squared
Daily Price Range(bps)	Listed	3.68**	0.86**	0.27
Daily Price Range(bps)	Nasdaq	2.92*	0.79**	0.21
Absolute Return – 5m(bps)	Listed	0.68**	0.84**	0.37
Absolute Return – 5m(bps)	Nasdaq	0.34**[a]	0.73**	0.21
Absolute Return – 30m(bps)	Listed	0.33**	0.83**	0.16
Absolute Return – 30m(bps)	Nasdaq	0.20	0.82**	0.18
Absolute Return – day(bps)	Listed	-0.91	0.80**	0.09
Absolute Return – day(bps)	Nasdaq	0.47	0.71**	0.06
Return Variance – 5m ($x10^6$)	Listed	0.49**	0.29**	0.10
Return Variance – 5m($x10^6$)	Nasdaq	0.22	0.84**	0.17
Return Variance – 30m($x10^5$)	Listed	-0.66*	0.89**	0.01
Return Variance – 30m($x10^5$)	Nasdaq	-0.34*	1.03**	0.07
Return Variance – day($x10^4$)	Listed	-0.33	0.21**	0.12
Return Variance – day ($x10^4$)	Nasdaq	0.38	0.44**	0.12
Variance Ratio 5/30	Listed	0.08**	0.68**	0.44
Variance Ratio 5/30	Nasdaq	0.01[a]	0.54**	0.21
Variance Ratio 5/day	Listed	0.12	1.03**	0.42
Variance Ratio 5/day	Nasdaq	-0.82	0.03	0.00
Variance Ratio 30/day	Listed	0.02	0.49**	0.16
Variance Ratio 30/day	Nasdaq	-0.26	0.17	0.00

Table 8: Returns around the May 2, 2005 Start of the Pilot

This table shows the returns surrounding the May 2 initiation of the pilot. The raw returns are equally-weighted averages of the returns for each stocks, as collected from CRSP. The Cumulative Returns are set to be zero on the day prior to the start of the pilot. The Cumulative returns represent the compounded returns on an investment made at the April 29 closing price. * indicates that the control stock returns are statistically different from the pilot stock returns at the 5% significance level in a two-tailed test. None of the returns are statistically different at the 1% level.

Panel A: Listed Sample Stocks

	Daily Returns		Cumulative Returns	
Date	Pilot	Control	Pilot	Control
April 18	0.005	0.007	0.007	0.015
April 19	0.012	0.011	0.019	0.025
April 20	-0.015	-0.015	0.003	0.009
April 21	0.019	0.018	0.021	0.026
April 22	-0.009	-0.011	0.011	0.015
April 25	0.010	0.011	0.021	0.026
April 26	-0.010	-0.012	0.010	0.013
April 27	0.000	-0.001	0.009	0.011
April 28	-0.016	-0.016	-0.007	-0.006
April 29	0.008	0.006	0.000	0.000
May 2	0.007	0.009*	0.007	0.009*
May 3	-0.001	-0.001	0.005	0.008
May 4	0.015	0.016	0.020	0.024
May 5	0.000	0.001	0.020	0.025
May 6	0.002	0.001	0.022	0.026
May 9	0.010	0.008	0.032	0.034
May 10	-0.012	-0.010	0.020	0.024
May 11	0.001	0.002	0.021	0.026
May 12	-0.015	-0.014	0.006	0.011
May 13	-0.010	-0.010	-0.003	0.001
May 16	0.013	0.014	0.010	0.015

Panel B: Nasdaq Sample Stocks

	Daily Returns		Cumulative Returns	
Date	Pilot	Control	Pilot	Control
April 18	0.006	0.007	0.019	0.017
April 19	0.016	0.018*	0.035	0.035
April 20	-0.018	-0.018	0.015	0.016
April 21	0.025	0.026	0.039	0.041
April 22	-0.018	-0.019	0.019	0.020
April 25	0.009	0.010	0.027	0.030
April 26	-0.012	-0.016*	0.014	0.013
April 27	0.001	0.001	0.014	0.012
April 28	-0.021	-0.019	-0.009	-0.008
April 29	0.009	0.009	0.000	0.000
May 2	0.008	0.009	0.008	0.009
May 3	0.001	0.001	0.008	0.010
May 4	0.019	0.020	0.027	0.030
May 5	0.000	0.001	0.027	0.031
May 6	0.001	0.000	0.028	0.031
May 9	0.012	0.012	0.040	0.043
May 10	-0.012	-0.013	0.028	0.030
May 11	0.001	-0.001	0.029	0.029
May 12	-0.008	-0.009	0.020	0.020
May 13	-0.004	-0.005	0.016	0.015
May 16	0.015	0.016	0.032	0.031

Table 9: Six Month Returns

The table summarizes tests of whether the six month returns of the pilot stocks differ from the six month returns of the control stocks. The raw returns are compounded cumulative returns from CRSP. If a stock is not in the sample for the entire six months, its return from its last day is compounded to six months. The market adjusted returns is simply the raw return minus the CRSP equally-weighted index. The alpha is estimated in-sample by regressing the raw return for a stock on the equally-weighted CRSP index return. A stock's alpha is considered "negative" if it is statistically below zero at the 5% level in a two-tailed test. Likewise, a stock's alpha is considered "positive" if it is statistically above zero at the 5% level in a two-tailed test. ** indicates that the control stock returns are statistically different from the pilot stock returns at the 5% significance level in a two-tailed test.

Panel A: Univariate Differences

Variable	Market	Pilot	Control	Difference
Raw Return	Listed	9.18%	11.56%	-2.38%
Raw Return	Nasdaq	14.21%	16.30%	-2.09%
Market Adjusted Return	Listed	-2.10%	-0.00%	-2.07%
Market Adjusted Return	Nasdaq	2.26%	4.01%	-1.74%
Alpha	Listed	-0.05%	-0.04%	-0.01%
Alpha	Nasdaq	-0.04%	-0.02%	-0.01%
Negative Alpha	Listed	5.56%	4.93%	0.60%
Negative Alpha	Nasdaq	2.73%	1.53%	1.20%
Positive Alpha	Listed	0.00%	0.92%	-0.92%**
Positive Alpha	Nasdaq	0.91%	1.20%	-0.29%

Panel B: Regression Tests

Market Model Alpha = $\alpha + \beta$Pilot

Variable	Market	Pilot	R-squared
Alpha	Listed	-0.0001	0.009
Alpha	Nasdaq	-0.0001	0.005

Table 10: Skewness

This table summarizes how skewness changes when the tick and bid tests are removed. The four months prior to the pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The table shows the average levels and changes in various skewness measures for pilot and control stocks and estimates whether the pilot stocks changed more than the control stocks. Sample skewness is computed for each stock in the pilot and contol sample in the Pre-Pilot and Pilot period, for five-minute, thirty-minute, and one day return intervals. Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1% and 5% level in a two-tailed test.

		Pilot Sample			Control Sample			Pilot Δ minus
Variable	Market	Pre-Pilot	Pilot	Δ	Pre-Pilot	Pilot	Δ	Control Δ
Skewness—5m	Listed	0.08	-0.05	-0.13	0.24	0.01	-0.23	0.10
Skewness—5m	Nasdaq	0.28	0.51	0.23	0.19	0.39	0.20	0.03
Skewness—30m	Listed	0.13	-0.02	-0.15	0.13	0.11	-0.02	-0.12
Skewness—30m	Nasdaq	0.20	0.32	0.11	0.13	0.23	0.10	0.01
Skewness—day	Listed	0.06	0.15	0.09	0.17	0.21	0.04	0.06
Skewness—day	Nasdaq	0.26	0.35	0.09	0.16	0.29	0.13	0.05

Table 11: Extreme Price Reversals

This table summarizes how the frequency of large negative and positive short-horizon price reversals differs across pilot and control stocks. The numbers in the table represent the number of reversals per 100,000 stock/intervals. A negative (positive) reversal is defined as a negative (positive) return immediately followed by a positive (negative) return. The "size" of the reversal is defined as the minimum absolute value of the two adjacent returns, normalized by the pre-pilot standard deviation of the stock's holding-period return, where the second return is computed as a percentage of the lagged price, and the holding period is five minutes or thirty minutes. The frequency of reversals is computed based on a six-month period following the pilot start date (May 2, 2005). The pre-pilot standard deviation used to normalize the returns is computed over a four-month period prior to the start date. Nonparametric statistical tests based on a bootstrapping procedure determine whether the number of reversals observed in the pilot sample would be statistically rare in the control sample. **, * indicates statistical significance at the 1% and 5% level in a two-tailed test.

Panel A: Five-Minute Return Reversals

	Listed Stocks				Nasdaq Stocks			
	Negative Reversals		Positive Reversals		Negative Reversals		Positive Reversals	
Reversal Size	Pilot	Control	Pilot	Control	Pilot	Control	Pilot	Control
> 2	338.4**	281.3	339.1**	281.1	273.4**	257.4	284.1**	267.8
> 3	76.7**	65.1	75.4**	63.5	71.9**	62.8	72.7**	67.0
> 4	25.0**	20.4	24.4**	19.3	25.1**	22.4	27.6**	24.6
> 5	10.0**	8.8	11.3**	8.4	10.5	9.1	13.2**	11.2
> 6	4.9	4.6	5.8**	4.8	5.3	4.2	6.9*	5.9
> 7	2.8	2.8	3.4	3.1	3.0	2.2	3.6	3.6
> 8	1.7	1.8	2.0	2.2	1.9	1.2	2.2	2.2
> 9	1.1	1.3	1.2(**)	1.7	1.2	0.6	1.6	1.4

Panel B: Thirty-Minute Return Reversals

	Listed Stocks				Nasdaq Stocks			
	Negative Reversals		Positive Reversals		Negative Reversals		Positive Reversals	
Reversal Size	Pilot	Control	Pilot	Control	Pilot	Control	Pilot	Control
> 2	251.4	240.8	240.5	231.4	215.3	218.7	224.3	221.5
> 3	53.2*	47.1	44.3	45.9	38.3	41.0	41.6	45.5
> 4	9.2	11.0	12.6	12.0	12.1	10.3	12.1	13.4
> 5	3.3	4.3	4.2	5.4	4.8	4.1	5.3	4.6
> 6	1.0	1.6	1.3(*)	2.3	1.5	2.2	3.2	2.2
> 7	0.4	0.8	0.6(*)	1.3	0.3	0.9	1.3	1.3
> 8	0.1	0.4	0.1(**)	0.7	0.2	0.5	0.7	0.8
> 9	0.0(*)	0.2	0.1	0.4	0.0(*)	0.3	0.5	0.7

Table 12: Semi-Autoregression Results

This table reports average regression coefficients of returns on lagged positive and negative component returns, for pilot and control stocks before and after the start of the pilot. The four months prior to the Pilot start date (May 2, 2005) are called the "Pre-Pilot" period and the six months following the start date are called the "Pilot" period. The coefficients reported in the table are the mean coefficients across all stocks in the subsample, estimated over the designated period, of the autoregressive model:

$$R_t = \sum_{n=1}^{5} \alpha_n R_{t-n}^{-} + \sum_{n=1}^{5} \beta_n R_{t-n}^{+} .$$

where R_t represents the stock return in period t, and

$$R_t^{-} = \min(0, R_t) \qquad R_t^{+} = \max(0, R_t) .$$

Paired t-tests determine whether the changes are significant. Tests of the difference between the changes are two-sample t-tests. **, * indicates statistical significance at the 1 and 5% level in a two-tailed test.

Panel A: Five-minute Returns

		Pilot Sample			Control Sample			Pilot Δ minus
Lag/Sign	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
1 / Negative	Listed	-0.048	-0.071	-0.022**	-0.048	-0.049	-0.001	-0.021**
2 / Negative	Listed	-0.019	-0.007	0.012**	-0.015	-0.002	0.013**	-0.001
3 / Negative	Listed	-0.004	-0.005	-0.001	-0.005	-0.003	0.002	-0.003
4 / Negative	Listed	-0.001	-0.010	-0.008**	-0.001	-0.004	-0.003	-0.005*
5 / Negative	Listed	-0.005	-0.004	0.000	-0.003	0.000	0.003	-0.003
1 / Positive	Listed	-0.033	-0.056	-0.022**	-0.034	-0.031	0.003	-0.026**
2 / Positive	Listed	-0.005	-0.013	-0.008**	-0.004	-0.004	0.000	-0.008**
3 / Positive	Listed	-0.003	0.003	0.006**	-0.002	0.007	0.009**	-0.003
4 / Positive	Listed	-0.003	-0.004	-0.001	-0.001	-0.002	-0.001	0.000
5 / Positive	Listed	-0.004	-0.005	-0.001	-0.002	-0.002	0.000	-0.001
1 / Negative	Nasdaq	-0.027	-0.046	-0.019**	-0.030	-0.042	-0.012**	-0.007
2 / Negative	Nasdaq	-0.014	-0.007	0.007	-0.014	-0.006	0.009**	-0.002
3 / Negative	Nasdaq	-0.004	-0.006	-0.002	-0.007	-0.006	0.001	-0.003
4 / Negative	Nasdaq	0.000	-0.004	-0.004	0.001	-0.003	-0.004**	0.000
5 / Negative	Nasdaq	-0.002	-0.002	0.000	-0.004	-0.002	0.002	-0.003
1 / Positive	Nasdaq	-0.032	-0.030	0.002	-0.034	-0.024	0.009**	-0.007
2 / Positive	Nasdaq	-0.011	-0.012	0.000	-0.011	-0.008	0.004	-0.004
3 / Positive	Nasdaq	-0.004	0.002	0.006*	-0.004	0.004	0.008**	-0.002
4 / Positive	Nasdaq	-0.002	-0.003	-0.001	-0.004	-0.001	0.004**	-0.005
5 / Positive	Nasdaq	-0.008	-0.001	0.006**	-0.006	0.000	0.007**	-0.001

Panel B: Thirty-minute Returns

		Pilot Sample			Control Sample			Pilot Δ minus
Lag/Sign	Market	Pre-Pilot	Pilot	Δ	Pre-PIlot	Pilot	Δ	Control Δ
1 / Negative	Listed	-0.030	-0.021	0.009	-0.020	-0.008	0.012**	-0.003
2 / Negative	Listed	-0.004	-0.008	-0.004	-0.008	-0.010	-0.002	-0.002
3 / Negative	Listed	-0.003	0.018	0.021**	-0.002	0.017	0.019**	0.001
4 / Negative	Listed	-0.001	-0.029	-0.029**	-0.001	-0.024	-0.023**	-0.006
5 / Negative	Listed	-0.010	-0.005	0.006	-0.010	0.000	0.010**	-0.004
1 / Positive	Listed	0.002	-0.022	-0.024**	0.007	-0.008	-0.015**	-0.009
2 / Positive	Listed	0.013	0.000	-0.013**	0.011	0.003	-0.008**	-0.006
3 / Positive	Listed	0.008	0.006	-0.002	0.012	0.012	0.000	-0.002
4 / Positive	Listed	-0.008	0.009	0.018**	-0.005	0.004	0.009**	0.009*
5 / Positive	Listed	-0.008	0.002	0.010**	-0.002	-0.001	0.001	0.008
1 / Negative	Nasdaq	-0.026	-0.019	0.007	-0.022	-0.018	0.003	0.004
2 / Negative	Nasdaq	-0.009	-0.015	-0.006	-0.010	-0.010	0.001	-0.007
3 / Negative	Nasdaq	0.001	0.009	0.008	-0.001	0.008	0.009**	-0.001
4 / Negative	Nasdaq	-0.010	-0.025	-0.015**	-0.014	-0.021	-0.007*	-0.008
5 / Negative	Nasdaq	-0.016	0.000	0.016**	-0.014	-0.002	0.012**	0.004
1 / Positive	Nasdaq	-0.017	-0.001	0.016**	-0.020	-0.005	0.015**	0.001
2 / Positive	Nasdaq	0.006	-0.007	-0.014**	0.006	-0.004	-0.010**	-0.004
3 / Positive	Nasdaq	0.003	0.004	0.001	-0.002	0.006	0.008**	-0.007
4 / Positive	Nasdaq	-0.017	0.004	0.021**	-0.010	0.004	0.014**	0.007
5 / Positive	Nasdaq	-0.002	-0.005	-0.003	-0.006	-0.002	0.005	-0.007

Table 13: Sample Deciles

This table shows the number of stocks in each market capitalization, turnover, and short selling decile. The deciles are set so that each decile contains the same number of stocks for the full sample. This table reports the subsample sizes separately for pilot and control stocks and for Listed and Nasdaq NM Stocks. It also gives the proportion of stocks in that decile and market that are pilot or control stocks.

	Listed				Nasdaq			
	Pilot		Control		Pilot		Control	
	Count	Proportion	Count	Proportion	Count	Proportion	Count	Proportion
	Market Capitalization							
Decile								
Lowest	22	33.9	43	66.1	62	28.4	156	71.6
2	19	31.1	42	66.9	61	27.6	160	72.4
3	28	33.3	56	66.7	69	34.5	131	65.5
4	35	33.0	71	67.0	63	35.6	114	64.4
5	41	32.8	84	67.2	63	39.9	95	60.1
6	59	34.9	110	65.1	34	29.6	81	70.4
7	65	35.1	120	64.9	34	34.7	64	65.3
8	75	35.2	138	64.8	27	38.0	44	62.0
9	70	31.4	153	68.6	16	26.7	44	73.3
Highest	90	36.7	155	63.3	10	26.3	28	73.7
	Turnover							
Decile								
Lowest	36	35.3	66	64.7	49	27.2	131	72.8
2	54	32.0	115	68.0	47	41.2	67	58.8
3	61	32.4	127	67.6	36	37.5	60	62.5
4	71	37.6	118	62.4	23	24.5	71	75.5
5	62	33.5	123	66.5	33	33.7	65	66.3
6	53	32.5	110	67.5	39	32.2	82	67.8
7	71	44.7	88	55.4	42	33.9	82	66.1
8	39	31.0	87	69.0	59	37.3	99	62.7
9	36	30.0	84	70.0	46	28.2	117	71.8
Highest	21	28.0	54	72.0	65	31.3	143	68.8

Table 14: Changes in Short Selling Activity Across Market Cap and Turnover Deciles

This table shows the marginal effect of the pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Short Selling Volume}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Short Selling Volume}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the number of shares sold short on a day divided by the total volume on that day. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.26	-1.55**	2.84**	1.44**
2	4.83**	1.68**	2.84**	1.17**
3	1.92**	1.64**	1.45**	1.21**
4	4.38**	1.80**	2.39**	1.91**
5	3.23**	3.23**	1.12**	2.09**
6	3.87**	2.46**	2.57**	1.53**
7	3.36**	3.90**	2.03**	2.12**
8	0.89**	1.03**	1.00**	2.08**
9	1.27**	2.47**	1.61**	1.17**
Highest	0.05	1.28**	3.50**	1.93**
PrePilotControl	0.59**	0.64**	0.60**	0.67**
Average R^2	0.10	0.09	0.10	0.09

Table 15: Changes in Nasdaq Market Share Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Nasdaq Market Share}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Nasdaq Market Share}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the Nasdaq share of short selling volume on a day. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. ** indicates that the effect is statistically different from zero at the 1 % level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	3.41**	3.56**	-2.04**	1.78**
2	-3.82**	2.57**	-1.76**	3.41**
3	-1.90**	3.01**	-0.61**	2.22**
4	-1.16**	2.37**	-1.06**	2.98**
5	-1.56**	1.80**	-0.82**	3.16**
6	-1.87**	1.87**	-0.72**	3.08**
7	-1.73**	1.71**	-1.56**	2.18**
8	-1.95**	2.04**	-1.41**	1.75**
9	-1.21**	0.05	-0.77**	1.74**
Highest	0.22	0.54	-1.46**	2.04**
PrePilotControl	0.75**	0.68**	0.77**	0.69**
Average R^2	0.16	0.11	0.16	0.12

Table 16: Changes in Ask Depth Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Ask Depth}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Ask Depth}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the ask depth. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	0.55	0.80	-3.92**	-4.22**
2	-3.07**	-3.57**	-9.75**	-4.23**
3	-3.58**	-4.18**	-3.55**	-4.50**
4	-4.30**	-3.74**	-3.96**	-5.01**
5	-4.25**	-4.31**	-4.66**	-3.28**
6	-10.57**	20.44**	-3.75**	-4.06**
7	-4.01**	-3.04**	-6.60**	-7.22**
8	-3.48**	-7.55**	-2.83**	-12.46**
9	-4.53**	24.45**	-6.39**	-6.77**
Highest	-7.95**	-65.30**	-8.98**	21.76*
PrePilotControl	1.18**	1.12**	1.18**	1.11**
Average R^2	0.82	0.80	0.82	0.80

Table 17: Changes in Bid Depth Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Bid Depth}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Bid Depth}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the bid depth. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	5.39**	2.02*	-2.27**	-5.44**
2	-3.23**	-5.09**	-8.32**	-5.72**
3	-2.36**	-5.24**	-1.03**	-6.11**
4	-2.07**	-4.28**	-0.38*	-7.12**
5	-1.41**	-5.14**	-1.21**	-4.16**
6	-7.74**	22.27**	-0.16	-4.83**
7	-1.28**	-4.19**	-1.91**	-8.99**
8	1.26**	-8.31**	5.04**	-12.96**
9	-0.49**	25.51**	-1.20**	-7.62**
Highest	-1.06**	-69.58**	-1.11*	25.35**
PrePilotControl	1.16**	1.14**	1.16**	1.13**
Average R^2	0.82	0.75	0.82	0.75

Table 18: Changes in Effective Spread Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Relative Effective Spread}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Relative Effective Spread}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the relative effective spread. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	14.01	2.48**	4.94	0.46
2	2.33	-1.83**	-0.37	-3.32**
3	-2.30	0.29	-0.91	2.08*
4	0.24	-0.16	0.80	0.98
5	-1.40	0.32	-0.34	-0.24
6	-2.57*	0.80**	0.20	0.28
7	0.24	1.72**	-1.74	1.03**
8	-0.32	1.89**	4.72*	0.30
9	0.53	2.04**	-0.72	0.79**
Highest	0.52	2.92**	-2.04*	3.30**
PrePilotControl	1.20**	1.12**	1.22**	1.13**
Average R^2	0.44	0.49	0.43	0.50

Table 19: Changes in Five-Minute Return Variances across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Variance (5 minute returns)}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i + \beta_{11} \text{Pre Variance(5 minute returns)}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$ multiplied by 10^6. The dependent variable is the five-minute return variance. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	11.123**	1.571**	2.130**	0.114
2	2.693**	-0.393	-0.074	-0.350
3	1.840**	-0.001	1.182	0.385
4	0.968**	0.964	0.158**	0.968*
5	0.652**	-0.080	-0.253**	0.277
6	1.322	-0.460*	0.229**	0.095
7	-0.263**	0.052	0.151**	0.415*
8	-0.932**	-0.133	1.484**	1.076
9	-0.789**	-0.661**	0.427**	-0.232
Highest	-1.162**	-0.802**	0.535**	-0.182
PrePilotControl	0.253**	0.822**	0.283**	0.834**
Average R^2	0.156	0.173	0.111	0.173

Table 20: Changes in Daily Return Variance across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$\text{Variance (Daily Return)}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10}\text{Pilot}_i + \beta_{11}\text{Pre Variance (Daily Return)}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$ multiplied by 10^4. The dependent variable is the daily return variance. The regressions are estimated on each day during the Pilot Period. The statistical significance of the coefficients is determined by the distribution of the coefficients. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. **,* indicates that the effect is statistically different from zero at the 1 and 5% level in a two-tailed test.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	7.529**	3.240*	0.720	-0.655
2	0.751	0.070	-1.093	-1.303
3	0.992	0.709	-1.081	0.146
4	0.332	2.713*	-0.971	1.711
5	0.061	-1.503	-0.556	0.632
6	-0.260	0.798	0.154	2.653
7	-0.146	-1.623	-0.052	-0.452
8	-1.452*	-1.965	0.449	2.513
9	-1.243*	-3.131	0.366	-0.173
Highest	-1.775**	-3.596	0.137	-0.391
PrePilotControl	0.179**	0.419**	0.206**	0.433**
Average R^2	0.161	0.129	0.126	0.122

Table 21: May 2 Market Adjusted Returns Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

$$R_{May2i} = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is the return from the close of trading on April 29, 2005 to the close of trading on May 2, 2005. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. * indicates that the effect is statistically different from zero at the 5% level in a two-tailed test. None of the numbers presented below are significant at the 1% level.

	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.16%	-0.45%	-0.35%	0.48%*
2	-0.35%	0.00%	-0.17%	-0.06%
3	-0.20%	-0.29%	-0.43%	0.28%
4	0.08%	-0.50%	-0.42%	0.57%
5	-0.18%	0.72%	-0.27%	-0.97%
6	0.02%	-0.24%	0.06%	-0.06%
7	-0.01%	-0.55%	-0.31%	-0.27%
8	-0.38%	-0.19%	0.08%	0.14%
9	-0.41%	-0.54%	-0.17%	-0.59%
Highest	-0.47%*	0.05%	-0.16%	-0.81%*
Average R^2	0.006	0.006	0.006	0.008

Table 22: Six Month Market Model In-Sample Alphas Across Market Cap and Turnover Deciles

This table shows the marginal effect of the Pilot derived from the coefficients from the following daily cross-sectional regressions:

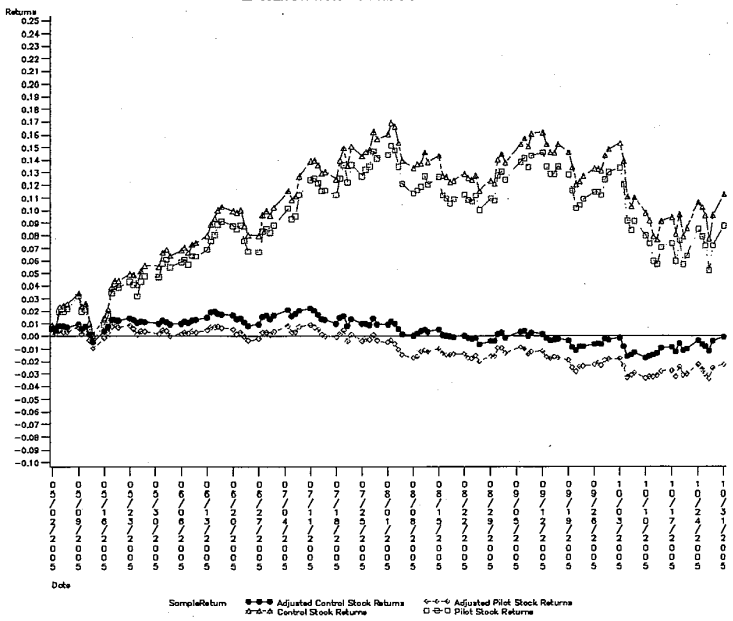
$$\text{Alpha}_i = \alpha + \sum_{k=1}^{9} \beta_k \text{Pilot}_i \times \text{Decile}_{ki} + \beta_{10} \text{Pilot}_i$$

Reported is the average sum of $\beta_{10} + \beta_k$. The dependent variable is in-sample alpha estimated for each stock based on the market model. The market model alpha was estimated over the six month period from May 2, 2005 to October 31, 2005 by regressing the daily stock returns on the daily market return, which is represented by the CRSP equally-weighted index returns. We divide the stocks into deciles by market cap on May 2, 2005 and by the pre-Pilot turnover where decile 1 contains the smallest stocks and lowest turnover stocks. None of the numbers presented below are significant at the 5% or 1% level.

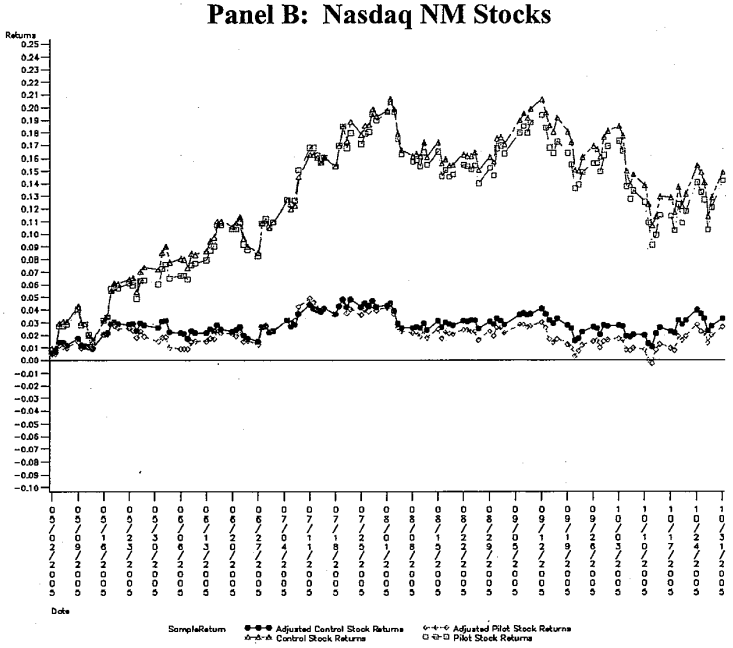
	Market Capitalization		Turnover	
	Listed	Nasdaq	Listed	Nasdaq
Decile				
Lowest	-0.06%	0.08%	-0.03%	-0.03%
2	-0.10%	-0.02%	-0.03%	0.02%
3	-0.05%	-0.05%	0.00%	0.00%
4	-0.02%	-0.08%	-0.03%	0.05%
5	-0.03%	0.02%	0.01%	-0.02%
6	0.01%	-0.01%	-0.01%	0.04%
7	-0.03%	0.00%	-0.02%	-0.02%
8	0.02%	-0.02%	-0.01%	-0.06%
9	-0.01%	0.01%	-0.02%	-0.02%
Highest	0.02%	0.00%	0.05%	-0.02%
Average R^2	0.011	0.012	0.005	0.006

Figure 1: Six Month Cumulative Returns During Pilot

Panel A: Listed Stocks



Panel B: Nasdaq NM Stocks



Appendix A: Concurrent Regulation SHO Pilot Studies

We have identified three concurrent studies that also examine the effect of removing the tick test and/or the bid test during the Regulation SHO Pilot. See the attached chart for a simplified comparison of the studies. Much of the analysis is similar to the analysis reported in this report, but the construction of the samples differs in important ways. Each approach has its merits. The main difference between the construction of the samples for this report and the sample construction in the concurrent papers is the incorporation of stocks that might be outliers. This report includes these stocks because they might be the ones most affected by the Pilot. The other studies exclude these stocks in order to improve matching between the pilot and control stocks or to remove the influence of confounding events. Despite the different decisions, many of the results of this report are supported by the results of the concurrent studies.

Study	Diether, Lee, and Werner (2006)	Alexander and Peterson (2006)	Wu (2006)	SEC
Construction				
Sample Period	2/1/05 to 7/31/05 minus 4 weeks around May 2 10 weeks before 10 weeks after	4/1/05 to 5/31/05 1 month before 1 month after	1/3/05 – 8/31/05 4 months before 4 months after	1/1/05 to 10/31/05 4 months before 6 months after
Sample Stocks	2004 Russell 3000 minus • Amex and NASDAQ Small Cap stocks • Stocks with ticker changes or changes in listing venue during sample period • Stocks not in 2005 Russell • Stocks with prices > $100 • Stocks with spreads > $1 • Stocks delisted before 7/31 NYSE: 448 pilot, 904 control Nasdaq: 376 pilot, 757 control	Original Pilot and Control minus • Amex stocks • Stocks delisted before 5/31 One-to-one matches based on: • Listing market • Option status • 2 digit SIC code • Price, market capitalization, book-to-market, trading volume, and past returns Keep best 50% of matches NYSE: 224 pairs Nasdaq: 183 pairs	NYSE stock in 2004 Russell 3000 minus • Stocks not in 2005 Russell • Stocks with prices > $900 One-to-one matches based on: • Market cap • Price • Volume Exclude if no good control match NYSE: 332 pairs	2004 Russell 3000 minus • IPOs after May 1, 2004 • Stocks delisted before 5/2 Includes stocks delisted before 10/31 Listed: 504 pilot, 973 control Nasdaq: 439 pilot, 917 control
Findings				
Short Selling	Higher relative short sale volume. NYSE: higher number of short sale trades No impact on the number of NASDAQ short sale trades.	No significant impact on short sale volume for either NYSE or NASDAQ. NYSE: Pilot stocks had a higher number of short sales trades and a lower average short sale trade size. NASDAQ: No impact on number of short sales trades or average short sale trade size.	Examines only short selling on the NYSE Relative short selling increases for pilot stocks. Significant for small stocks but not large stocks.	Higher short sale volume and a higher number of short sale trades. No impact on short interest or days to cover. No impact on option trading volume or open interest. Trading is more balanced for pilot stocks. The increase in short selling is bigger for small stocks.

Study	Diether, Lee, and Werner (2006)	Alexander and Peterson (2006)	Wu (2006)	SEC
Liquidity	No impact on NASDAQ stocks. NYSE: Larger quoted, effective, and realized spreads, smaller quoted ask depth, higher relative bid depth, smaller buy imbalances.	NYSE: larger spreads, smaller quoted ask depth, smaller quoted bid depth, higher price impact NASDAQ: larger spreads No effect on effective spreads	Relative effective and quoted spreads increase with pilot by < 1 bps. This is statistically significant only for small stocks. Smaller buy imbalances across all market cap groups. Offer depth declines for most size groups.	Listed: smaller quoted ask depth in univariate and regression. Regression shows decrease in both bid and ask. Some tests show small increases or decreases in realized liquidity.
Volatility	No increase in the majority of the 26 different volatility measures for Pilot Stocks. NYSE: higher short term volatility (15/5 variance ratio), daily return volatility, trade to trade return volatility, offer to offer quote volatility, five-minute bid and offer volatility, daily up-side and down-side semi-variance. The authors examine semi-variance, trade returns, bid quote returns, and ask quote returns for various time lengths: trade to trade, quote to quote, five-minute, fifteen-minute, and daily. They also examine the 15/5 minute variance ratio.	No impact. The authors examine six volatility measures: 5 minute return volatility, semi-variance, daily relative price range, Fama-Franch three-factor model idiosyncratic risk, CAPM idiosyncratic risk, and implied volatility.	Variance ratios did not change with pilot. Daily price range and intraday price standard deviation do not change.	Some evidence of an increase in intraday volatility. This appears to be driven by smaller stocks as larger stocks saw a decline in intraday volatility during the pilot. While average daily volatility does not change, smaller stocks experienced lower volatility during the pilot as larger stocks experienced an increase.

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Study	Diether, Lee, and Werner (2006)	Alexander and Peterson (2006)	Wu (2006)	SEC
Efficiency		No impact except for the following measures for NYSE stocks: higher autocorrelation of five-minute returns, greater likelihood of a lower price for the second trade after a short sale, and greater likelihood of a higher trade price for the first trade after a short sale. The authors examine the autocorrelation of five- and thirty-minute returns, upside minus downside r-squared, and price runs.	Hasbrouck pricing errors show no significant change with pilot. Intraday return autocorrelations (30 and 60 minute) did not change with pilot.	Higher five-minute return reversals. Higher five-minute semi-autoregression. No impact on thirty-minute return reversals, thirty-minute semi-autocorrelation, or on skewness in five-minute, thirty-minute, and daily returns.
Returns		No significant impact on returns surrounding the announcement date of the Pilot stocks, on the initiation day of the Pilot, or during the first month of the Pilot.		Listed pilot stocks had a 24 bps lower return than control stocks on the initiation day of the Pilot but had statistically similar cumulative return during the 6 months after the Pilot.
Conclusion	While the suspension of the NYSE tick test is found to be associated with larger spreads and higher short-term volatility, this evidence is consistent with the distorting effects of the tick test on short sellers (i.e., forcing them to be liquidity suppliers) rather than any benefit to investor welfare.	Concerns about the removal of the price tests leading to a degradation of market quality are unfounded. Price tests do not further the stated objectives of short sale regulation.	Tick test reduces short selling and narrows the spread primarily for small stocks. Tick test does not seriously constrain short sellers from trading on their information.	Most evidence shows that the pilot had a minor effect. The most intriguing results are in volatility. Some evidence that the tick test has a bigger effect in small stocks.

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OFFICE OF ECONOMIC ANALYSIS
MEMORANDUM

To: Chairman Christopher Cox

Through: James Overdahl

From: Daniel Aromi and Cecilia Caglio

Date: December 16, 2008

Re: Analysis of Short Selling Activity during the First Weeks of September 2008

This memo is written in response to questions posed by you and the other commissioners concerning the nature of short selling in the volatile period in early September 2008 that prompted the Commission to approve several emergency orders, many of which were aimed at curbing the potential for short selling to drive prices down. The main objective is to examine the extent to which short selling appeared to drive prices downward during this period.[1] To this end, this memo seeks to establish if, at an intraday level, there exists an association between measures of short selling activity and stock returns. In particular, we would like to document whether periods of negative returns are associated with unusually high short selling activity.

There are different reasons why investors and intermediaries short sell stocks. These include liquidity provision and speculative trading. Further, as is the case with other buys and sells, short-selling can also be used to "front run" other investors or manipulate prices. Depending on their motives, some short sellers might be contrarian traders, short-selling during periods of positive returns, while others might be momentum traders. In addition they might differ in terms of the price aggressiveness of the orders submitted with its resulting price pressure. The impact of measures that restrict short sales depends on how different short sellers are affected by the restrictions. For example, restricting short sales that provide liquidity or react to price overreaction might result in higher transaction costs and higher volatility.

Our results are inconsistent with the notion that, on a regular basis, episodes of extreme negative returns are the result of short selling activity. On average, short sale volume as a fraction of total volume is higher for periods of positive returns than for periods of negative returns. In addition, the average price aggressiveness of sellers who own the stock is higher than what is observed for short sellers. Our analysis is based on average behavior, we can not rule out the possibility that there might exist some instances in which short selling activity peaked during a period of extreme negative returns.

Short sale volume as a fraction of total volume is higher for periods of positive returns than for periods of negative returns. We find the same results when we compare extremely low and extremely high return periods. In addition, the average volume of short sales is generally not significantly higher for periods of negative returns when compared to periods of positive returns.

[1] Note that this analysis does not test for a causal relationship between short selling and stock prices or returns, but it can provide statistics that are consistent or inconsistent with such a causal relationship.

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The analysis of the price pressure emphasizes the role of short sellers during extreme market movements. In general, during periods of extreme negative returns, the sell pressure is more intense for long trades indicating that short sales put less pressure on prices than other sales during periods of extreme negative returns. During periods of extreme positive returns, we observe buy pressure, both for trades involving short sales and long trades. However, the selling pressure for other sales is higher than short selling pressure.

Data Selection and Methodology

Our study covers the 13-day period preceding the short selling ban imposed on September 19th 2008 because this is a period during which many observers were concerned that short sellers were driving prices down.

Even though our analysis period does not extend to the period when the short selling ban applied, we study both stocks that were ultimately subject to the short selling ban and stocks that were never subject to the ban. Presumably, the stocks subject to the ban were the ones that were more likely to be targeted by short sellers. Therefore, comparing these stocks to a set of other stocks allows for an analysis of whether short sellers did indeed behave differently in these stocks.

To more efficiently handle the computing demands of this analysis, we selected a subsample of stocks subject to the ban ("banned stocks") and a comparable subsample of stocks that were not subject to the ban ("control stocks"). We selected the firms from the original group of banned stocks based on the following selection criteria. We separate the 799 ban stocks into four groups by size[2]: top 50, and divide the remaining into thirds. We select randomly firms from each of the bottom three groups, and select all from the top group, to get a total of 196 firms.

Using the same size cutoffs that were used to select the banned stocks group, we randomly select the control sample from the entire population of stocks that were not subject to the ban. The final sample includes 394 firms, 196 in the banned sample and 198 in the control sample. We retain the information on the size groupings so that we can divide our two samples into subsamples by size.

We used intraday quote and trade data from TAQ to estimate stock volume, and intraday returns, data from the Center for Research in Securities Prices (CRSP) to estimate market capitalization, and SRO data to estimate short selling levels.

Description of short selling activity and return levels

The first part of our analysis examines the relation between short selling and returns. To capture short term price movements, we focus on five minute intervals. For each stock included in out

[2] We use the market capitalization as of December 2007 to create size groups; out of 799 only 781 firms had available data.

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analysis, we compute the return, short selling volume, and total volume over each five minute interval during regular trading hours. We then estimate a short sale ratio for this interval, which is the ratio between short sale volume and total volume. Because every trade has a sell side, this ratio can be used to compare the prevalence of short sales relative to other sales.

The figure 1 shows the average short sale ratio for different five-minute return levels. Results are presented for the ban/control samples and four different levels of market capitalization.

The results show that, for high market capitalization and low market capitalization stocks, the short sale ratio is lower during periods with negative returns. In other words, there is less price reaction when a sale is a short sale instead of a long sale. Holding the absolute level of returns constant, the short sale ratio is lower for periods with negative returns. This is particularly noticeable for periods in which returns are extremely low or high. For example, Figure 1 shows that for large market capitalization ban stocks the average short sale ratio for five-minute returns lower than -225 basis points is approximately 0.28. This is approximately 17% (0.05) below the short sale ratio for the periods in which the return was above 225 basis points. Out of the eight groups of stocks, the group of banned low market capitalization stocks is the only one in which average short sale ratios are higher for negative return periods.

In addition to the high/low return level comparison, we observe that there is non monotonic relationship between volatility and the short sale ratio. Periods of low volatility, with return levels between -25 and 25 basis points, are characterized by low short sale ratios. For high and medium market capitalization stocks, short sale ratios increase from low volatility periods to intermediate volatility levels, that is, periods of moderately positive or negative return. Then, as we move from intermediate to extreme return levels, short sale ratios decrease.

To find out whether a similar pattern holds for lower frequencies, we also computed returns and average short sale ratios for 30 minute periods. The computed statistics are shown on figure 2. Our previous conclusions are strengthened by the 30 minute statistics. For every subgroup of stocks we find that the short sale ratio is, on average, lower for negative return periods.

This is an analysis of average levels of short selling activity. It shows that intraday short-selling activity is not consistent with the idea that, on average, extreme negative returns are the result of short-selling activity. We do not rule out the possibility that there might be some instances in which short-selling activity did increase during a period of extreme negative returns. But it is clear that a substantial fraction of short sale volume is not associated with negative returns; and this suggests that short selling is not merely a tool for driving prices down.

Analysis of short selling activity during extreme return periods

A. Short-selling volume

In this section we compare measures of short-selling activity for periods of extremely low and extremely high returns. The focus on extreme return periods is justified since the concern about short sales is centered on volatility. For each stock we calculate the standard deviation of five minute returns for the analysis period. A five minute period is classified as a period of extreme negative returns if the return for that period is lower than -2 times the standard deviation

calculated for that stock. A five minute period is classified as a period of extreme positive returns if the return for that period is higher than 2 times the standard deviation calculated for that stock.

For this analysis, we focus only on the periods of extreme returns and estimate the average short sale ratio, short sale volume and total volume across extreme positive return periods and extreme negative return periods for each size group in our sample. The number of periods with extremely high and extremely low returns is similar and accounts for approximately 1% to 2.5% of the total number of periods.

The statistics are shown in Table 1. We find that the short sale ratio is mostly higher during periods of positive returns than during periods of negative returns. In other words, higher intensity of short selling is associated with higher returns. For "control" stocks, the average short sale ratio is significantly higher in extremely positive return periods than in extremely negative return periods for all size groups. For stocks in the ban the average short sale ratio in positive return periods is higher than in negative return periods for the top three size groups. But it is significantly higher only for the group with the largest market capitalization.

These tests confirm our previous observation that short-selling activity is higher in periods with positive returns, but these results focus specifically on extreme returns. We find that for all but one subgroup, short selling is higher during periods of extremely positive returns than in periods of extreme negative returns. In addition, the difference is significant for many of the size groups, especially for control stocks.

These findings indicate that, on average, short seller's intraday activity is contrarian. On average, short sales seem to decrease intraday volatility by selling relatively more during periods of positive returns.

The difference between the stocks subject to the ban and control stocks is noteworthy, especially as we consider smaller stocks. In particular, the association between relatively higher short selling ratios for positive return periods versus negative return periods is weaker for stocks in the ban than for control stocks. This difference deserves further investigation. For example, this might be an indication of a different mix of short sale motives for the two groups of stocks. A partition of short sale activity by motive is beyond the scope of this memo and might be unattainable without information on investor level holdings information.

Additionally, we checked the robustness of our results by running the tests in various ways, but none of these changes affect the results. These preliminary analyses are not reported on the table. For example, we considered different criteria for classifying extreme return. Instead of using a threshold of 2 times the standard deviation we also considered 1 time the standard deviation and 3 times the standard deviation. In addition, we studied short-selling activity and returns for 30 minute periods instead of 5 minute periods.

We also studied short-selling activity before and after periods of extreme returns. We found that short-selling activity is significantly higher after extremely positive returns than after extremely negative returns. This is consistent with the idea that an important fraction of short sellers are contrarian traders and benefit from short term price overreaction. We do not find any significant differences in short-selling ratios for periods that precede extremely negative and extremely

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positive returns. This is not consistent with the idea that short sales cause extreme negative returns.

B. Price Pressure

In this section, we compare the price aggressiveness of trades involving short sales to trades that do not involve short sales, dividing the stocks into four groups by size, extreme return, and inclusion in the short selling ban.

In order to identify and separate long trades from short sales trades, we merge the short-selling transaction data with the dataset of all transactions and then assign the prevailing BBO to each trade.[3]

To measure the degree that short sales put pressure on prices, we compute a measure of price pressure, or price aggressiveness, for each five-minute period. We define this measure for short sales as the difference between short sale volume executed above the quote mid-point and short sale volume executed below the quote mid-point divided by total short sale volume. A number below zero would indicate that short sellers tend to demand liquidity while a number above zero would indicate that short sellers tend to supply liquidity. The lower the measure of price aggressiveness, the more the traders tend to be liquidity demanders, who can apply more price pressure than liquidity suppliers. We estimate a similar measure for trade volume that does not involve a short sale. We report these measures in Table 2.

We observe that during intervals of extreme negative returns, the price pressure is negative indicating that executed sell orders in general demand liquidity during periods of extreme negative returns. Interestingly, the measure of price pressure is less negative for short sales than for other sales, suggesting that short sales put less pressure on prices than other sales during periods of extreme negative returns. The results are statistically significant for large and mid capitalization stocks. We observe buy pressure, both for short sales and other sales, during periods of extreme positive returns. For large stocks, the buy pressure is statistically higher for short sales than for other sales (0.23 versus 0.08 and 0.21 versus 0.10 for banned and control stocks, respectively). This result indicates that all sellers are liquidity suppliers during periods of increasing prices and that short sellers are more likely to be supplying liquidity than long sellers.

When we compare the price pressure for banned and control stocks, short sales are more likely to be liquidity suppliers in banned stocks than in control stocks. This is particularly true in the case of negative market movements: short sale price pressure is negative, but is less negative for banned stocks compared to control stocks (for brevity, the statistical significance tests are not reported on the table). This evidence is not consistent with stories that short sellers exerted more price pressure in financial stocks than in other stocks during this time period.

[3] We match TAQ trade data with the short sale dataset provided by the market centers by four conditions: same symbol; same market center; same trading price; same timestamp. We exclude trades and quotes that have a code indicating an error or a correction, or a nonstandard settlement. We were able to match about 92% of the short selling trades.

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We also analyzed short-selling price pressure after periods of extreme returns. These analyses are reported on Table 3. We found that after extreme negative return intervals, the short sale price pressure is positive and statistically different from the price pressure for other sales. This result supports the idea that short sellers are not demanding liquidity after prices decline. We also notice that the short-selling price pressure is positive after periods of extreme positive returns, while for other sales the negative price pressure indicates a sell pressure. The results support the intuition from the previous section that, in aggregate, short sellers act as contrarians.

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Figure 1:

Short selling ratio and return levels – Five minute periods

The figures correspond to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. The data corresponds to the first 13 trading days of September (09/02/2008-09/18/2008).

Short selling ratio for each five minute period is calculated by dividing the short sale volume by total volume for each stock. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billions. Mid cap stocks are those with market capitalization between $12.4 billions and $440millions. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $440 millions.

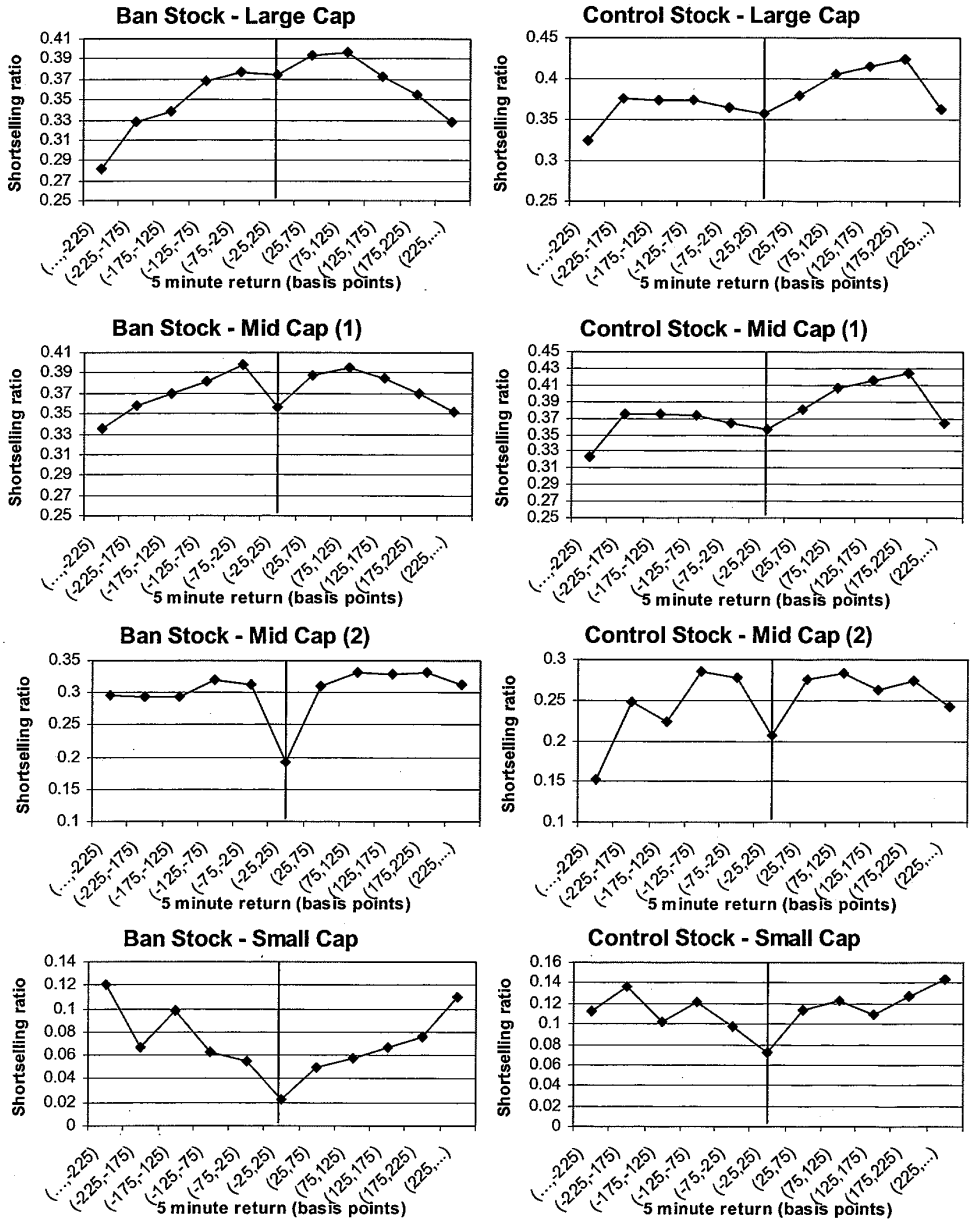

Figure 2:
Short selling ratio and return levels – 30 minute periods

The figures correspond to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. The data corresponds to the first 13 trading days of September (09/02/2008-09/18/2008).
Short selling ratio for each 30 minute period is calculated by dividing the short sale volume by total volume for each stock. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billions. Mid cap stocks are those with market capitalization between $12.4 billions and $440millions. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $440 millions. Statistical significance of the differences are indicated by * for significance at the 10% level, ** for significance at the 5% level and *** for significance at the 1% level.

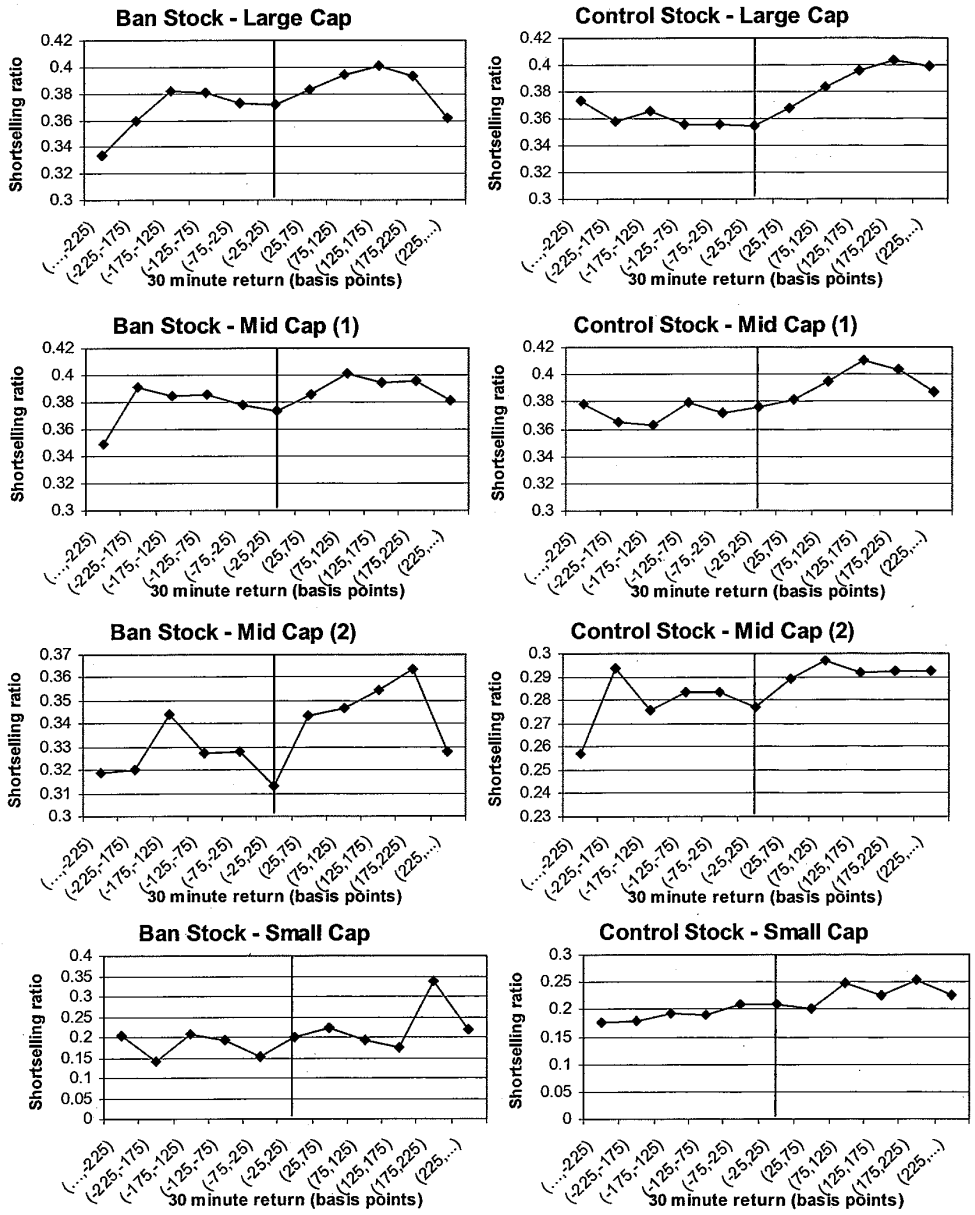

Table 1
Returns, volume and short sales

A five minute period is classified as a low return period of the corresponding return is below -2 times the standard deviation of the five minute return for that stock for the sample trading days. A five minute period is classified as a high return period of the corresponding return is above 2 times the standard deviation of the five minute return for that stock for the sample trading days. The data corresponds to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. It covers the first 13 trading days of September (09/02/2008-09/18/2008). Short sale ratio for each 5 minute period is calculated by dividing the short sale volume by total volume for each stock. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billions. Mid cap (1) stocks are those with market capitalization between $12.4 billions and $440millions. Mid cap (2) stocks are those with market capitalization between $440 millions and $102millions. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $102 millions. Statistical significance of the differences are indicated by * for significance at the 10% level, ** for significance at the 5% level and *** for significance at the 1% level.

Short sale ratio

Stock group	Return level		Difference
	low	High	
Ban			
Large Cap	0.35	0.39	-0.04***
Mid Cap (1)	0.37	0.38	-0.01
Mid Cap (2)	0.30	0.31	-0.01
Small Cap	0.12	0.09	0.03*
No Ban			
Large Cap	0.36	0.40	-0.04***
Mid Cap (1)	0.38	0.40	-0.02**
Mid Cap (2)	0.26	0.29	-0.03***
Small Cap	0.13	0.16	-0.03**

Short sale volume

Stock group	Return level		Difference
	low	High	
Ban			
Large Cap	384662	399552	-14890
Mid Cap (1)	27734	29398	-1664
Mid Cap (2)	2149	2536	-386
Small Cap	164	103	61
No Ban			
Large Cap	99092	110495	-11403*
Mid Cap (1)	15810	19953	-4143***
Mid Cap (2)	1966	2036	-70
Small Cap	526	527	-2

Table 2
Returns and price pressure

This table shows the results for contemporaneous price pressure order imbalance in the five minute interval after an extreme positive/negative return interval. A five minute period is classified as a low return period of the corresponding return is below -2 times the standard deviation of the five minute return for that stock for the sample trading days. A five minute period is classified as a high return period of the corresponding return is above 2 times the standard deviation of the five minute return for that stock for the sample trading days. The data corresponds to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. It covers the first 13 trading days of September (09/02/2008-09/18/2008). The price pressure order imbalance for each five minute interval is calculated by dividing the difference between the buyer- and seller- initiated trade volume by total trading volume within each five minute interval. A higher or less negative number suggests less price pressure. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billion. Mid cap (1) stocks are those with market capitalization between $12.4 billion and $440million. Mid cap (2) stocks are those with market capitalization between $440 million and $102million. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $102 million. Statistical significance of the differences are indicated by * for significance at the 10% level, ** for significance at the 5% level and *** for significance at the 1% level.

	Return level: High			Return level: Low		
	Price Pressure Short Sales (1)	Price Pressure Other Trades (2)	Diff (1)-(2)	Price Pressure Short Sales (1)	Price Pressure Other Trades (2)	Diff (1)-(2)
Ban Stocks						
Large Cap	0.23	0.08	0.15***	-0.12	-0.18	0.06***
Mid Cap (1)	0.23	0.20	0.03*	-0.18	-0.20	0.02
Mid Cap (2)	0.27	0.27	-0.01	-0.20	-0.28	0.08**
Small Cap	-0.03	0.15	-0.19	-0.10	-0.10	0.01
Control Stocks						
Large Cap	0.21	0.10	0.11***	-0.16	-0.19	0.03***
Mid Cap (1)	0.27	0.19	0.08***	-0.25	-0.23	-0.02
Mid Cap (2)	0.25	0.22	0.03	-0.21	-0.33	0.12***
Small Cap	0.29	0.14	0.15***	-0.29	-0.34	0.05

Table 3
Lagged returns and price pressure

This table shows the results for price pressure order imbalance in the five minute interval after an extreme positive/negative return interval. A five minute period is classified as a low return period of the corresponding return is below -2 times the standard deviation of the five minute return for that stock for the sample trading days. A five minute period is classified as a high return period of the corresponding return is above 2 times the standard deviation of the five minute return for that stock for the sample trading days. The data corresponds to a sample of "ban" and "control" stocks as determined by the September 18 emergency order. It covers the first 13 trading days of September (09/02/2008-09/18/2008). The price pressure order imbalance for each five minute interval is calculated by dividing the difference between the buyer- and seller- initiated trade volume and total trading volume within each five minute interval. A higher or less negative number suggests less price pressure. A stock is classified as large cap if the market capitalization on December 31 2007 is above $12.4 billion. Mid cap (1) stocks are those with market capitalization between $12.4 billion and $440million. Mid cap (2) stocks are those with market capitalization between $440 million and $102million. Stocks are classified as small cap if the market capitalization on December 31 2007 is below $102 million. Statistical significance of the differences are indicated by * for significance at the 10% level, ** for significance at the 5% level and *** for significance at the 1% level.

	Return level: High			Return level: Low		
	Price Pressure	Price Pressure Other Trades		Price Pressure	Price Pressure Other Trades	
	Short Sales (1)	(2)	Diff (1)-(2)	Short Sales (1)	(2)	Diff (1)-(2)
Ban Stocks						
Large Cap	0.02	-0.05	0.07***	0.04	0.00	0.04***
Mid Cap (1)	0.02	-0.03	0.06***	0.04	0.02	0.03
Mid Cap (2)	-0.03	-0.07	0.04	0.04	-0.01	0.05
Small Cap	0.01	-0.05	0.05	0.07	-0.08	0.15
Control Stocks						
Large Cap	0.06	-0.06	0.11***	0.08	-0.02	0.10***
Mid Cap (1)	0.03	-0.02	0.05***	0.07	0.04	0.02
Mid Cap (2)	0.07	-0.04	0.11***	0.06	0.01	0.04
Small Cap	0.13	0.04	0.09	-0.17	-0.04	-0.14

OFFICE OF ECONOMIC ANALYSIS
MEMORANDUM

To: Chairman Christopher Cox

Through: James Overdahl

From: Daniel Aromi and Cecilia Caglio

Date: December 17, 2008

Re: Analysis of a short sale price test using intraday quote and trade data.

You have asked us to summarize the previous work of our office concerning the uptick rule and variants of it for purposes of responding to Congressional inquiries on these subjects. This memo reports a series of analyses aimed at understanding how restrictive a short sale price test rule structured in a similar manner to that described in the attached document produced for discussion purposes (see specifically the section on "Liquidity Add Plus Penny Uptick") would be. For this purpose, we used consolidated intraday quote and trade data corresponding to six trading days during the month of September 2008. During this high volatility period, we examined how the short selling restrictions from a "liquidity add plus uptick" rule vary for stocks with different characteristics, for different price increments in the rule ("bid increments"), and for different market conditions.

We conducted three analyses, each designed to gauge different aspects of the potential restriction. First, we examined whether the short sales executed during this period were executed at prices allowed by the rule. Next, we examined how often the rule would force short sellers to wait behind an order book because their short sales cannot be priced below the best ask price. Finally, we simulated the submission of short sales to study how such a rule would affect execution rates and times to execution of short sale orders.

Our findings from each of these analyses indicate that the restrictions imposed by a "liquidity add plus uptick" rule depend on the number of bid increments, market conditions and stock characteristics. A short sale price test would be more restrictive for lower priced stocks and more active stocks. Counter to the intent of such a rule, we also found that a short sale price test would be most restrictive during periods with little volatility. The rule would be less restrictive on short sale orders during periods of large positive returns and large negative returns, though the restrictions are greater in rapidly declining markets compared to rapidly advancing markets.

Finally, our analyses showed that even moderate changes in bid increments can have a big impact on the constraints imposed on short selling activity. Short selling activity was deeply constrained in actively traded stocks even for low values of the bid increment (such as one to three cents) because these stocks were characterized by narrow bid ask spreads. For example, we found that for lower-priced stocks in the actively traded category, a bid increment of three

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cents would restrict short sales to prices above the best ask 99% of the time. This means that short sellers would need to place orders at prices above the ask resulting in lower execution rates and longer time to execution. For the same group of stocks, for periods of moderate volatility, a three cent bid increment level results in less than 20% of our simulated orders being executed. With a one-cent bid increment, the execution rate would be approximately 60%. These statistics suggest that, for practical purposes, high bid increments, such as five or ten cents, might be equivalent to a ban on short selling in some stocks, especially during periods when prices are not changing rapidly.

ANALYSIS

Proposed Tests

A short sale price test would limit the prices at which short sales could be submitted. For a given stock, the impact of such a rule is a function of market characteristics such as bid ask spreads, arrival rate of incoming orders and volatility in the price of the stock.

For stocks with narrow bid ask spreads, or for short selling rules requiring multiple price increments, a short sale price test might require short sale orders to be placed only at prices that are higher than the best ask. This means that the order will be standing in line behind better priced sell orders. Trading centers have established policies that are designed to prevent an order from executing before any standing order with higher price priority or any standing order with equal price but higher time priority. In periods of low volatility or low arrival rate of incoming orders the execution rate of sell orders submitted at prices that are higher than the best ask can be very low.

Reg NMS established that orders placed at the best ask and best bid in each exchange are protected orders. This means that SROs implement procedures that prevent the execution of trades at a price that is inferior to the best bid or offer displayed by another market center at the time of execution. This means that a short sale order cannot be executed before any better priced sell orders displayed at the best ask of any exchange. These observations call attention to the ways in which a short sale price test restricts the submission and the execution rate of short sale orders.

The objective of this memo is to assess restrictions that would be imposed by a short sale price test rule. We use historical data to determine the impact of such a rule.

A short sale price test rule would effectively create a "minimum shortable price" (MSP) below which no short sale orders can be priced. The MSP from a "liquidity add plus uptick" rule would satisfy the following two restrictions:

(1) *Greater Than Best Bid* – at least *n* cents above the national best bid.
(2) *Greater Than Last Different Tick* –at least *1* cent above the last trade reported to the consolidated tape, or the last sale price if it was higher than the last different price (*i.e.*, a zero-plus tick).

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In our analyses, (described in further detail below), we build a hypothetical MSP from past order book data. This price is a function of the quoting and trading activity as well as the price increment of the short sale price test. We also calculate a "best ask price" using data from consolidated quotes.

We propose three tests that would analyze the impact of a short sale price test. The first test, estimates the fraction of short sale trades that would occur with a price below the MSP (*MSP vs. price of short sales*). A low proportion of trades occurring at prices below the MSP threshold would be an indication that the short sale price test is not significantly restrictive. In other words, the rule would be unlikely to delay the execution of short sales if most of the short sales are already executed at high enough prices.

The second test computes the fraction of the day in which the MSP was above, equal to or below the "best ask price" (*MSP vs. Best Ask*). According to the short sale price test, if the MSP was above the "best ask price" no order can be placed at or below the best ask.

As stated above, under the existing market rules and Reg NMS regulations, the ability to submit orders at or below the best ask has a first order impact on order execution. Not being able to place orders at the best ask, could result in an important restriction on short selling activity, since sell orders placed above the best ask may take more time to execute or might not be executed at all.

The last test simulates the submission of short sale orders and computes the probability that an order would execute and the time to execution. Different bid increment levels were considered. The types of orders considered were limited, but the analysis still improves our understanding of the constraints imposed by a short sale price test.

Our analysis was based on historical trade and quote data. We acknowledge that if a short sale price test had been in place, the shape of the order book and the sequence of trades may be different than what we currently observe using historical trade and quote data. Nevertheless, we believe that our analysis was a good benchmark that can be used to assess the impact of a short sale price test.

Methods and Data

We used intraday quote and trade data from TAQ for six trading days during September 2008 (09/11/2008 through 09/18/2008). These days were characterized by high volatility; so, as a result, our analysis sheds light on the constraints imposed by a short sale price test in a high volatility environment.[1]

[1] We acknowledge that under different market conditions the statistics might change. For the period of the analysis volume was higher than average and spreads were larger than average. We think that this implies that, for example, executions rates were expected to be higher for our sample period compared to less volatile periods.

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We calculated the "best ask price" and "best bid price" using data for Nasdaq, NYSE, NYSE Arca and ADF.[2] We used this information, together with last trade information, to generate an MSP. If the latest tick was an uptick, then the

- MSP was equal to the maximum of "best bid price + n cents", where "n" is the short sale price test increment from 1 to 5 cents, and "Last Trade Price".

If the latest tick was a downtick, then the

- MSP was equal to the maximum of "best bid price + n cents", where "n" is the short sale price test increment from 1 to 5 cents, and "Last Trade Price + 1 cent".

For our analysis we focused only on ordinary common stocks as classified by CRSP. We examined only NYSE, Amex and Nasdaq listed stocks and we excluded OTCBB or pink sheets stocks. We also eliminated any stock whose average quoted price on the day of the analysis was below $1.

To show how the price test affected different stocks, we grouped stocks by liquidity and price levels. We first classified stocks by the average number of shares traded in the month of July 2008. We used that variable to form five subgroups. Since the distribution of share volume of stocks is highly skewed, we chose to form smaller groups for highly traded stocks. Each of these subgroups were, in turn, divided into terciles according to the average price level on the trading day for a total of 15 different categories. The average price level equals the time weighted average of the midquote as calculated from the best ask and best bid.

The 6 day period ranging from September 11th to September 18th 2008 was characterized by large up and down market movements. In order to better understand how the short sale price test would affect the execution of short sales, we ran the analysis by looking at impact of such a rule under different market conditions. The impact of the rule is likely to depend on the market conditions that are associated with changes in bid ask spreads, volatility and the patience of market participants.[3]

We computed stock returns r_i for five minute intervals for each stock and we classify them into the following five categories:

1. $r_i < -100\ bp$
2. $-100\ bp < r_i < 0$
3. $r_i = 0$

[2]We have not included all market centers because we found instances in which stale or out of sequence quotes resulted in erroneous statistics. By considering a subset of market centers, we lowered the possibility that stale quotes might have resulted in incorrect calculation of midquotes and spreads. At the same time, we believe that the subset of markets considered is substantial and the analysis is not significantly affected by the exclusion of some market centers.

[3] The differentiated impact of the rule may have important policy implications. For example, in the analysis of the results of the Reg SHO pilot, one important hypothesis that proved to be unfounded is that an uptick test would dampen downward returns.

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4. $0 < r_i < 100\ bp$
5. $r_i > 100\ bp$

where *bp* is basis points.

This classification will be used to report the results of our different measures of the level of restriction imposed by a short sale price test.

Results on Historical Data

a- MSP vs. price of short sales

In this subsection, we analyzed the fraction of short sale trades that would occur with a price below the MSP. A low proportion of trades occurring at prices below the MSP threshold would be an indication that the short sale price test would not be significantly restrictive. In other words, the rule would be unlikely to delay the execution of short sales if most of the short sales are executed at high enough prices already.

The computed statistics are shown on Table 1. Our findings indicate that the short sale price test would be more restrictive for highly liquid stocks and for lower-priced stocks. According to the computed statistics, for actively traded stocks, the fraction of short sales with price below MSP ranged between 99% (for 5 cent increment) and 61% (for 1 cent increment).

For less active stocks, the short sale price test rule would generally be less restrictive. Based on our analysis, the fraction of short sales with prices below MSP ranged between 59% (for 1 cent increment) and 83% (for 5 cents increment). When we considered the size of the increment relative to the size of the spread, the analysis suggested that the short sell price test was more restrictive for lower spread stocks. Moreover, short selling in low price stocks was prohibited more often than in high price stocks.

The data showed that a one cent increment would be restrictive for more than 60% of the short sales submitted. We also noticed that a five cents increment would be close to an outright ban on short selling for highly- and moderately-active stocks. In particular, for low-priced active stocks between 68% (one cent increment) to 99%(five cent increment) of short sales had a price below the MSP and thus, would not have executed at the same price.

In order to analyze the impact of the rule in down markets as opposed to up markets, we computed the fraction of short sale trades that occurred at prices below the MSP, based on contemporaneous five minute return categories. These results are presented in Table 2. To understand whether momentum type strategies were restricted more than contrarian strategies, we present the same data classified by the return in the previous five minute period. These results are presented in Table 3.

Table 2 indicates that the short sale price test would be more restrictive during extreme negative market returns than during extreme positive market returns. This was true across all groups of

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stocks as the fraction of short sales with prices below MSP ranged between 76% and 69%. For the case of one cent bid increment in the group of the most liquid stocks with the lowest prices, the fraction of trades at prices below MSP is approximately 75% for periods of negative returns and between 63% and 56% for periods of positive returns. Short selling was less restricted for upward markets as the fraction of short sales with price below MSP ranged between 39% and 56%. We also noticed that for larger price increments, the differences in the percentage of restricted short sales did not appear to be monotonic. This is also true for one cent increments in many of the more active groups. The results seem more monotonic for the less active stocks than for the active stocks.

When comparing different groups of stocks, we found that a short sale price test would be more restrictive for highly traded stocks and for the group of stocks with low prices. When analyzing the difference in the fraction of restricted short sales between the extreme positive and extreme negative market movements we noticed a larger difference as we move from high to medium and low traded stocks.

The analysis for the five minutes lagged returns in Table 3 showed a reduced asymmetry of high versus low returns. The result suggests that the price test does not restrict momentum traders more than contrarian traders.[4]

Increasing bid increments results in significant variation in our measure. For highly traded stocks, under bid increment of 3 cents, around 90% of the short sales occurred at a price that was below the computed MSP and thus, the majority of short sales could not be executed by an incoming sell order.

In discussing the results we should again keep in mind that had the short sale price test actually been in place, the short seller submission strategies would most likely have been different.

b- MSP vs. Best Ask

In this part of the analysis, we examined the relationship of the MSP and the best ask spread. The purpose of this analysis was to understand whether the short sellers can place an order in the limit order book that is likely to be executed or can set a lower ask price. While the previous section focused on the price of executed short sales, here the focus is on the restrictions on order submission. The restriction will result from an interaction between already established Reg NMS rules on order protection and the hypothetical short sale price tests. The comparison between MSP and best ask price results in similar general conclusions to the analysis above. Our findings, in Table 4, indicate that the short sale price test would be more restrictive for more active stocks and for lower-priced stocks. For example, for highly traded stocks with a low price, the MSP was lower or equal to the best ask price with 1 cent increment 39% of the time while for the subgroup of stocks with low level of volume and low price level that number equaled 63%.

[4] Momentum traders purchase when the market rises and sell when the market falls in the previous trading session. Contrarian investors buy after a drop in the market and sell after a rise.

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We also found that changes in the price test increment in the MSP formula would have a significant impact on how restrictive the short sale price would be. For example, for highly traded stocks with low prices, increasing the bid increment from 1 cent to 2 cents reduced the time that the MSP was lower or equal to the "best ask price" from 39% to 5% of the time. For the same group, a bid increment of 3 cents resulted in the MSP being lower or equal to the "best ask price" only 1% of the time.

We repeated the analysis on the relation between the MSP and the best ask spread above by looking at the five minute contemporaneous and lagged return. These second set of statistics are reported in Tables 5 and 6.

When we compared the MSP vs. Best Ask Price for different return levels, we observed an almost symmetric effect for the restriction on highly traded stocks. For this group, more volatile periods were associated with a lower level of restriction.

For stocks with medium and low levels of trading activity the results indicated that the rule would be more restrictive for negative market returns. Overall, the analysis showed that the rule would be more restrictive for highly liquid stocks. The results were confirmed for the five minutes lagged returns.

The analysis confirms that changes in the price test increment in the MSP formula would have a significant impact on how restrictive the short sale price test would be.

Simulation Results

In this section, the impact of a short sale price test was appraised by simulating the submission of short sale orders. In the previous analysis, we provided indirect calculations of the impact of the rule. We showed how the rule would constrain the ability to submit short sale orders. With the simulations, we computed the direct impact of the rule on short sale orders. We compute how the constraints imposed on order submission would have an effect on the probability of executing a short sale.

We simulated independent submission of small short sale orders to NYSE Arca. By independent, we mean that each order submitted was an unrelated event. We selected a small order size because it allowed for a more precise estimation of execution rates and time to execution. We have not considered sequence-connected orders because this would require modeling the dynamics of an order book. That is, we would have had to make assumptions about how the submission of one order would impact the ability to submit and execution rates of subsequent orders. Again, the assumptions made would have compromised the precision of the estimates.

Any interpretation of the results should take into account the fact that we simulated the type of order that exhibits the highest execution rate. Larger orders or a sequence of small orders would

be more negatively affected by a short sale price test, and thus, we would observe lower execution rates. Having this in mind, the statistics below should be viewed as a lower bound on the potential impact of the rule.

a. Outline of the algorithm:

For each stock we ran as many independent simulations as minutes during the trading day. At the beginning of each 60 second period, a new simulation was started. The input quote and trade data was the original information, unaffected by any simulation computed for a previous period. The order size was 100 shares.[5]

In our exercise, the order was priced at submission to satisfy the liquidity add plus uptick restriction described above for increments of one to three cents. TAQ data on quotes and trades was also used to calculate the initial price of the order and if, or when, the order was executed.

i- Order submission:

At the beginning of each one-minute period, the first step of the algorithm is to observe whether an order can be submitted at the best ask or better.[6]

An order was submitted at MSP (minimum shortable price) if that price was equal to or below the "best ask" at ARCA. If this was not the case, then the order was submitted at the MSP once MSP was equal or below the "best ask" at ARCA. No order was submitted if the MSP was always higher that the "best ask" at ARCA. In our statistics, this case counts as a period in which there was no trade execution.

We do not consider the submission of an order at a price that was higher than the "best ask". We were not able to observe depth levels at prices that were worse than the "best ask" which limits our ability to calculate when the order would be executed. This choice reduced the calculated rates of execution in our exercise.

ii- Order execution:

Once a simulated order was submitted, it was executed at the moment in which any of the following conditions were met:

- ARCA's "**best bid**" was **higher** than or equal to the price of the order.
- TAQ's trade file reported a **trade at a price higher** than the order's price.
- If the order was submitted below ARCA's "**best ask**" and TAQ's trade file reports, when a trade at ARCA at a price higher or equal to the order's price.

[5] This is smaller than the average size of a short sale for the period under analysis, which was approximately 250 shares. In addition, many times, traders split the original order into smaller orders send to different exchanges or at different times to improve price execution. This means that the average size of the original short sale order, was higher than the average size of the short sales as reported by the exchanges.

[6] We place a hypothetical order every minute, independently of the time of the day and stock characteristics.

- If the order was submitted at the **"best ask"** and ARCA's **"best ask"** did not change since the order was submitted, when "cumulative volume of trades reported by ARCA at the best ask since the order was submitted" was higher than the "size of ARCA's best ask at the moment of the order submission +100".
- If the order was submitted at the "best ask" and ARCA's "best ask" had increased since the order was submitted, when a trade reported by ARCA has a price equal or higher than the order's price.

iii- Order cancellation:

If a simulated order was not executed at the end of the one minute period, the order was canceled.

The simulations we computed cannot be easily compared to other studies that use historic order submission and execution. (See for example, Alexander, Gordon and Mark Peterson, "Implications of a Reduction in Tick Size on Short-Sell Order Execution", *Journal of Financial Intermediation* 11, 37-60 (2002) or Alexander, Gordon and Mark Peterson, "Short Selling in the New York Stock Exchange and the Effects of the Uptick Rule", *Journal of Financial Intermediation* 8, 90-116(1999).) In our exercise orders were submitted at a constant rate and only when the MSP allowed for submission at the best ask or better. In real markets, the submission of short sale orders occurs at different rates depending of market conditions. In addition orders might be canceled at high frequencies as changes in the order book dictate changes in the limit orders. In our exercise, orders were canceled only when the 60 second period had closed.

Another reason why a comparison with the above mentioned work by Alexander and Peterson is difficult is that the markets have greatly changed since the period analyzed by those studies. Among other characteristics, these changes include fragmentation, significantly thinner bid-ask spreads and higher speed of execution, submission and cancellation of orders.

b. Results

The simulations showed that bid increments, stock characteristics and market conditions had a significant influence on the execution statistics. Higher bid increments reduced the rate of execution and increased the time to execution in a very significant way. Execution statistics were notably more affected for lower priced stocks. Periods of high volatility (five minute periods with positive returns above 1% or negative returns below -1%) showed higher execution rates. Finally, for a given absolute level of returns, execution rates were higher for periods of positive returns than for periods of negative returns.

Table 7 shows summary statistics on this simulation for a sample of 18 stocks. The sample consisted of 9 stocks of the highly traded group, as classified in the previous section and 9 stocks of the group with medium trading activity. For each of these groups, 3 stocks belonged to each of the price categories as detailed in the previous section (high, medium and low price).

The table presents simulations of short sale order submission under the rule for 1, 2 and 3 cents increments. In addition to that, we report statistics for a simulation in which the only restriction is that at the time of submission, the order cannot interact with displayed liquidity. The order was submitted at a price equal to "Best Bid +1 cent" and these simulations are reported under the label "Liquidity Provider."

The first two columns of the table contain information describing the subgroup of stocks to which the data corresponds. The number of simulations for each return level is reported in the fourth column.

For the simulation group, execution rates and time to execution were reported. The time to execution column calculates, for executed orders, the difference between the time in seconds at which the order was executed and the start of the one minute period of each simulation. Note that since we assume that orders were submitted only once and the MSP was equal or below the best ask, this is not time to execution since the order was submitted but rather time to execution since the simulation period started.

Not surprisingly, active stocks were associated with higher execution rates and lower time to execution. The table shows that this holds for all market conditions and price level of stocks.

Bid increments had a significant impact on the statistics. For example, for a "3 cents bid increment" during periods with moderate volatility (between -1% and 1% five minute return) execution rates were remarkably low. For highly traded low price stocks, execution rates for moderate volatility periods are below 20%. For those 20% executed orders, the average time to execution was approximately 28 seconds. This indicates not only that few orders were executed but also that the average time to execution of the simulated orders was significantly increased with an increase in the number of bid increments.

We observed that execution rates were higher for stocks with a high price. For one cent increments, execution rates were near 90% for stocks with high prices. For low price stocks, that number was below 70% if we excluded periods with high return levels (higher than 1% five minute return). This difference was more noticeable for higher bid increments. For three bid increments and with moderate volatility (between -1% and 1% five minute return) the execution rates were approximately 20% for lower priced stocks and 60% for higher priced stocks.

The analysis of periods characterized by different return levels showed that market conditions had a visible influence on execution statistics. Periods of low volatility (five minute periods with positive returns below 1% or negative returns above -1%) showed lower execution rates and lower time to execution. This difference was more evident for lower priced stocks and higher bid increments.

While volatility resulted in higher execution rates, we observed that the effect was not symmetric. For a given level in absolute returns, five minute periods with positive returns exhibited execution rates that were higher than in periods of negative returns. For example, with a bid increment of 3 cents and for highly traded lower priced stocks, a period of returns below -1% had 33% execution rates while for five minute periods with returns above 1% the execution

rates were 56%. This asymmetry holds for all groups of stocks but was more evident for lower priced stocks.

We also run simulations for a subset of stocks corresponding to leading financial institutions. This selection was made with the objective of analyzing the restriction imposed by a short sale price test on stocks of great relevance during the period of the study. The statistics for these stocks were consistent with what we have detailed above for the sample of 18 stocks.

Appendix

Table 1 - Minimum Shortable Price(MSP) vs. Actual Short Sale Price (9/11/2008-9/18/2008)

This table summarizes the percentage of short sales with price below the Minimum Shortable Price (MSP) for different price increments for the dates between September 11th and September 18th 2008.. If the latest tick was an uptick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price". If the latest tick was a downtick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price + 1cent". We focused only on ordinary common stocks and we excluded stocks whose price on the day of the analysis was below $1. We grouped stocks by liquidity and price levels. We first classified stocks in five groups by the average number of shares traded in the month of July 2008. Each of these subgroups were then divided into terciles according to the average price level on the trading day. The average price level equaled the time weighted average of the midquote. Best Bid and Offer calculated from Daily TAQ data corresponding to ADF, NASDAQ, NYSE and NYSE Arca. Share Volume Information corresponded to daily averages for July 2008.

Share Volume Group	Price Group	# Obs	% of Short Sales w/price below MSP (for different increment levels)					Average Bid Ask Spread	Average Price
			1 cent	2 cents	3 cents	4 cents	5 cents		
High	low	65	68%	93%	98%	99%	99%	1.02	9.37
(>7m)	med	67	70%	87%	94%	96%	98%	1.17	23.05
	high	67	61%	76%	83%	89%	91%	2.37	62.3
Medium High	low	133	67%	89%	95%	97%	98%	1.4	10.33
(2.3m-7m)	med	133	65%	80%	88%	92%	95%	2.25	28.58
	high	134	59%	70%	77%	83%	87%	4.57	64.85
Medium	low	266	64%	83%	91%	95%	97%	1.89	8.77
(.6m-2.3m)	med	267	64%	75%	83%	88%	93%	3.49	24.43
	high	267	58%	67%	73%	79%	83%	6.49	53.14
Medium Low	low	333	60%	80%	89%	93%	95%	2.32	4.95
(180k-632k)	med	333	63%	73%	81%	87%	92%	3.83	14.87
	high	334	60%	67%	73%	78%	83%	7.53	39.77
Low	low	800	62%	70%	75%	80%	83%	11.12	2.55
(363-180k)	med	800	61%	66%	71%	75%	78%	21.31	7.74
	high	800	59%	63%	65%	67%	70%	50.07	31.53

Table 2 - Minimum Shortable Price(MSP) vs. Actual Short Sale Price (9/11/2008-9/18/2008) contemporaneous returns

This table summarizes the percentage of short sales with price below the Minimum Shortable Price (MSP) for different price increments and for different levels of contemporaneous returns, for the dates between September 11th and September 18th 2008. If the latest tick was an uptick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price". If the latest tick was a downtick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price + 1cent". We compute stock returns ri on a five minute intervals for each stocks and we classify them into the following five categories: 1) ri < -100 bp; 2) -100 bp < ri <0; ri =0; 0< ri <100 bp; ri>100 bp. We focus only on ordinary common stocks and we exclude stocks whose price on the day of the analysis was below $1. We grouped stocks by liquidity and price levels. We first classified stocks in five groups by the average number of shares traded in the month of July 2008. Each of these subgroups were then divided into terciles according to the average price level on the trading day. The average price level equaled the time weighted average of the midquote. Best Bid and Offer calculated from Daily TAQ data corresponding to ADF, NASDAQ, NYSE and NYSE Arca. Share Volume Information corresponded to daily averages for July 2008.

Share Volume Group	Price Group	Return (basis points)	# Obs.	Average Bid Ask Spread	% of Short Sales w/price below MSP (for different increment levels)		
Price increment for rule:					**1 cent**	**2 cents**	**3 cents**
High (>7m)	low	r_i < -100 bp	2419	1.1	74%	93%	97%
		-100 bp < r_i	10544	0.98	75%	96%	99%
		r_i =0	3605	0.99	65%	98%	100%
		0< r_i <100 bp	10218	1	63%	94%	99%
		r_i>100 bp	2620	1.12	56%	87%	95%
High (>7m)	med	r_i < -100 bp	1096	1.7	73%	84%	91%
		-100 bp < r_i	13505	1.13	76%	91%	97%
		r_i =0	1709	1.04	73%	94%	99%
		0< r_i <100 bp	13372	1.16	69%	88%	96%
		r_i>100 bp	1284	1.36	60%	74%	87%
High (>7m)	high	r_i < -100 bp	1028	3.76	64%	72%	78%
		-100 bp < r_i	13899	2.24	65%	78%	85%
		r_i =0	621	1.37	69%	88%	94%
		0< r_i <100 bp	13990	2.31	58%	73%	82%
		r_i>100 bp	1350	3.43	50%	61%	67%
Medium High (2.3m-7m)	low	r_i < -100 bp	2942	2.26	75%	89%	95%
		-100 bp < r_i	22663	1.38	76%	92%	97%
		r_i =0	9913	1.05	67%	98%	99%
		0< r_i <100 bp	21916	1.39	62%	89%	96%
		r_i>100 bp	3406	1.96	51%	79%	90%
Medium High (2.3m-7m)	med	r_i < -100 bp	1769	4.96	69%	76%	82%
		-100 bp < r_i	27525	2.08	71%	84%	91%
		r_i =0	1797	1.58	71%	88%	95%
		0< r_i <100 bp	26939	2.08	62%	78%	88%
		r_i>100 bp	2342	3.75	52%	63%	72%
Medium High (2.3m-7m)	high	r_i < -100 bp	1718	9.05	63%	68%	71%
		-100 bp < r_i	29112	4.3	62%	72%	78%
		r_i =0	874	2.53	63%	79%	86%
		0< r_i <100 bp	28762	4.38	54%	65%	72%
		r_i>100 bp	2246	7.95	47%	52%	57%
Medium (.6m-2.3m)	low	r_i < -100 bp	5996	2.99	76%	86%	92%
		-100 bp < r_i	44353	1.92	73%	87%	94%
		r_i =0	23822	1.2	66%	96%	99%
		0< r_i <100 bp	43056	1.93	54%	79%	91%
		r_i>100 bp	6791	2.99	46%	69%	82%
Medium (.6m-2.3m)	med	r_i < -100 bp	3308	7.77	72%	76%	81%
		-100 bp < r_i	56220	3.25	71%	80%	86%
		r_i =0	4858	2.33	69%	84%	91%
		0< r_i <100 bp	55886	3.29	58%	70%	80%
		r_i>100 bp	4216	7.5	47%	54%	62%

SEC_OEA_FCIC_001746

Table 2 (cont'd)- Minimum Shortable Price(MSP) vs. Actual Short Sale Price (9/11/2008-9/18/2008) contemporaneous returns

This table summarizes the percentage of short sales with price below the Minimum Shortable Price (MSP) for different price increments and for different levels of contemporaneous returns, for the dates between September 11th and September 18th 2008. If the latest tick was an uptick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price". If the latest tick was a downtick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price + 1cent". We compute stock returns ri on a five minute intervals for each stocks and we classify them into the following five categories: 1) ri < -100 bp; 2) -100 bp < ri <0; ri =0; 0< ri <100 bp; ri>100 bp. We focus only on ordinary common stocks and we exclude stocks whose price on the day of the analysis was below $1. We grouped stocks by liquidity and price levels. We first classified stocks in five groups by the average number of shares traded in the month of July 2008. Each of these subgroups were then divided into terciles according to the average price level on the trading day. The average price level equaled the time weighted average of the midquote. Best Bid and Offer calculated from Daily TAQ data corresponding to ADF, NASDAQ, NYSE and NYSE Arca. Share Volume Information corresponded to daily averages for July 2008.

Share Volume Group	Price Group	Return (basis points)	# Obs.	Average Bid Ask Spread	% of Short Sales w/price below MSP (for different increment levels)		
Price increment for rule:					1 cent	2 cents	3 cents
Medium	high	r_i < -100 bp	2278	16.84	67%	71%	73%
(.6m-2.3m)		-100 bp < r_i	57717	5.95	64%	71%	75%
		r_i =0	2306	4.12	62%	74%	79%
		0< r_i <100 bp	57722	5.92	52%	60%	66%
		r_i>100 bp	3059	14	43%	48%	51%
Medium	low	r_i < -100 bp	7970	3.84	76%	86%	91%
Low		-100 bp < r_i	46141	2.45	68%	83%	92%
(180k		r_i =0	45645	1.61	61%	89%	96%
-632k)		0< r_i <100 bp	44820	2.4	48%	74%	89%
		r_i>100 bp	8108	3.7	39%	63%	78%
Medium	med	r_i < -100 bp	4278	8.79	77%	81%	84%
Low		-100 bp < r_i	66227	3.66	71%	78%	85%
(180k		r_i =0	13391	2.55	66%	79%	88%
-632k)		0< r_i <100 bp	65788	3.64	53%	64%	76%
		r_i>100 bp	5147	7.85	41%	48%	57%
Medium	high	r_i < -100 bp	2644	19.49	73%	75%	77%
Low		-100 bp < r_i	71499	7.09	68%	73%	77%
(180k		r_i =0	4548	5	61%	71%	77%
-632k)		0< r_i <100 bp	71607	7.08	50%	57%	63%
		r_i>100 bp	3672	19.21	40%	44%	48%
Low	low	r_i < -100 bp	15129	12.48	69%	76%	81%
(363		-100 bp < r_i	60360	8.74	63%	74%	81%
-180k)		r_i =0	102937	8.12	63%	77%	84%
		0< r_i <100 bp	55498	8.61	58%	71%	80%
		r_i>100 bp	13769	12.62	53%	64%	71%
Low	med	r_i < -100 bp	8934	29.09	72%	76%	80%
(363		-100 bp < r_i	77851	12.49	63%	71%	78%
-180k)		r_i =0	71691	16.45	58%	70%	79%
		0< r_i <100 bp	74281	12.16	52%	62%	73%
		r_i>100 bp	8887	37.92	42%	51%	61%
Low	high	r_i < -100 bp	7596	100.25	71%	73%	75%
(363		-100 bp < r_i	107149	24.56	64%	67%	71%
-180k)		r_i =0	41957	43.11	59%	64%	69%
		0< r_i <100 bp	108213	28.89	50%	54%	59%
		r_i>100 bp	8364	276.42	40%	44%	48%

SEC_OEA_FCIC_001747

Table 3 Minimum Shortable Price(MSP) vs. Actual Short Sale Price (9/11/2008-9/18/2008) lagged returns

This table summarizes the percentage of short sales with price below the Minimum Shortable Price (MSP) for different price increments and for different levels of lagged returns, for the dates between September 11th and September 18th 2008. If the latest tick was an uptick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price". If the latest tick was a downtick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price + 1cent". We computed stock returns ri on a five minute intervals for each stocks and we classified them into the following five categories: 1) ri < -100 bp; 2) -100 bp < ri <0; ri =0; 0< ri <100 bp; ri>100 bp. We focused only on ordinary common stocks and we excluded stocks whose price on the day of the analysis was below $1. We grouped stocks by liquidity and price levels. We first classified stocks in five groups by the average number of shares traded in the month of July 2008. Each of these subgroups were then divided into terciles according to the average price level on the trading day. The average price level equaled the time weighted average of the midquote. Best Bid and Offer calculated from Daily TAQ data corresponding to ADF, NASDAQ, NYSE and NYSE Arca. Share Volume Information corresponded to daily averages for July 2008.

Share Volume Group	Price Group	Return (basis points)	# Obs.	Average Bid Ask Spread	% of Short Sales w/price below MSP (for different increment levels)		
Price increment for rule:					1 cent	2 cents	3 cents
High (>7m)	low	r_i < -100 bp	2419	0.88	66%	91%	97%
		-100 bp < r_i <0	10544	0.98	69%	95%	99%
		r_i =0	3605	0.97	65%	98%	100%
		0< r_i <100 bp	10218	0.99	68%	95%	99%
		r_i>100 bp	2620	1.04	64%	90%	96%
High (>7m)	med	r_i < -100 bp	1096	1.11	67%	80%	90%
		-100 bp < r_i <0	13505	1.09	73%	90%	97%
		r_i =0	1709	0.98	73%	94%	99%
		0< r_i <100 bp	13372	1.13	72%	89%	96%
		r_i>100 bp	1284	1.3	66%	79%	89%
High (>7m)	high	r_i < -100 bp	1028	2.88	57%	67%	73%
		-100 bp < r_i <0	13899	2.17	62%	76%	84%
		r_i =0	621	1.32	68%	88%	94%
		0< r_i <100 bp	13990	2.27	61%	76%	83%
		r_i>100 bp	1350	3.43	56%	65%	71%
Medium High (2.3m-7m)	low	r_i < -100 bp	2942	1.61	64%	85%	93%
		-100 bp < r_i <0	22663	1.28	69%	91%	97%
		r_i =0	9913	1.05	67%	97%	99%
		0< r_i <100 bp	21916	1.3	68%	91%	97%
		r_i>100 bp	3406	1.62	63%	84%	93%
Medium High (2.3m-7m)	med	r_i < -100 bp	1769	3.15	61%	70%	78%
		-100 bp < r_i <0	27525	1.95	67%	81%	90%
		r_i =0	1797	1.56	70%	87%	95%
		0< r_i <100 bp	26939	1.98	67%	81%	90%
		r_i>100 bp	2342	3.04	61%	70%	78%
Medium High (2.3m-7m)	high	r_i < -100 bp	1718	6.64	54%	60%	64%
		-100 bp < r_i <0	29112	4.07	59%	69%	75%
		r_i =0	874	2.5	62%	79%	86%
		0< r_i <100 bp	28762	4.21	58%	68%	75%
		r_i>100 bp	2246	7.01	55%	60%	64%

SEC_OEA_FCIC_001748

Table 3 (cont'd) Minimum Shortable Price(MSP) vs. Actual Short Sale Price (9/11/2008-9/18/2008) lagged returns

Share Volume Group	Price Group	Return (basis points)	# Obs.	Average Bid Ask Spread	% of Short Sales w/price below MSP (for different increment levels)		
Price increment for rule:					**1 cent**	**2 cents**	**3 cents**
Medium	low	r_i < -100 bp	5996	2.29	62%	79%	88%
(.6m-2.3m)		-100 bp < r_i <0	44353	1.82	65%	84%	92%
		r_i =0	23822	1.2	66%	95%	98%
		0< r_i <100 bp	43056	1.84	63%	83%	92%
		r_i>100 bp	6791	2.35	60%	78%	87%
Medium	med	r_i < -100 bp	3308	5.02	60%	66%	72%
(.6m-2.3m)		-100 bp < r_i <0	56220	3.02	65%	75%	83%
		r_i =0	4858	2.21	68%	83%	90%
		0< r_i <100 bp	55886	3.08	65%	75%	83%
		r_i>100 bp	4216	5.11	60%	65%	72%
Medium	high	r_i < -100 bp	2278	9.44	55%	59%	62%
(.6m-2.3m)		-100 bp < r_i <0	57717	5.49	58%	66%	71%
		r_i =0	2306	3.73	62%	74%	79%
		0< r_i <100 bp	57722	5.55	58%	66%	71%
		r_i>100 bp	3059	9.48	55%	59%	62%
Medium	low	r_i < -100 bp	7970	3.06	63%	78%	87%
Low		-100 bp < r_i <0	46141	2.32	62%	80%	91%
(180000		r_i =0	45645	1.64	60%	89%	96%
-632000)		0< r_i <100 bp	44820	2.3	54%	77%	90%
		r_i>100 bp	8108	3.07	53%	72%	84%
Medium	med	r_i < -100 bp	4278	5.59	61%	66%	73%
Low		-100 bp < r_i <0	66227	3.44	64%	72%	81%
(180000		r_i =0	13391	2.51	65%	78%	88%
-632000)		0< r_i <100 bp	65788	3.45	60%	69%	79%
		r_i>100 bp	5147	5.54	57%	63%	71%
Medium	high	r_i < -100 bp	2644	11.94	56%	60%	63%
Low		-100 bp < r_i <0	71499	6.57	60%	66%	71%
(180000		r_i =0	4548	4.56	61%	71%	77%
-632000)		0< r_i <100 bp	71607	6.66	58%	64%	69%
		r_i>100 bp	3672	11.85	56%	60%	63%
Low	low	r_i < -100 bp	15129	11.28	66%	74%	79%
(363		-100 bp < r_i <0	60360	8.63	63%	73%	81%
-180000)		r_i =0	102937	8.13	63%	77%	84%
		0< r_i <100 bp	55498	8.5	58%	71%	80%
		r_i>100 bp	13769	11.91	57%	67%	74%
Low	med	r_i < -100 bp	8934	24.63	65%	71%	76%
(363		-100 bp < r_i <0	77851	12.09	61%	69%	77%
-180000)		r_i =0	71691	17.79	58%	70%	79%
		0< r_i <100 bp	74281	12	54%	63%	74%
		r_i>100 bp	8887	24.99	51%	59%	67%
Low	high	r_i < -100 bp	7596	103.35	61%	63%	66%
(363		-100 bp < r_i <0	107149	23.57	60%	64%	67%
-180000)		r_i =0	41957	52.55	59%	64%	69%
		0< r_i <100 bp	108213	30.42	53%	58%	62%
		r_i>100 bp	8364	122.77	51%	55%	57%

Table 4 - Minimum Shortable Price(MSP) vs. Best Ask Price (9/11/2008-9/18/2008)

This table summarizes the percentage of time the Minimum Shortable Price (MSP) was equal to the best ask price (Panel I) and lower than the best ask price(Panel II) for different price increments, for the dates between September 11th and September 18th 2008. If the latest tick was an uptick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price". If the latest tick was a downtick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price + 1cent". We focused only on ordinary common stocks and we excluded stocks whose price on the day of the analysis was below $1. We grouped stocks by liquidity and price levels. We first classified stocks in five groups by the average number of shares traded in the month of July 2008. Each of these subgroups were then divided into terciles according to the average price level on the trading day. The average price level equaled the time weighted average of the midquote. Best Bid and Offer calculated from Daily TAQ data corresponding to ADF, NASDAQ, NYSE and NYSE Arca. Share Volume Information corresponded to daily averages for July 2008.

i- MSP=Ask

Share Volume Group	Price Group	# Obs	% of the time MSP=Ask (for different increment levels)					Average Bid Ask Spread	Average Price
			1 cent	2 cents	3 cents	4 cents	5 cents		
High	Low	65	28%	3%	0%	0%	0%	1.02	9.37
(>7m)	Med	67	16%	2%	3%	1%	0%	1.17	23.05
	High	67	12%	6%	12%	1%	2%	2.37	62.30
Medium High	Low	133	28%	8%	2%	1%	0%	1.40	10.33
(2.3m-7m)	med	133	15%	5%	13%	3%	1%	2.25	28.58
	high	134	12%	8%	18%	3%	4%	4.57	64.85
Medium	low	266	28%	17%	3%	4%	1%	1.89	8.77
(.6m-2.3m)	med	267	14%	8%	19%	10%	1%	3.49	24.43
	high	267	11%	9%	17%	4%	8%	6.49	53.14
Medium Low	low	333	33%	18%	2%	3%	1%	2.32	4.95
(180k-632k)	med	333	14%	18%	12%	12%	4%	3.83	14.87
	high	334	10%	8%	15%	9%	6%	7.53	39.77
Low	low	667	12%	10%	5%	8%	4%	11.12	2.55
(363-180k)	med	666	10%	12%	5%	6%	5%	21.31	7.74
	high	667	7%	8%	8%	8%	5%	50.07	31.53

Table 4 (cont'd)- Minimum Shortable Price(MSP) vs. Best Ask Price (9/11/2008-9/18/2008)

ii- MSP<Ask

Share Volume Group	Price Group	# Obs	% of the time MSP<Ask (for different increment levels)					Average Bid Ask Spread	Average Price
			1 cent	2 cents	3 cents	4 cents	5 cents		
High	low	65	10%	2%	1%	0%	0%	1.02	9.37
(>7m)	med	67	30%	5%	2%	1%	0%	1.17	23.05
	high	67	41%	31%	15%	12%	9%	2.37	62.30
Medium High	low	133	22%	7%	4%	1%	1%	1.40	10.33
(2.3m-7m)	med	133	46%	25%	11%	7%	4%	2.25	28.58
	high	134	59%	52%	33%	27%	22%	4.57	64.85
Medium	low	266	31%	17%	13%	4%	2%	1.89	8.77
(.6m-2.3m)	med	267	57%	41%	26%	19%	10%	3.49	24.43
	high	267	68%	64%	49%	42%	35%	6.49	53.14
Medium Low	low	333	37%	20%	17%	6%	5%	2.32	4.95
(180k-632k)	med	333	57%	46%	38%	20%	12%	3.83	14.87
	high	334	70%	65%	56%	49%	40%	7.53	39.77
Low	low	667	51%	44%	41%	31%	28%	11.12	2.55
(363-180k)	med	666	58%	53%	51%	41%	39%	21.31	7.74
	high	667	71%	69%	66%	61%	57%	50.07	31.53

Table 5 Minimum Shortable Price(MSP) vs. Best Ask Price (9/11/2008-9/18/2008) contemporaneous returns

This table summarizes the percentage of time the Minimum Shortable Price (MSP) was equal to, lower than, or higher than the best ask price for different price increments and for different levels of contemporaneous returns, for the dates between September 11th and September 18th 2008. If the latest tick was an uptick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price". If the latest tick was a downtick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price + 1cent". We computed stock returns, r_i in five minute intervals for each stocks and we classified them into the following five categories: 1) $r_i < -100$ bp; 2) -100 bp $< r_i < 0$;3) $r_i = 0$; 4) $0 < r_i < 100$ bp; 5) $r_i > 100$ bp. We focused only on ordinary common stocks and we excluded stocks whose price on the day of the analysis was below $1. We grouped stocks by liquidity and price levels. We first classified stocks in five groups by the average number of shares traded in the month of July 2008. Each of these subgroups were then divided into terciles according to the average price level on the trading day. The average price level equaled the time weighted average of the midquote. Best Bid and Offer calculated from Daily TAQ data corresponding to ADF, NASDAQ, NYSE and NYSE Arca. Share Volume Information corresponded to daily averages for July 2008.

Share Volume Group	Price Group	Return (basis points)	# Obs.	% of the time MSP > Ask (for different increment levels)			% of the time MSP=Ask (for different increment levels)			% of the time MSP<Ask (for different increment levels)		
Price increment for rule:				1 cent	2 cents	3 cents	1 cent	2 cents	3 cents	1 cent	2 cents	3 cents
High (>7m)	Low	$r_i < -100$ bp	2419	57%	91%	97%	31%	6%	0%	13%	3%	2%
		-100 bp $< r_i < 0$	10544	64%	96%	99%	26%	3%	0%	10%	1%	0%
		$r_i = 0$	3605	50%	99%	100%	43%	1%	0%	7%	0%	0%
		$0 < r_i < 100$ bp	10218	64%	96%	99%	26%	3%	0%	10%	1%	0%
		$r_i > 100$ bp	2620	56%	91%	97%	31%	6%	0%	13%	4%	2%
High (>7m)	Med	$r_i < -100$ bp	1096	49%	83%	87%	15%	4%	7%	36%	13%	6%
		-100 bp $< r_i < 0$	13505	55%	95%	96%	16%	1%	2%	29%	4%	1%
		$r_i = 0$	1709	52%	98%	99%	20%	0%	1%	28%	1%	0%
		$0 < r_i < 100$ bp	13372	53%	95%	96%	16%	1%	2%	31%	4%	1%
		$r_i > 100$ bp	1284	47%	83%	87%	15%	4%	8%	38%	13%	6%
High (>7m)	High	$r_i < -100$ bp	1028	36%	48%	56%	11%	7%	14%	52%	45%	30%
		-100 bp $< r_i < 0$	13899	49%	65%	74%	11%	6%	11%	40%	29%	14%
		$r_i = 0$	621	70%	86%	92%	9%	2%	4%	22%	12%	4%
		$0 < r_i < 100$ bp	13990	48%	65%	74%	12%	6%	12%	41%	30%	14%
		$r_i > 100$ bp	1350	34%	46%	54%	12%	8%	16%	53%	46%	30%
Medium High (2.3m -7m)	Low	$r_i < -100$ bp	2942	43%	73%	86%	31%	13%	3%	27%	13%	11%
		-100 bp $< r_i < 0$	22663	53%	84%	94%	25%	9%	2%	23%	7%	4%
		$r_i = 0$	9913	53%	96%	99%	36%	3%	0%	10%	1%	1%
		$0 < r_i < 100$ bp	21916	50%	84%	94%	26%	9%	2%	25%	7%	4%
		$r_i > 100$ bp	3406	37%	72%	86%	32%	14%	3%	30%	14%	11%
Medium High (2.3m -7m)	Med	$r_i < -100$ bp	1769	33%	51%	55%	13%	7%	17%	54%	42%	28%
		-100 bp $< r_i < 0$	27525	42%	71%	78%	15%	5%	13%	44%	23%	9%
		$r_i = 0$	1797	45%	83%	89%	16%	3%	8%	38%	14%	4%
		$0 < r_i < 100$ bp	26939	38%	70%	77%	15%	5%	13%	47%	25%	9%
		$r_i > 100$ bp	2342	29%	51%	55%	13%	7%	19%	58%	42%	26%
Medium High (2.3m -7m)	High	$r_i < -100$ bp	1718	25%	29%	34%	10%	8%	14%	66%	63%	52%
		-100 bp $< r_i < 0$	29112	30%	42%	51%	12%	8%	18%	58%	50%	31%
		$r_i = 0$	874	46%	60%	71%	11%	6%	13%	43%	34%	15%
		$0 < r_i < 100$ bp	28762	28%	40%	49%	13%	9%	19%	60%	52%	32%
		$r_i > 100$ bp	2246	22%	27%	32%	10%	9%	16%	67%	64%	53%

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Table 5 (cont'd) Minimum Shortable Price(MSP) vs. Best Ask Price (9/11/2008-9/18/2008) contemporaneous returns

Share Volume Group	Price Group	Return (basis points)	# Obs.	% of the time MSP > Ask (for different increment levels)			% of the time MSP=Ask (for different increment levels)			% of the time MSP<Ask (for different increment levels)		
Price increment for rule:				**1 cent**	**2 cents**	**3 cents**	**1 cent**	**2 cents**	**3 cents**	**1 cent**	**2 cents**	**3 cents**
Medium	Low	r_i < -100 bp	5996	41%	60%	75%	23%	17%	4%	35%	24%	21%
(.6m-2.3m)		-100 bp < r_i <0	44353	42%	63%	83%	26%	19%	3%	33%	18%	14%
		r_i =0	23822	48%	90%	97%	39%	7%	1%	13%	4%	3%
		0< r_i <100 bp	43056	36%	60%	81%	27%	20%	3%	37%	20%	15%
		r_i>100 bp	6791	31%	54%	73%	26%	19%	4%	42%	27%	24%
Medium	Med	r_i < -100 bp	3308	29%	40%	41%	11%	8%	15%	60%	52%	43%
(.6m-2.3m)		-100 bp < r_i <0	56220	32%	54%	57%	14%	8%	19%	54%	38%	24%
		r_i =0	4858	35%	70%	74%	19%	5%	14%	46%	24%	13%
		0< r_i <100 bp	55886	26%	50%	54%	14%	8%	20%	60%	42%	26%
		r_i>100 bp	4216	20%	33%	35%	11%	8%	18%	69%	59%	48%
Medium	High	r_i < -100 bp	2278	23%	26%	28%	8%	7%	11%	68%	67%	61%
(.6m-2.3m)		-100 bp < r_i <0	57717	23%	29%	35%	11%	9%	17%	66%	62%	48%
		r_i =0	2306	31%	41%	50%	12%	8%	18%	57%	51%	33%
		0< r_i <100 bp	57722	19%	25%	31%	11%	9%	18%	70%	66%	51%
		r_i>100 bp	3059	16%	18%	21%	9%	8%	12%	75%	74%	67%
Medium	Low	r_i < -100 bp	7970	41%	59%	72%	21%	13%	3%	39%	28%	25%
Low		-100 bp < r_i <0	46141	33%	58%	78%	29%	20%	3%	37%	22%	19%
(180k		r_i =0	45645	35%	79%	92%	43%	13%	1%	22%	9%	7%
-632k)		0< r_i <100 bp	44820	21%	52%	76%	32%	22%	2%	48%	26%	22%
		r_i>100 bp	8108	21%	48%	66%	26%	17%	3%	53%	35%	31%
Medium	Med	r_i < -100 bp	4278	34%	37%	45%	10%	12%	8%	55%	50%	47%
Low		-100 bp < r_i <0	66227	33%	40%	53%	14%	17%	12%	53%	43%	35%
(180k		r_i =0	13391	39%	50%	68%	16%	20%	9%	44%	30%	23%
-632k)		0< r_i <100 bp	65788	23%	32%	46%	13%	18%	12%	63%	50%	41%
		r_i>100 bp	5147	19%	23%	32%	10%	14%	9%	71%	63%	59%
Medium	High	r_i < -100 bp	2644	29%	31%	32%	7%	6%	9%	65%	63%	59%
Low		-100 bp < r_i <0	71499	24%	30%	32%	10%	8%	15%	66%	62%	53%
(180k		r_i =0	4548	22%	37%	41%	15%	9%	18%	62%	53%	41%
-632k)		0< r_i <100 bp	71607	16%	23%	25%	11%	9%	16%	74%	69%	59%
		r_i>100 bp	3672	14%	17%	18%	8%	7%	10%	78%	76%	71%

Table 5 (cont'd) Minimum Shortable Price(MSP) vs. Best Ask Price (9/11/2008-9/18/2008) contemporaneous returns

Share Volume Group	Price Group	Return (basis points)	# Obs.	% of the time MSP > Ask (for different increment levels)			% of the time MSP=Ask (for different increment levels)			% of the time MSP<Ask (for different increment levels)		
Price increment for rule:				1 cent	2 cents	3 cents	1 cent	2 cents	3 cents	1 cent	2 cents	3 cents
Low (363-180000)	Low	$r_i < -100$ bp	15129	43%	46%	51%	9%	8%	5%	49%	46%	44%
		-100 bp $< r_i < 0$	60360	35%	44%	52%	11%	10%	4%	53%	46%	44%
		$r_i = 0$	102937	36%	49%	59%	15%	11%	4%	48%	40%	37%
		$0 < r_i < 100$ bp	55498	28%	39%	49%	12%	10%	4%	60%	50%	47%
		$r_i > 100$ bp	13769	26%	33%	40%	9%	8%	4%	65%	59%	56%
	Med	$r_i < -100$ bp	8934	40%	41%	45%	7%	8%	5%	53%	51%	50%
		-100 bp $< r_i < 0$	77851	31%	34%	43%	11%	13%	5%	58%	53%	51%
		$r_i = 0$	71691	29%	36%	45%	14%	13%	5%	57%	51%	49%
		$0 < r_i < 100$ bp	74281	22%	26%	38%	12%	15%	5%	66%	59%	57%
		$r_i > 100$ bp	8887	21%	25%	32%	8%	9%	4%	71%	66%	65%
	High	$r_i < -100$ bp	7596	32%	33%	34%	5%	5%	5%	63%	62%	61%
		-100 bp $< r_i < 0$	107149	25%	27%	29%	8%	8%	8%	67%	65%	63%
		$r_i = 0$	41957	24%	26%	29%	9%	10%	9%	67%	64%	62%
		$0 < r_i < 100$ bp	108213	15%	18%	21%	9%	9%	9%	76%	73%	70%
		$r_i > 100$ bp	8364	14%	16%	17%	6%	6%	6%	80%	78%	77%

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Table 6 Minimum Shortable Price(MSP) vs. Best Ask Price (9/11/2008-9/18/2008) lagged returns

This table summarizes the percentage of time the Minimum Shortable Price (MSP) was equal to, lower than, or higher than the best ask price for different price increments and for different levels of contemporaneous returns, for the dates between September 11th and September 18th 2008. If the latest tick was an uptick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price". If the latest tick was a downtick, MSP was equal to the maximum of "best bid + n cents" and "Last Trade Price + 1cent". We computed stock returns, r_i, in five minute intervals for each stocks and we classified them into the following five categories: 1) $r_i < -100$ bp; 2) $-100 \text{ bp} < r_i < 0$;3) $r_i = 0$; 4) $0 < r_i < 100$ bp; 5) $r_i > 100$ bp. We focused only on ordinary common stocks and we excluded stocks whose price on the day of the analysis was below $1. We grouped stocks by liquidity and price levels. We first classified stocks in five groups by average number of shares traded in the month of July 2008. Each of these subgroups were then divided into terciles according to the average price level on the trading day. The average price level equaled the time weighted average of the midquote. Best Bid and Offer calculated from Daily TAQ data corresponding to ADF, NASDAQ, NYSE and NYSE Arca. Share Volume Information corresponded to daily averages for July 2008.

Return (basis points)			# Obs.	Average Bid Ask Spread	% of the time MSP > Ask (for different increment levels)			% of the time MSP=Ask (for different increment levels)			% of the time MSP<Ask (for different increment levels)		
Price increment for rule:					1 cent	2 cents	3 cents	1 cent	2 cents	3 cents	1 cent	2 cents	3 cents
$r_i < -100$ bp	High	low	2419	0.88	56%	92%	98%	32%	5%	0%	12%	3%	1%
$-100 \text{ bp} < r_i < 0$	(>7m)	low	10544	0.98	63%	96%	100%	27%	3%	0%	10%	1%	0%
$r_i = 0$		low	3605	0.97	51%	99%	100%	42%	1%	0%	7%	0%	0%
$0 < r_i < 100$ bp		low	10218	0.99	64%	96%	100%	26%	3%	0%	10%	1%	0%
$r_i > 100$ bp		low	2620	1.04	57%	91%	98%	31%	6%	0%	13%	3%	2%
$r_i < -100$ bp		med	1096	1.11	49%	84%	88%	15%	4%	7%	36%	12%	5%
$-100 \text{ bp} < r_i < 0$		med	13505	1.09	54%	95%	97%	16%	1%	2%	30%	4%	1%
$r_i = 0$		med	1709	0.98	54%	99%	99%	19%	0%	0%	27%	1%	0%
$0 < r_i < 100$ bp		med	13372	1.13	54%	95%	97%	16%	1%	2%	30%	4%	1%
$r_i > 100$ bp		med	1284	1.3	48%	84%	88%	15%	4%	7%	37%	12%	5%
$r_i < -100$ bp		high	1028	2.88	36%	48%	56%	12%	7%	15%	52%	44%	29%
$-100 \text{ bp} < r_i < 0$		high	13899	2.17	49%	65%	75%	11%	6%	11%	40%	29%	14%
$r_i = 0$		high	621	1.32	69%	86%	92%	9%	3%	5%	22%	12%	3%
$0 < r_i < 100$ bp		high	13990	2.27	48%	65%	75%	12%	6%	11%	40%	29%	14%
$r_i > 100$ bp		high	1350	3.43	35%	46%	54%	12%	8%	16%	54%	46%	30%
$r_i < -100$ bp	Medium	low	2942	1.61	39%	74%	87%	33%	14%	3%	27%	13%	10%
$-100 \text{ bp} < r_i < 0$	High	low	22663	1.28	51%	85%	94%	26%	9%	2%	23%	7%	4%
$r_i = 0$	(2.3m-	low	9913	1.05	54%	96%	99%	36%	3%	0%	10%	1%	1%
$0 < r_i < 100$ bp	7m)	low	21916	1.3	51%	85%	94%	25%	9%	2%	23%	7%	4%
$r_i > 100$ bp		low	3406	1.62	40%	74%	88%	32%	14%	3%	28%	13%	9%
$r_i < -100$ bp		med	1769	3.15	30%	50%	54%	14%	8%	19%	57%	42%	27%
$-100 \text{ bp} < r_i < 0$		med	27525	1.95	40%	71%	78%	15%	5%	13%	45%	24%	8%
$r_i = 0$		med	1797	1.56	45%	83%	89%	16%	3%	8%	39%	14%	3%
$0 < r_i < 100$ bp		med	26939	1.98	40%	71%	78%	15%	5%	13%	45%	24%	8%
$r_i > 100$ bp		med	2342	3.04	31%	52%	57%	14%	8%	19%	55%	40%	24%
$r_i < -100$ bp		high	1718	6.64	23%	28%	32%	10%	9%	16%	67%	63%	52%
$-100 \text{ bp} < r_i < 0$		high	29112	4.07	29%	41%	50%	12%	8%	18%	58%	51%	31%
$r_i = 0$		high	874	2.5	45%	59%	71%	12%	7%	14%	43%	34%	15%
$0 < r_i < 100$ bp		high	28762	4.21	29%	41%	50%	12%	8%	18%	58%	51%	32%
$r_i > 100$ bp		high	2246	7.01	23%	28%	32%	10%	9%	16%	67%	64%	52%

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Table 6 (Cont'd) Minimum Shortable Price(MSP) vs. Best Ask Price (9/11/2008-9/18/2008) lagged returns

Return (basis points)			# Obs.	Average Bid Ask Spread	% of the time MSP > Ask (for different increment levels)			% of the time MSP=Ask (for different increment levels)			% of the time MSP<Ask (for different increment levels)		
Price increment for rule:					1 cent	2 cents	3 cents	1 cent	2 cents	3 cents	1 cent	2 cents	3 cents
r_i < -100 bp	Medium	low	5996	2.29	35%	56%	75%	26%	19%	4%	39%	25%	22%
-100 bp < r_i <0	(.6m-	low	44353	1.82	39%	62%	83%	26%	19%	3%	34%	19%	14%
r_i =0	2.3m)	low	23822	1.2	49%	89%	97%	38%	7%	1%	13%	4%	3%
0< r_i <100 bp		low	43056	1.84	38%	62%	82%	27%	20%	3%	35%	19%	14%
r_i>100 bp		low	6791	2.35	35%	56%	75%	27%	19%	4%	38%	25%	21%
r_i < -100 bp		med	3308	5.02	23%	35%	37%	12%	9%	18%	65%	56%	45%
-100 bp < r_i <0		med	56220	3.02	29%	53%	56%	14%	8%	20%	57%	40%	24%
r_i =0		med	4858	2.21	35%	70%	73%	18%	5%	14%	47%	25%	13%
0< r_i <100 bp		med	55886	3.08	29%	52%	55%	14%	8%	20%	57%	40%	25%
r_i>100 bp		med	4216	5.11	24%	36%	38%	12%	9%	18%	64%	55%	44%
r_i < -100 bp		high	2278	9.44	19%	21%	24%	10%	9%	13%	72%	70%	64%
-100 bp < r_i <0		high	57717	5.49	21%	28%	34%	11%	9%	18%	68%	63%	49%
r_i =0		high	2306	3.73	32%	42%	50%	12%	8%	17%	57%	50%	33%
0< r_i <100 bp		high	57722	5.55	21%	27%	33%	11%	9%	18%	68%	64%	49%
r_i>100 bp		high	3059	9.48	18%	21%	23%	9%	8%	12%	72%	71%	64%
r_i < -100 bp	Medium	low	7970	3.06	31%	54%	70%	24%	16%	3%	45%	30%	26%
-100 bp < r_i <0	Low	low	46141	2.32	30%	57%	78%	31%	21%	3%	40%	22%	19%
r_i =0	(180000	low	45645	1.64	35%	77%	91%	41%	13%	1%	24%	10%	8%
0< r_i <100 bp	-632000)	low	44820	2.3	24%	55%	77%	32%	22%	3%	44%	24%	20%
r_i>100 bp		low	8108	3.07	27%	52%	69%	26%	18%	4%	47%	31%	27%
r_i < -100 bp		med	4278	5.59	25%	28%	37%	11%	15%	9%	64%	57%	53%
-100 bp < r_i <0		med	66227	3.44	30%	37%	51%	14%	18%	12%	57%	45%	37%
r_i =0		med	13391	2.51	39%	49%	67%	16%	19%	9%	46%	31%	24%
0< r_i <100 bp		med	65788	3.45	27%	35%	49%	14%	18%	12%	59%	47%	39%
r_i>100 bp		med	5147	5.54	23%	27%	36%	12%	15%	10%	65%	58%	53%
r_i < -100 bp		high	2644	11.94	20%	23%	24%	8%	7%	10%	72%	70%	66%
-100 bp < r_i <0		high	71499	6.57	21%	27%	30%	10%	8%	16%	69%	64%	55%
r_i =0		high	4548	4.56	23%	37%	41%	14%	9%	18%	63%	54%	41%
0< r_i <100 bp		high	71607	6.66	19%	26%	28%	11%	9%	16%	70%	66%	56%
r_i>100 bp		high	3672	11.85	19%	22%	23%	8%	7%	11%	73%	71%	66%

Table 6 (Cont'd) Minimum Shortable Price(MSP) vs. Best Ask Price (9/11/2008-9/18/2008) lagged returns

Return (basis points)			# Obs.	Average Bid Ask Spread	% of the time MSP > Ask (for different increment levels)			% of the time MSP=Ask (for different increment levels)			% of the time MSP<Ask (for different increment levels)		
		Price increment for rule:			1 cent	2 cents	3 cents	1 cent	2 cents	3 cents	1 cent	2 cents	3 cents
r_i < -100 bp	Low	low	15129	11.28	38%	43%	48%	9%	9%	5%	53%	49%	47%
-100 bp < r_i <0	(363	low	60360	8.63	34%	43%	51%	11%	10%	4%	55%	48%	45%
r_i =0	-180000)	low	102937	8.13	36%	49%	58%	15%	11%	4%	49%	40%	38%
0< r_i <100 bp		low	55498	8.5	29%	40%	50%	13%	11%	5%	58%	49%	45%
r_i>100 bp		low	13769	11.91	27%	34%	41%	10%	9%	5%	63%	57%	54%
r_i < -100 bp		med	8934	24.63	34%	36%	41%	8%	9%	5%	58%	55%	54%
-100 bp < r_i <0		med	77851	12.09	29%	33%	43%	11%	13%	5%	59%	54%	52%
r_i =0		med	71691	17.79	29%	35%	45%	14%	13%	5%	57%	51%	50%
0< r_i <100 bp		med	74281	12	23%	27%	39%	12%	15%	6%	65%	58%	56%
r_i>100 bp		med	8887	24.99	23%	26%	33%	9%	10%	4%	68%	64%	62%
r_i < -100 bp		high	7596	103.35	27%	27%	28%	5%	6%	5%	68%	67%	66%
-100 bp < r_i <0		high	107149	23.57	23%	25%	28%	8%	8%	8%	69%	67%	64%
r_i =0		high	41957	52.55	24%	26%	29%	9%	9%	8%	68%	65%	63%
0< r_i <100 bp		high	108213	30.42	17%	19%	22%	9%	9%	10%	74%	72%	68%
r_i>100 bp		high	8364	122.77	17%	18%	20%	6%	6%	6%	77%	75%	74%

SEC_OEA_FCIC_001757

Table 7-A
Stocks: Three sampled stocks from each subgroup of stocks
Period: 09/12/2008-09/18/2008

This table summarizes the probability that an order would execute and the time to execution when we simulated the submission of a short sell order for a group of 9 stocks of the highly traded group (>7ml shares). The price and the volume categories for the stocks are as described in the main text of the memo. For each of these groups, 3 stocks belonged to each of the price categories (high, medium and low price). We used the Daily TAQ's trade and quote reports for ARCA to simulate the market condition.
exec= percentage of the simulation which a short sale is executed.
sec = time to execution in seconds (for simulations that result in an execution).

Share Volume Group	Price Group	Return (basis points)	# Obs	Liquidity Provider		1 cent bid increment + uptick		2 cents bid increment + uptick		3 cents bid increment + uptick	
				exec	sec	exec	sec	exec	sec	exec	sec
High (>7m)	low	$r_i < -100$ bp	410	68%	8.50	64%	10.62	52%	15.79	33%	22.37
		-100 bp $< r_i < 0$	2285	66%	12.94	61%	14.88	46%	20.42	18%	26.37
		$r_i = 0$	509	60%	16.61	57%	18.87	34%	22.08	7%	34.31
		$0 < r_i < 100$ bp	2044	79%	13.27	76%	15.29	60%	20.39	20%	27.22
		$r_i > 100$ bp	600	94%	8.24	91%	9.64	85%	14.18	56%	21.38
High (>7m)	medium	$r_i < -100$ bp	285	80%	4.80	73%	6.61	63%	9.70	51%	19.30
		-100 bp $< r_i < 0$	3395	78%	8.49	75%	11.33	65%	16.25	28%	25.54
		$r_i = 0$	300	83%	8.74	77%	13.00	63%	19.22	22%	28.50
		$0 < r_i < 100$ bp	3049	90%	8.42	88%	10.98	81%	16.48	35%	25.65
		$r_i > 100$ bp	380	97%	6.52	94%	8.59	92%	11.02	76%	20.43
High (>7m)	high	$r_i < -100$ bp	215	95%	2.15	88%	3.41	86%	4.27	80%	5.98
		-100 bp $< r_i < 0$	1981	87%	6.41	81%	8.89	71%	12.30	57%	14.79
		$r_i = 0$	110	91%	9.25	86%	11.76	65%	20.27	29%	26.46
		$0 < r_i < 100$ bp	1710	93%	5.72	89%	8.05	83%	11.45	70%	15.14
		$r_i > 100$ bp	275	99%	2.20	99%	3.39	98%	4.60	97%	5.45

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Table 7-B
Stocks: Three sampled stocks from each subgroup of stocks
Period: 09/12/2008-09/18/2008
This table summarizes the probability that an order would execute and the time to execution when we simulated the submission of a short sell order for a group of 9 stocks of the medium traded group (more than .6m less than2.3m shares). The price and the volume categories for the stocks are as described in the main text of the memo. For each of these groups, 3 stocks belonged to each of the price categories (high, medium and low price). We used the Daily TAQ's trade and quote reports for ARCA to simulate the market condition.
exec= percentage of the simulation which a short sale is executed.
sec = time to execution in seconds (for simulations that result in an execution).

Share Volume Group	Price Group	Return (basis points)	# Obs	Liquidity Provider		1 cent bid increment + uptick		2 cents bid increment + uptick		3 cents bid increment + uptick	
				exec	sec	exec	sec	exec	sec	exec	sec
Medium (.6m-2.3m)	low	$r_i < -100$ bp	250	52%	13.71	36%	14.39	26%	17.81	15%	19.12
		-100 bp $< r_i < 0$	2236	45%	16.69	31%	19.03	19%	22.32	11%	25.52
		$r_i = 0$	816	30%	19.89	23%	20.87	7%	25.78	1%	34.71
		$0 < r_i < 100$ bp	2228	69%	16.88	57%	20.02	39%	24.01	21%	25.72
		$r_i > 100$ bp	299	92%	10.69	85%	14.40	72%	19.92	42%	24.10
Medium (.6m-2.3m)	medium	$r_i < -100$ bp	239	83%	11.03	61%	14.75	59%	15.60	54%	16.69
		-100 bp $< r_i < 0$	2280	76%	13.02	56%	17.03	51%	18.85	42%	20.54
		$r_i = 0$	135	76%	13.02	61%	16.14	53%	17.93	40%	21.13
		$0 < r_i < 100$ bp	2099	87%	13.01	72%	16.55	68%	18.67	59%	20.51
		$r_i > 100$ bp	305	95%	9.68	87%	14.25	86%	14.86	83%	16.54
Medium (.6m-2.3m)	high	$r_i < -100$ bp	94	83%	8.80	64%	15.46	59%	16.99	57%	18.54
		-100 bp $< r_i < 0$	3218	79%	11.38	61%	15.25	55%	17.18	47%	19.14
		$r_i = 0$	165	87%	13.85	72%	17.93	65%	21.29	53%	26.07
		$0 < r_i < 100$ bp	3054	89%	11.32	77%	15.28	72%	17.41	66%	19.43
		$r_i > 100$ bp	95	97%	7.54	94%	11.10	93%	14.23	89%	14.90

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